

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/09/2023

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	894.35000	894.35000	0.00000	888.86800	888.86800	0.00	0.00	0.00	0	0.00
AL37	On 01/02/2024		Index Future	0.00	914.15900	914.15900	0.00000	908.50500	908.50500	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	934.84200	934.84200	0.00000	928.75600	928.75600	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	955.94100	955.94100	0.00000	949.12700	949.12700	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	978.60000	978.60000	0.00000	971.19400	971.19400	0.00	0.00	0.00	0	0.00
AL7T	On 02/11/2023		Index Future	0.00	1,001.19300	1,001.19300	0.00000	989.56300	989.56300	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,023.36800	1,023.36800	0.00000	1,011.42400	1,011.42400	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,046.52200	1,046.52200	0.00000	1,033.96900	1,033.96900	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,070.14200	1,070.14200	0.00000	1,056.64900	1,056.64900	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,095.50700	1,095.50700	0.00000	1,081.21600	1,081.21600	0.00	0.00	0.00	0	0.00
ALBI	On 02/11/2023		Index Future	0.00	877.14900	877.14900	0.00000	867.44800	867.44800	0.00	0.00	0.00	0	107.00
ALBI	On 01/02/2024		Index Future	0.00	896.57600	896.57600	0.00000	886.61200	886.61200	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	916.86200	916.86200	0.00000	906.37500	906.37500	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	937.55500	937.55500	0.00000	926.25500	926.25500	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	959.77800	959.77800	0.00000	947.79000	947.79000	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	13.24318	69.95674	0.00000	13.46397	69.03736	0.00	0.00	0.00	0	0.00
ES33	On 01/02/2024		Bond Future	0.00	13.41524	71.52328	0.00000	13.64696	70.57943	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	13.58522	69.35835	0.00000	13.83330	68.36969	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.76474	70.93806	0.00000	14.03573	69.88257	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.98846	68.82741	0.00000	14.28161	67.71575	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	13.69988	65.62308	0.00000	13.92052	64.59863	0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	13.85617	67.09266	0.00000	14.08693	66.04162	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	14.01652	64.36357	0.00000	14.26242	63.26635	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	14.18148	65.82876	0.00000	14.44763	64.66499	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	14.38245	63.13066	0.00000	14.66869	61.90981	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	864.46300	864.46300	0.00000	854.90200	854.90200	0.00	0.00	17,289,260.00	2	817.00
GOVI	On 01/02/2024		GOVI	0.00	883.61000	883.61000	0.00000	873.78800	873.78800	0.00	0.00	0.00	0	0.00
GOVI	On 02/05/2024		GOVI	0.00	903.60200	903.60200	0.00000	893.26600	893.26600	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	923.99600	923.99600	0.00000	912.85900	912.85900	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	945.89700	945.89700	0.00000	934.08200	934.08200	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	172.61593	172.61593	0.00000	172.74887	172.74887	0.00	0.00	0.00	0	5,478.00
I2025	On 01/02/2024		Bond Future	0.00	174.68887	174.68887	0.00000	174.81489	174.81489	0.00	0.00	0.00	0	2,884.00
I2025	On 02/05/2024		Bond Future	0.00	178.68226	178.68226	0.00000	178.75229	178.75229	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	180.91644	180.91644	0.00000	180.87336	180.87336	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.24319	185.24319	0.00000	185.11703	185.11703	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	124.88994	124.88994	0.00000	124.32461	124.32461		0.00	0.00	0.00	0	2,068.00
I2029	On 01/02/2024	Bond Future	0.00	127.68664	127.68664	0.00000	127.10164	127.10164		0.00	0.00	0.00	0	728.00
I2029	On 02/05/2024	Bond Future	0.00	129.24000	129.24000	0.00000	128.59874	128.59874		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	132.18536	132.18536	0.00000	131.44747	131.44747		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	133.94592	133.94592	0.00000	133.13020	133.13020		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	116.86658	116.86658	0.00000	116.55097	116.55097		0.00	0.00	0.00	0	2,258.00
