

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/09/2023

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
AL37	On 02/11/2023		Index Future	0.00	902.42000	902.42000	0.00000	905.80700	905.80700	0.00	0.00	0.00	0	0.00
AL37	On 01/02/2024		Index Future	0.00	922.45200	922.45200	0.00000	925.91600	925.91600	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	942.85300	942.85300	0.00000	946.39100	946.39100	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	963.56400	963.56400	0.00000	967.17700	967.17700	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	986.00800	986.00800	0.00000	989.70100	989.70100	0.00	0.00	0.00	0	0.00
AL7T	On 02/11/2023		Index Future	0.00	1,014.05700	1,014.05700	0.00000	1,019.79100	1,019.79100	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,036.56800	1,036.56800	0.00000	1,042.43000	1,042.43000	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,059.49300	1,059.49300	0.00000	1,065.48200	1,065.48200	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,082.76600	1,082.76600	0.00000	1,088.88400	1,088.88400	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,107.98600	1,107.98600	0.00000	1,114.24200	1,114.24200	0.00	0.00	0.00	0	0.00
ALBI	On 02/11/2023		Index Future	0.00	886.92800	886.92800	0.00000	891.90000	891.90000	0.00	0.00	0.00	0	107.00
ALBI	On 01/02/2024		Index Future	0.00	906.61600	906.61600	0.00000	911.70000	911.70000	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	926.66700	926.66700	0.00000	931.86100	931.86100	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	947.02200	947.02200	0.00000	952.32800	952.32800	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	969.08100	969.08100	0.00000	974.50600	974.50600	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	13.05725	70.74417	0.00000	12.95707	71.17353	0.00	0.00	0.00	0	0.00
ES33	On 01/02/2024		Bond Future	0.00	13.22015	72.33186	0.00000	13.11552	72.77085	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	13.39028	70.14907	0.00000	13.28101	70.59771	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.57166	71.70383	0.00000	13.45746	72.16222	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.79289	69.58295	0.00000	13.67297	70.05183	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	13.55952	66.28916	0.00000	13.45935	66.77150	0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	13.70928	67.77695	0.00000	13.60500	68.27012	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.87083	65.02886	0.00000	13.76210	65.53293	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	14.03856	66.46879	0.00000	13.92527	66.98381	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	14.23875	63.75894	0.00000	14.12007	64.28578	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	874.29400	874.29400	0.00000	879.21700	879.21700	0.00	0.00	0.00	0	819.00
GOVI	On 01/02/2024		GOVI	0.00	893.70200	893.70200	0.00000	898.73500	898.73500	0.00	0.00	0.00	0	0.00
GOVI	On 02/05/2024		GOVI	0.00	913.46700	913.46700	0.00000	918.61000	918.61000	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	933.53300	933.53300	0.00000	938.78500	938.78500	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	955.27700	955.27700	0.00000	960.64800	960.64800	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	172.91981	172.91981	0.00000	172.88595	172.88595	0.00	0.00	3,458,396.20	20	5,248.00
I2025	On 01/02/2024		Bond Future	0.00	175.00796	175.00796	0.00000	174.97353	174.97353	0.00	0.00	0.00	0	2,884.00
I2025	On 02/05/2024		Bond Future	0.00	178.91919	178.91919	0.00000	178.88353	178.88353	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	181.04970	181.04970	0.00000	181.01295	181.01295	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.30579	185.30579	0.00000	185.26747	185.26747	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		124.63350	124.63350	0.00000	125.24993	125.24993		0.00	0.00	0	2,068.00
I2029	On 01/02/2024	Bond Future	0.00		127.43061	127.43061	0.00000	128.06089	128.06089		0.00	0.00	0	728.00
I2029	On 02/05/2024	Bond Future	0.00		128.91322	128.91322	0.00000	129.55733	129.55733		0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00		131.77330	131.77330	0.00000	132.43134	132.43134		0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00		133.46993	133.46993	0.00000	134.14313	134.14313		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	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	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	0.00
I2033	On 02/11/2023	Bond Future	0.00		117.70133	117.70133	0.00000	117.21688	117.21688		0.00	0.00	0	2,258.00
I2033	On 01/02/2024	Bond Future	0.00		120.34284	120.34284	0.00000	119.84758	119.84758		0.00	0.00	0	5,737.00