I2033	On 01/02/2024	Bond Future	0.00	119.48366	119.48366	0.00000	119.15435	119.15435		0.00	0.00	0.00	0	5,737.00
I2033	On 02/05/2024	Bond Future	0.00	120.75437	120.75437	0.00000	120.37749	120.37749		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	123.50629	123.50629	0.00000	123.04416	123.04416		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	124.96121	124.96121	0.00000	124.43184	124.43184		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	126.18234	126.18234	0.00000	125.07416	125.07416		0.00	0.00	0.00	0	4,695.00
I2038	On 01/02/2024	Bond Future	0.00	126.99141	126.99141	0.00000	125.85123	125.85123		0.00	0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	0.00	129.89442	129.89442	0.00000	128.68568	128.68568		0.00	0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	0.00	130.78675	130.78675	0.00000	129.46723	129.46723		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	133.91332	133.91332	0.00000	132.50355	132.50355		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	107.96188	107.96188	0.00000	107.11166	107.11166		0.00	0.00	0.00	0	16,148.00
I2046	On 01/02/2024	Bond Future	0.00	110.37959	110.37959	0.00000	109.50423	109.50423		0.00	0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	0.00	110.75710	110.75710	0.00000	109.82465	109.82465		0.00	0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	0.00	113.28079	113.28079	0.00000	112.25696	112.25696		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	113.78733	113.78733	0.00000	112.68709	112.68709		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	109.83590	109.83590	0.00000	108.06916	108.06916		0.00	0.00	0.00	0	14,081.00
I2050	On 01/02/2024	Bond Future	0.00	110.04809	110.04809	0.00000	108.23555	108.23555		0.00	0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	0.00	112.56380	112.56380	0.00000	110.67330	110.67330		0.00	0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	0.00	112.82445	112.82445	0.00000	110.81955	110.81955		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	115.52132	115.52132	0.00000	113.41825	113.41825		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	328.28300	328.28300	0.00000	326.34900	326.34900		0.00	0.00	0.00	0	475.00
IGOV	On 01/02/2024	Index Future	0.00	335.63500	335.63500	0.00000	333.63900	333.63900		0.00	0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	0.00	343.30700	343.30700	0.00000	341.15400	341.15400		0.00	0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00	351.13200	351.13200	0.00000	348.71400	348.71400		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	359.53600	359.53600	0.00000	356.90200	356.90200		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	8.35000	91.65000	0.00000	8.33700	91.66300		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023		Jibar Tradeable Future	0.00	8.38000	91.62000	0.00000	8.37200	91.62800		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future	0.00	8.57000	91.43000	0.00000	8.47700	91.52300		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024		Jibar Tradeable Future	0.00	8.59000	91.41000	0.00000	8.46500	91.53500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024		Jibar Tradeable Future	0.00	8.65000	91.35000	0.00000	8.46400	91.53600		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	0.00	8.67000	91.33000	0.00000	8.46600	91.53400		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	0.00	8.59000	91.41000	0.00000	8.32800	91.67200		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	8.49000	91.51000	0.00000	8.14800	91.85200		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	8.43000	91.57000	0.00000	8.04300	91.95700		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	8.37000	91.63000	0.00000	7.99600	92.00400		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	8.33000	91.67000	0.00000	7.95300	92.04700		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025		Jibar Tradeable Future	0.00	8.38000	91.62000	0.00000	7.99700	92.00300		0.00	0.00	0.00	0	0.00
R186	On 02/11/2023		Bond Future	0.00	9.43537	106.78627	0.00000	9.61300	106.30832		3.76	0.00	10,892,199.54	102	124,212.00
R186	On 02/11/2023		Bond Future	9.15 Call	141.46000	0.14146	0.00000	84.79000	0.08479	141.460	3.22	0.23	0.00	0	1,715.00
R186	On 02/11/2023		Bond Future	10.42 Put	32.20000	0.03220	0.00000	68.24000	0.06824	32.200	4.91	(0.05)	0.00	0	1,715.00
R186	On 01/02/2024		Bond Future	0.00	9.47865	103.84138	0.00000	9.67660	103.34704		3.86	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	9.50864	106.19087	0.00000	9.74359	105.65018		3.58	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	9.73 Call	1,432.80000	1.43280	0.00000	1,179.91000	1.17991	1,432.800	3.57	0.57	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	516.16000	0.51616	0.00000	698.06000	0.69806	516.160	3.98	(0.26)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	9.54871	103.27588	0.00000	9.84370	102.65612		3.40	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	9.63924	105.71669	0.00000	10.00175	105.03534		2.99	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	341.90865	341.90865	0.00000	341.85932	341.85932		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	252.96463	252.96463	0.00000	251.97593	251.97593		0.00	0.00	0.00	0	4,618.00
R202	On 01/02/2024		Bond Future	0.00	253.65756	253.65756	0.00000	252.63251	252.63251		0.00	0.00	0.00	0	460.00
R202	On 02/05/2024		Bond Future	0.00	259.45608	259.45608	0.00000	258.32267	258.32267		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	260.27327	260.27327	0.00000	258.94842	258.94842		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	266.49606	266.49606	0.00000	265.02197	265.02197		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	10.85732	89.42728	0.00000	11.03745	88.69589		8.55	0.00	134,498,629.12	1,504	90,714.00
R2030	On 02/11/2023		Bond Future	9.57 Call	0.04000	0.00004	0.00000	0.03000	0.00003	0.040	5.26	0.00	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	9.89 Call	1.40000	0.00140	0.00000	3.37000	0.00337	1.400	5.32	0.00	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	10.07 Call	9.49000	0.00949	0.00000	17.58000	0.01758	9.490	5.58	0.02	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	10.39 Call	140.31000	0.14031	0.00000	126.73000	0.12673	140.310	6.69	0.15	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	10.62 Call	418.00000	0.41800	0.00000	328.20000	0.32820	418.000	7.44	0.32	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	11.12 Call	1,584.09000	1.58409	0.00000	1,230.53000	1.23053	1,584.090	8.87	0.68	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	11.43	Put	268.65000	0.26865	0.00000	504.09000	0.50409	268.650	9.65	(0.18)	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	11.57	Put	197.38000	0.19738	0.00000	382.51000	0.38251	197.380	9.97	(0.14)	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	12.27	Put	40.10000	0.04010	0.00000	86.99000	0.08699	40.100	11.44	(0.03)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	0.00		10.95541	87.40210	0.00000	11.14681	86.64956		9.19	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future	9.57	Call	316.88000	0.31688	0.00000	173.11000	0.17311	316.880	9.47	0.13	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.89	Call	486.54000	0.48654	0.00000	296.99000	0.29699	486.540	9.22	0.19	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	9.93	Call	512.46000	0.51246	0.00000	318.77000	0.31877	512.460	9.19	0.20	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.00	Call	561.05000	0.56105	0.00000	360.09000	0.36009	561.050	9.14	0.22	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	613.42000	0.61342	0.00000	405.50000	0.40550	613.420	9.08	0.23	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	10.16	Call	687.02000	0.68702	0.00000	470.19000	0.47019	687.020	9.01	0.25	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	10.39	Call	930.32000	0.93032	0.00000	680.06000	0.68006	930.320	8.94	0.32	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.00	Put	1,755.87000	1.75587	0.00000	2,154.62000	2.15462	1,755.870	9.04	(0.47)	0.00	0	700.