I2033	On 02/05/2024	Bond Future	0.00		121.57209	121.57209	0.00000	121.06556	121.06556		0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00		124.26940	124.26940	0.00000	123.75123	123.75123		0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00		125.69123	125.69123	0.00000	125.16066	125.16066		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	0.00
I2038	On 02/11/2023	Bond Future	0.00		126.29039	126.29039	0.00000	127.30273	127.30273		0.00	0.00	0	4,695.00
I2038	On 01/02/2024	Bond Future	0.00		127.10800	127.10800	0.00000	128.14326	128.14326		0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	0.00		129.94860	129.94860	0.00000	131.00650	131.00650		0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	0.00		130.76224	130.76224	0.00000	131.84360	131.84360		0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00		133.83486	133.83486	0.00000	134.94118	134.94118		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	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	0.00
I2046	On 02/11/2023	Bond Future	0.00		109.51197	109.51197	0.00000	109.17791	109.17791		0.00	0.00	0	16,148.00
I2046	On 01/02/2024	Bond Future	0.00		111.96960	111.96960	0.00000	111.62811	111.62811		0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	0.00		112.32637	112.32637	0.00000	111.97720	111.97720		0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	0.00		114.81791	114.81791	0.00000	114.46055	114.46055		0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00		115.31382	115.31382	0.00000	114.94796	114.94796		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	0.00
I2050	On 02/11/2023	Bond Future	0.00		110.72482	110.72482	0.00000	110.72928	110.72928		0.00	0.00	0	14,081.00
I2050	On 01/02/2024	Bond Future	0.00		110.96207	110.96207	0.00000	110.96676	110.96676		0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	0.00		113.44178	113.44178	0.00000	113.44633	113.44633		0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	0.00		113.65303	113.65303	0.00000	113.65747	113.65747		0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00		116.32321	116.32321	0.00000	116.32747	116.32747		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	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	0.00
IGOV	On 02/11/2023	Index Future	0.00		330.44800	330.44800	0.00000	330.20600	330.20600		0.00	0.00	0	475.00
IGOV	On 01/02/2024	Index Future	0.00		337.86400	337.86400	0.00000	337.61700	337.61700		0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	0.00		345.41500	345.41500	0.00000	345.16200	345.16200		0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00		353.08000	353.08000	0.00000	352.82000	352.82000		0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00		361.38500	361.38500	0.00000	361.11800	361.11800		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	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	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	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	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	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	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	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	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	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	8.38000	91.62000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023		Jibar Tradeable Future	0.00	8.37000	91.63000	0.00000	8.44000	91.56000		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	8.44000	91.56000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024		Jibar Tradeable Future	0.00	8.46000	91.54000	0.00000	8.42000	91.58000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024		Jibar Tradeable Future	0.00	8.46000	91.54000	0.00000	8.40000	91.60000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	0.00	8.46000	91.54000	0.00000	8.23000	91.77000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	0.00	8.32000	91.68000	0.00000	8.04000	91.96000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	8.14000	91.86000	0.00000	7.92000	92.08000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	8.04000	91.96000	0.00000	7.86000	92.14000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	7.99000	92.01000	0.00000	7.82000	92.18000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	7.94000	92.06000	0.00000	7.88000	92.12000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025		Jibar Tradeable Future	0.00	7.98000	92.02000	0.00000	7.86000	92.14000		0.00	0.00	0.00	0	0.00
R186	On 02/11/2023		Bond Future	0.00	9.18370	107.46826	0.00000	9.07974	107.75164	3.73	0.00	1,074,467,663.48	9,998	125,998.00	
R186	On 02/11/2023		Bond Future	9.15 Call	520.70000	0.52070	0.00000	673.74000	0.67374	520.700	3.89	0.48	0.00	0	1,715.00