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,256.90000	1.25690	0.00000	1,592.14000	1.59214	1,256.900	9.24	(0.37)	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75	Put	764.15000	0.76415	0.00000	1,010.74000	1.01074	764.150	9.59	(0.25)	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.85	Put	682.05000	0.68205	0.00000	909.26000	0.90926	682.050	9.69	(0.23)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.86	Put	674.34000	0.67434	0.00000	899.65000	0.89965	674.340	9.70	(0.23)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	511.22000	0.51122	0.00000	694.88000	0.69488	511.220	9.93	(0.18)	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future	0.00		11.05559	89.37964	0.00000	11.26567	88.58043		8.66	0.00	0.00	0	0.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	601.40000	0.60140	0.00000	389.96000	0.38996	601.400	8.61	0.19	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	986.20000	0.98620	0.00000	740.24000	0.74024	986.200	8.35	0.29	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	1,569.99000	1.56999	0.00000	1,274.10000	1.27410	1,569.990	8.37	0.40	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	1,896.27000	1.89627	0.00000	1,577.81000	1.57781	1,896.270	8.42	0.45	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	2,475.45000	2.47545	0.00000	2,112.77000	2.11277	2,475.450	8.58	0.53	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	1,171.95000	1.17195	0.00000	1,469.59000	1.46959	1,171.950	9.22	(0.29)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	828.80000	0.82880	0.00000	1,057.35000	1.05735	828.800	9.62	(0.21)	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	454.06000	0.45406	0.00000	534.35000	0.53435	454.060	10.34	(0.12)	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00		11.16848	87.38998	0.00000	11.40676	86.51582		8.39	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00		11.30933	89.45462	0.00000	11.57446	88.52024		7.63	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		11.75560	82.44498	0.00000	11.95568	81.53341		10.75	0.00	82,527,424.98	1,001	172,333.00	
R2032	On 02/11/2023	Bond Future	10.35	Call	0.01000	0.00001	0.00000	0.00000	0.00000	0.010	6.56	0.00	0.00	0	7,750.00	
R2032	On 02/11/2023	Bond Future	10.58	Call	0.23000	0.00023	0.00000	0.12000	0.00012	0.230	6.59	0.00	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.59	Call	0.25000	0.00025	0.00000	0.15000	0.00015	0.250	6.59	0.00	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.71	Call	0.88000	0.00088	0.00000	0.93000	0.00093	0.880	6.61	0.00	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.85	Call	3.30000	0.00330	0.00000	5.04000	0.00504	3.300	6.63	0.01	0.00	0	10,000.00	
R2032	On 02/11/2023	Bond Future	11.00	Put	3,578.60000	3.57860	0.00000	4,499.10000	4.49910	3,578.600	6.65	(0.98)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.09	Call	30.47000	0.03047	0.00000	39.74000	0.03974	30.470	7.05	0.04	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.28	Put	2,358.91000	2.35891	0.00000	3,257.07000	3.25707	2,358.910	7.89	(0.86)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.50	Put	1,610.79000	1.61079	0.00000	2,420.81000	2.42081	1,610.790	8.87	(0.70)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.60	Put	1,336.57000	1.33657	0.00000	2,090.41000	2.09041	1,336.570	9.26	(0.62)	0.00	0	15,500.00	
R2032	On 02/11/2023	Bond Future	11.78	Put	943.87000	0.94387	0.00000	1,579.57000	1.57957	943.870	9.96	(0.48)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	12.26	Put	354.02000	0.35402	0.00000	686.02000	0.68602	354.020	11.62	(0.21)	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	0.00		11.87755	84.27098	0.00000	12.08799	83.33466		11.40	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	150.85000	0.15085	0.00000	76.38000	0.07638	150.850	11.15	0.06	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	389.99000	0.38999	0.00000	231.73000	0.23173	389.990	10.89	0.15	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	502.75000	0.50275	0.00000	324.29000	0.32429	502.750	10.81	0.18	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	517.63000	0.51763	0.00000	336.80000	0.33680	517.630	10.80	0.18	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	811.01000	0.81101	0.00000	585.74000	0.58574	811.010	10.74	0.26	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	2,499.91	0000	