R186	On 02/11/2023		Bond Future	10.42 Put	25.49000	0.02549	0.00000	18.48000	0.01848	25.490	5.08	(0.03)	0.00	0	1,715.00
R186	On 01/02/2024		Bond Future	0.00	9.19947	104.54373	0.00000	9.08500	104.83347		3.80	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	9.22220	106.85500	0.00000	9.09534	107.15089		3.48	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	9.73 Call	1,966.67000	1.96667	0.00000	2,165.56000	2.16556	1,966.670	3.90	0.65	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	452.25000	0.45225	0.00000	393.58000	0.39358	452.250	4.27	(0.22)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	9.25819	103.89102	0.00000	9.11634	104.19309		3.34	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	9.32942	106.30377	0.00000	9.16746	106.61242		2.94	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	341.73853	341.73853	0.00000	341.77308	341.77308		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	255.60240	255.60240	0.00000	253.50951	253.50951		0.00	0.00	0.00	0	4,618.00
R202	On 01/02/2024		Bond Future	0.00	256.36673	256.36673	0.00000	254.22682	254.22682		0.00	0.00	0.00	0	460.00
R202	On 02/05/2024		Bond Future	0.00	262.09606	262.09606	0.00000	259.90794	259.90794		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	262.81434	262.81434	0.00000	260.57703	260.57703		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	268.99056	268.99056	0.00000	266.69964	266.69964		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	10.58836	90.53386	0.00000	10.47667	90.99854		8.41	0.00	92,072,935.62	1,017	91,094.00
R2030	On 02/11/2023		Bond Future	9.57 Call	11.62000	0.01162	0.00000	23.49000	0.02349	11.620	6.46	0.02	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	9.89 Call	95.20000	0.09520	0.00000	153.58000	0.15358	95.200	7.13	0.09	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	10.07 Call	219.52000	0.21952	0.00000	323.66000	0.32366	219.520	7.51	0.18	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	10.39 Call	646.79000	0.64679	0.00000	850.26000	0.85026	646.790	8.18	0.38	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	10.62 Call	1,125.81000	1.12581	0.00000	1,398.32000	1.39832	1,125.810	8.65	0.53	0.00	0	500.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 02/11/2023	Bond Future	11.12	Call	2,557.71	0.0000	2.55771	0.00000	2,938.17	0.00000	2,557.710	9.62	0.78	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.43	Put	206.97	0.00000	0.20697	0.00000	160.09	0.00000	206.970	10.19	(0.13)	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.57	Put	154.48	0.00000	0.15448	0.00000	119.02	0.00000	154.480	10.43	(0.10)	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	12.27	Put	33.89	0.00000	0.03389	0.00000	25.88	0.00000	33.890	11.57	(0.02)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	0.00		10.67	0.00000	0.07047	88.53	10.55	89.01	279	9.10	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	450.79	0.00000	0.45079	0.00000	547.95	0.00000	450.790	8.84	0.18	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	729.43	0.00000	0.72943	0.00000	867.74	0.00000	729.430	8.86	0.26	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	771.53	0.00000	0.77153	0.00000	915.48	0.00000	771.530	8.86	0.27	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00	Call	849.68	0.00000	0.84968	0.00000	1,003.73	0.00000	849.680	8.86	0.29	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07	Call	938.12	0.00000	0.93812	0.00000	1,102.80	0.00000	938.120	8.89	0.31	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	1,060.60	0.00000	1.06060	0.00000	1,239.20	0.00000	1,060.600	8.92	0.34	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	1,423.90	0.00000	1.42390	0.00000	1,639.01	0.00000	1,423.900	9.04	0.42	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	1,420.08	0.00000	1.42008	0.00000	1,252.10	0.00000	1,420.080	9.49	(0.39)	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	1,033.11	0.00000	1.03311	0.00000	903.74	0.00000	1,033.110	9.77	(0.30)	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	647.34	0.00000	0.64734	0.00000	560.95	0.00000	647.340	10.18	(0.21)	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	581.12	0.00000	0.58112	0.00000	502.64	0.00000	581.120	10.28	(0.19)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	574.76	0.00000	0.57476	0.00000	497.04	0.00000	574.760	10.29	(0.19)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	442.47	0.00000	0.44247	0.00000	381.10	0.00000	442.470	10.52	(0.15)	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00		10.76	0.00000	0.6645	90.49	10.64	90.98	8013	8.64	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	812.53	0.00000	0.81253	0.00000	940.34	0.00000	812.530	8.31	0.24	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	1,382.88	0.00000	1.38288	0.00000	1,568.66	0.00000	1,382.880	8.35	0.36	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	2,153.60	0.00000	2.15360	0.00000	2,397.77	0.00000	2,153.600	8.56	0.48	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	2,559.19	0.00000	2.55919	0.00000	2,828.02	0.00000	2,559.190	8.69	0.53	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	3,238.62	0.00000	3.23862	0.00000	3,542.11	0.00000	3,238.620	8.91	0.60	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	1,003.71	0.00000	1.00371	0.00000	896.58	0.00000	1,003.710	9.60	(0.24)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	715.23	0.00000	0.71523	0.00000	636.19	0.00000	715.230	9.99	(0.18)	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	351.51	0.00000	0.35151	0.00000	309.02	0.00000	351.510	10.31	(0.10)	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00		10.87	0.00000	0.674	88.47	10.74	88.97	112	8.45	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00		11.00	0.00000	0.868	90.52	10.86	91.03	636	7.88	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00	0.00000	0.00000	0.00000	100.00	0.00000	0.00000	0.00	0.00	0.00	0	0.00
R2032	On 02/11/2023	Bond Future	0.00		11.50	0.00000	0.471	83.60	11.41	84.03	237	10.60	0.00	0.00	0	171,435.00
R2032	On 02/11/2023	Bond Future	10.35	Call	4.47	0.00000	0.00447	0.00000	8.84	0.00884	4.470	7.69	0.01	0.00	0	7,750.00
R2032	On 02/11/2023	Bond Future	10.58	Call	23.68	0.00000	0.02368	0.00000	40.74	0.04074	23.680	7.97	0.03	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.59	Call	25.56	0.00000	0.02556	0.00000	43.66	0.04366	25.560	7.99	0.03	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.71	Call	58.71	0.00000	0.05871	0.00000	92.79	0.09279	58.710	8.34	0.06	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.85	Call	130.44	0.00000	0.13044	0.00000	191.38	0.19138	130.440	8.75	0.11	0.00	0	10,000.00
R2032	On 02/11/2023	Bond Future	11.00	Put	2,665.71	0.00000	2.66571	0.00000	2,338.77	0.00000	2,665.710	9.19	(0.81)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.09	Call	370.35	0.00000	0.37035	0.00000	493.59	0.49359	370.350	9.45	0.24	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.28	Put	1,745.05	0.00000	1.74505	0.00000	1,498.90	0.00000	1,745.050	9.99	(0.64)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.50	Put	1,210.48	0.00000	1.21048	0.00000	1,025.78	0.00000	1,210.480	10.60	(0.50)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.60	Put	1,016.64	0.00000	1.01664	0.00000	857.01	0.00000	1,016.640	10.86	(0.44)	0.00	0	15,500.00
R2032	On 02/11/2023	Bond Future	11.78	Put	736.02	0.00000	0.73602	0.00000	615.63	0.00000	736.020	11.34	(0.34)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	12.26	Put	296.33	0.00000	0.29633	0.00000	244.65	0.00000	296.330	12.52	(0.16)	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	0.00		11.61	0.00000	0.1413	85.46	11.51	85.89	780	11.38	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	255.34	0.00000	0.25534	0.00000	305.31	0.00000	255.340	10.91	0.10	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	623.53	0.00000	0.62353	0.00000	724.36	0.00000	623.530	10.74	0.21	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	810.03	0.00000	0.81003	0.00000	931.55	0.00000	810.030	10.83	0.25	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	834.34	0.00000	0.83434	0.00000	958.39	0.00000	834.340	10.84	0.26	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	11.09	Call	1,280.96	0.0000	1.28096	0.00000	1,446.56	0.00000	1,280.960	11.01	0.35	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	2,090.49	0.0000	2.09049	0.00000	1,912.16	0.00000	2,090.490	11.64	(0.45)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	1,028.60	0.0000	1.02860	0.00000	929.88	0.00000	1,028.600	12.53	(0.26)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	914.86	0.0000	0.91486	0.00000	825.82	0.00000	914.860	12.67	(0.23)	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	821.32	0.0000	0.82132	0.00000	740.43	0.00000	821.320	12.81	(0.21)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	0.00		11.73313	0.0000	83.19091	0.00000	11.63392	0.00000	83.63487	11.49	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	10.36	Call	776.06	0.0000	0.77606	0.00000	874.95	0.00000	776.060	10.89	0.20	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.59	Call	999.79	0.0000	0.99979	0.00000	1,119.25	0.00000	999.790	10.88	0.25	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	1,071.19	0.0000	1.07119	0.00000	1,196.61	0.00000	1,071.190	10.91	0.26	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	1,348.61	0.0000	1.34861	0.00000	1,495.69	0.00000	1,348.610	11.01	0.31	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	1,708.17	0.0000	1.70817	0.00000	1,880.13	0.00000	1,708.170	11.14	0.36	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	