2.49991	0.00000	3,063.46	0000	3.06346	2,499.910	11.15	(0.53)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	1,206.44	0000	1.20644	0.00000	1,568.01	0000	1.56801	1,206.440	11.99	(0.31)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	1,069.50	0000	1.06950	0.00000	1,400.76	0000	1.40076	1,069.500	12.14	(0.28)	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	956.93	0000	0.95693	0.00000	1,261.68	0000	1.26168	956.930	12.28	(0.25)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	0.00		11.99937		82.01473	0.00000	12.22627		81.02959		11.54	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	10.36	Call	578.36	0000	0.57836	0.00000	374.97	0000	0.37497	578.360	11.18	0.16	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.59	Call	742.10	0000	0.74210	0.00000	495.25	0000	0.49525	742.100	11.10	0.20	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	790.46	0000	0.79046	0.00000	531.54	0000	0.53154	790.460	11.08	0.21	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	980.04	0000	0.98004	0.00000	691.50	0000	0.69150	980.040	11.01	0.25	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	1,226.58	0000	1.22658	0.00000	923.11	0000	0.92311	1,226.580	10.93	0.29	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	1,578.99	0000	1.57899	0.00000	1,249.60	0000	1.24960	1,578.990	10.92	0.35	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	12.90	Put	1,481.41	0000	1.48141	0.00000	1,842.40	0000	1.84240	1,481.410	12.27	(0.29)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	1,209.11	0000	1.20911	0.00000	1,516.75	0000	1.51675	1,209.110	12.60	(0.24)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	1,068.65	0000	1.06865	0.00000	1,347.21	0000	1.34721	1,068.650	12.80	(0.22)	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		12.13029		83.86440	0.00000	12.38073		82.80448		10.49	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		12.29720		81.67914	0.00000	12.57035		80.55714		9.93	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	11.64	Call	2,060.72	0000	2.06072	0.00000	1,661.19	0000	1.66119	2,060.720	9.36	0.39	7,708,624.71	1,615	1,615.00
R2032	On 07/11/2024	Bond Future	13.36	Put	1,858.73	0000	1.85873	0.00000	2,221.93	0000	2.22193	1,858.730	10.75	(0.30)	(11,934,774.25)	3,230	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		12.42145		80.38916	0.00000	12.63668		79.31053		13.00	0.00	125,407,089.60	1,560	170,407.00
R2035	On 02/11/2023	Bond Future	10.62	Call	0.45	0000	0.00045	0.00000	0.10	0000	0.00010	0.450	11.69	0.00	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	9.69	0000	0.00969	0.00000	3.02	0000	0.00302	9.690	11.68	0.01	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.70	Call	136.38	0000	0.13638	0.00000	72.07	0000	0.07207	136.380	11.66	0.10	0.00	0	6,500.00
R2035	On 02/11/2023	Bond Future	11.74	Call	158.29	0000	0.15829	0.00000	85.91	0000	0.08591	158.290	11.66	0.12	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.24	Call	796.03	0000	0.79603	0.00000	514.11	0000	0.51411	796.030	12.22	0.39	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.85	Put	481.54	0000	0.48154	0.00000	887.71	0000	0.88771	481.540	13.17	(0.25)	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	13.59	Put	71.66	0000	0.07166	0.00000	176.42	0000	0.17642	71.660	14.43	(0.05)	0.00	0	731.00
R2035	On 01/02/2024	Bond Future	0.00		12.56017		82.16962	0.00000	12.78569		81.06266		13.18	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	106.62	0000	0.10662	0.00000	60.47	0000	0.06047	106.620	11.97	0.05	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	294.26	0000	0.29426	0.00000	182.35	0000	0.18235	294.260	11.98	0.11	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	1,049.54	0000	1.04954	0.00000	1,439.49	0000	1.43949	1,049.540	14.25	(0.25)	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00		12.68844		79.51512	0.00000	12.92909		78.35656		13.38	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future	0.00		12.82376		81.30860	0.00000	13.08576		80.07312		12.47	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		12.99680		78.71329	0.00000	13.27918		77.41341		11.83	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		12.76542		75.33941	0.00000	12.98046		74.27325		13.91	0.00	19,738,925.42	262	73,657.00
R2037	On 02/11/2023	Bond Future	12.02	Call	128.74	0000	0.12874	0.00000	71.14	0000	0.07114	128.740	12.48	0.10	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	12.52	Call	689.47	0000	0.68947	0.00000	447.48	0000	0.44748	689.470	13.10	0.35	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	13.89	Put	90.45	0000	0.09045	0.00000	212.65	0000	0.21265	90.450	15.53	(0.06)	0.00	0	731.00
R2037	On 01/02/2024	Bond Future	0.00		12.90099		72.75183	0.00000	13.12581		71.65793		14.94	0.00	0.00	0	76,958.00
R2037	On 01/02/2024	Bond Future	12.09	Call	865.15	0000	0.86515	0.00000	629.60	0000	0.62960	865.150	13.69	0.26	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	2,444.64	0000	2.44464	0.00000	3,036.83	0000	3.03683	2,444.640	14.83	(0.47)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	962.33	0000	0.96233	0.00000	1,260.69	0000	1.26069	962.330	16.56	(0.23)	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00		13.03733		74.39792	0.00000	13.27660		73.25459		14.36	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		13.18480		71.81968	0.00000	13.44455		70.60336		14.49	0.00	0.00	0	0.00
R2037	On 07/11/2024	Bond Future	0.00		13.35327		73.51488	0.00000	13.63199		72.23734		13.42	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

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	0.00	12.94039	75.91426	0.00000	13.14524	74.84488		14.54	0.00	351,103,452.50	4,625	43,633.00
R2040	On 02/11/2023	Bond Future	11.50 Call	4.60000	0.00460	0.00000	1.58000	0.00158	4.600	13.03	0.00	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	11.80 Call	23.42000	0.02342	0.00000	9.61000	0.00961	23.420	13.02	0.02	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.10 Call	91.02000	0.09102	0.00000	49.40000	0.04940	91.020	13.01	0.07	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	12.60 Call	549.43000	0.54943	0.00000	360.08000	0.36008	549.430	13.47	0.29	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.97 Put	1,218.84000	1.21884	0.00000	1,890.54000	1.89054	1,218.840	14.03	(0.47)	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	13.64 Put	273.10000	0.27310	0.00000	549.86000	0.54986	273.100	15.28	(0.15)	0.00	0	128.00
R2040	On 01/02/2024	Bond Future	0.00	13.07592	73.08909	0.00000	13.29005	71.99179		15.67	0.00	386,275,840.65	5,285	97,319.00
R2040	On 02/05/2024	Bond Future	0.00	13.21174	74.74278	0.00000	13.43956	73.59586		15.06	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00	13.35827	71.92190	0.00000	13.60554	70.70165		15.33	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00	13.52457	73.61908	0.00000	13.78978	72.33748		14.33	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	13.03431	72.00483	0.00000	13.24419	70.92015		15.22	0.00	0.00	0	52,387.00
R2044	On 02/11/2023	Bond Future	12.00 Call	37.94000	0.03794	0.00000	15.99000	0.01599	37.940	13.63	0.03	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	12.75 Put	2,166.87000	2.16687	0.00000	3,008.29000	3.00829	2,166.870	14.30	(0.68)	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	13.00 Put	1,385.94000	1.38594	0.00000	2,074.43000	2.07443	1,385.940	14.74	(0.51)	0.00	0	6,375.00
R2044	On 01/02/2024	Bond Future	0.00	13.16692	69.21820	0.00000	13.38621	68.10557		16.43	0.00	753,786,198.00	10,890	50,398.00
R2044	On 01/02/2024	Bond Future	13.25 Put	2,366.48000	2.36648	0.00000	3,056.92000	3.05692	2,366.480	15.98	(0.46)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00	13.29945	70.78433	0.00000	13.53240	69.62300		15.81	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future	0.00	13.44215	67.99935	0.00000	13.69432	66.76693		16.15	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00	13.60346	69.60375	0.00000	13.87347	68.31148		15.10	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	12.92890	70.82651	0.00000	13.13879	69.72197		15.80	0.00	283,306.04	4	232,396.00
R2048	On 02/11/2023	Bond Future	11.80 Call	24.29000	0.02429	0.00000	10.53000	0.01053	24.290	14.16	0.02	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	12.50 Call	424.72000	0.42472	0.00000	275.29000	0.27529	424.720	14.50	0.24	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	13.60 Put	300.11000	0.30011	0.00000	612.24000	0.61224	300.110	16.52	(0.16)	0.00	0	207.00
R2048	On 01/02/2024	Bond Future	0.00	13.06076	72.39515	0.00000	13.28016	71.26230		16.03	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future	11.50 Call	241.12000	0.24112	0.00000	162.49000	0.16249	241.120	14.55	0.09	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	12.30 Call	974.98000	0.97498	0.00000	752.58000	0.75258	974.980	14.63	0.27	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	13.37 Put	1,995.23000	1.99523	0.00000	2,561.77000	2.56177	1,995.230	16.25	(0.39)	0.00	0	1,000.00
R2048	On 02/05/2024	Bond Future	0.00	13.18254	69.58312	0.00000	13.41540	68.40127		16.43	0.00	0.00	0	0.00
R2048	On 01/08/2024	Bond Future	0.00	13.30976	71.15240	0.00000	13.56124	69.89951		15.74	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	13.46805	68.38011	0.00000	13.73747	67.06698		15.69	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	12.88684	91.63475	0.00000	13.09666	90.20976		15.94	0.00	0.00	0	5,189.00
R2053	On 01/02/2024	Bond Future	0.00	13.01285	93.66429	0.00000	13.23215	92.20271		16.18	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00	13.13846	89.91757	0.00000	13.37172	88.39238		16.58	0.00	0.00	0	0.00
R2053	On 01/08/2024	Bond Future	0.00	13.26955	91.94505	0.00000	13.52184	90.32779		15.88	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	13.42860	88.24417	0.00000	13.69946	86.54840		15.83	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	12.49462	61.77993	0.00000	12.71426	60.82170		14.70	0.00	61,779.93	1	25,367.00
R209	On 01/02/2024	Bond Future	0.00	12.61397	63.14823	0.00000	12.84275	62.16537		14.95	0.00	0.00	0	1,690.00
R209	On 02/05/2024	Bond Future	0.00	12.73270	61.42326	0.00000	12.97522	60.39753		15.13	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00	12.85749	62.80855	0.00000	13.11895	61.72048		14.37	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	13.01050	61.13586	0.00000	13.29008	59.99446		13.85	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

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/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	226.57424	226.57424	0.00000	225.82382	225.82382	0.00	0.00	0.00	0	206.00
R210	On 01/02/2024		Bond Future	0.00	231.64802	231.64802	0.00000	230.86810	230.86810	0.00	0.00	0.00	0	300.00
R210	On 02/05/2024		Bond Future	0.00	233.69060	233.69060	0.00000	232.81486	232.81486	0.00	0.00	0.00	0	0.00
R210	On 01/08/2024		Bond Future	0.00	239.01610	239.01610	0.00000	237.97172	237.97172	0.00	0.00	0.00	0	0.00
R210	On 07/11/2024		Bond Future	0.00	241.39447	241.39447	0.00000	240.21573	240.21573	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	11.41497	79.79122	0.00000	11.59489	79.04431	10.08	0.00	0.00	0	27,837.00
R213	On 02/11/2023		Bond Future	10.94 Call	162.56000	0.16256	0.00000	108.93000	0.10893	162.560	8.08	0.16	0	731.00
R213	On 02/11/2023		Bond Future	11.44 Call	1,012.15000	1.01215	0.00000	716.68000	0.71668	1,012.150	9.88	0.52	0	731.00
R213	On 02/11/2023		Bond Future	12.70 Put	67.24000	0.06724	0.00000	116.13000	0.11613	67.240	13.35	(0.05)	0	731.00
R213	On 01/02/2024		Bond Future	0.00	11.53516	81.55844	0.00000	11.72512	80.79056	10.50	0.00	0.00	0	0.00
R213	On 02/05/2024		Bond Future	0.00	11.64425	79.84371	0.00000	11.85037	79.03183	10.46	0.00	0.00	0	0.00
R213	On 01/08/2024		Bond Future	0.00	11.76116	81.64479	0.00000	11.99118	80.76364	9.68	0.00	0.00	0	0.00
R213	On 07/11/2024		Bond Future	0.00	11.92137	80.01297	0.00000	12.17429	79.07522	9.24	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	12.83699	57.55985	0.00000	13.05672	56.60171	15.89	0.00	115,119.70	2	20,941.00
R214	On 01/02/2024		Bond Future	0.00	12.96326	58.83472	0.00000	13.19222	57.85213	16.16	0.00	0.00	0	0.00
R214	On 02/05/2024		Bond Future	0.00	13.07971	56.86011	0.00000	13.32170	55.83638	16.49	0.00	0.00	0	0.00
R214	On 01/08/2024		Bond Future	0.00	13.20107	58.14256	0.00000	13.46106	57.05953	15.84	0.00	0.00	0	0.00
R214	On 07/11/2024		Bond Future	0.00	13.35246	56.20842	0.00000	13.62963	55.07472	15.72	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 :											1,877,753,075.94	30,083	1,475,102.00	
Grand Total:											1,877,753,075.94	30,083	1,475,102.00	