2,194.88	0.0000	2.19488	0.00000	2,395.68	0.00000	2,194.880	11.35	0.43	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	12.90	Put	1,367.99	0.0000	1.36799	0.00000	1,264.33	0.00000	1,367.990	13.01	(0.26)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	1,125.65	0.0000	1.12565	0.00000	1,038.56	0.00000	1,125.650	13.32	(0.22)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	999.93	0.0000	0.99993	0.00000	921.70	0.00000	999.930	13.51	(0.19)	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		11.86293	0.0000	85.01618	0.00000	11.75900	0.00000	85.46965	10.57	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		12.02347	0.0000	82.82415	0.00000	11.91403	0.00000	83.28782	10.41	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000	0.00000	0.00	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future	0.00		12.22814	0.0000	81.37617	0.00000	12.12260	0.00000	81.92246	13.15	0.00	1,440,520,961.34	17,702	166,617.00
R2035	On 02/11/2023	Bond Future	10.62	Call	5.24	0.0000	0.00524	0.00000	9.71	0.00000	5.240	11.86	0.01	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	55.27	0.0000	0.05527	0.00000	87.15	0.00000	55.270	11.99	0.04	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.70	Call	441.58	0.0000	0.44158	0.00000	590.67	0.00000	441.580	12.69	0.22	0.00	0	6,500.00
R2035	On 02/11/2023	Bond Future	11.74	Call	493.71	0.0000	0.49371	0.00000	654.37	0.00000	493.710	12.75	0.24	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.24	Call	1,520.59	0.0000	1.52059	0.00000	1,835.57	0.00000	1,520.590	13.54	0.52	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.85	Put	480.06	0.0000	0.48006	0.00000	389.25	0.00000	480.060	14.53	(0.21)	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	13.59	Put	99.02	0.0000	0.09902	0.00000	78.09	0.00000	99.020	15.69	(0.05)	0.00	0	731.00
R2035	On 01/02/2024	Bond Future	0.00		12.35773	0.0000	83.18255	0.00000	12.24767	0.00000	83.74104	13.15	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	190.10	0.0000	0.19010	0.00000	238.08	0.00000	190.100	12.01	0.07	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	470.31	0.0000	0.47031	0.00000	568.75	0.00000	470.310	12.02	0.15	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	978.09	0.0000	0.97809	0.00000	869.91	0.00000	978.090	14.89	(0.22)	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00		12.48590	0.0000	80.50943	0.00000	12.37128	0.00000	81.08005	13.35	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future	0.00		12.62267	0.0000	82.27603	0.00000	12.50317	0.00000	82.85898	12.78	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		12.79293	0.0000	79.67128	0.00000	12.66781	0.00000	80.26748	12.59	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000	0.00000	0.00	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future	0.00		12.55173	0.0000	76.42225	0.00000	12.46660	0.00000	76.86026	14.12	0.00	9,934,892.50	130	71,295.00
R2037	On 02/11/2023	Bond Future	12.02	Call	427.66	0.0000	0.42766	0.00000	545.91	0.00000	427.660	13.35	0.22	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	12.52	Call	1,385.27	0.0000	1.38527	0.00000	1,628.47	0.00000	1,385.270	14.15	0.49	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	13.89	Put	104.07	0.0000	0.10407	0.00000	86.93	0.00000	104.070	16.53	(0.06)	0.00	0	731.00
R2037	On 01/02/2024	Bond Future	0.00		12.67781	0.0000	73.86244	0.00000	12.58922	0.00000	74.31025	14.95	0.00	0.00	0	76,958.00
R2037	On 01/02/2024	Bond Future	12.09	Call	1,355.71	0.0000	1.35571	0.00000	1,520.85	0.00000	1,355.710	14.33	0.34	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	2,177.96	0.0000	2.17796	0.00000	2,010.12	0.00000	2,177.960	15.65	(0.41)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	887.69	0.0000	0.88769	0.00000	810.73	0.00000	887.690	17.30	(0.20)	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00		12.81296	0.0000	75.49488	0.00000	12.72084	0.00000	75.95237	14.40	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		12.96041	0.0000	72.89544	0.00000	12.86444	0.00000	73.36278	14.70	0.00	0.00	0	0.00
R2037	On 07/11/2024	Bond Future	0.00		13.12514	0.0000	74.58616	0.00000	13.02496	0.00000	75.06405	13.82	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000	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	0.00000	100.00000	0.00000	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	12.77761	76.78205	0.00000	12.67725	77.32519		14.89	0.00	4,530,140.95	59	49,569.00
R2040	On 02/11/2023	Bond Future	11.50 Call	28.84000	0.02884	0.00000	46.64000	0.04664	28.840	13.40	0.02	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	11.80 Call	98.64000	0.09864	0.00000	146.72000	0.14672	98.640	13.46	0.07	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.10 Call	292.68000	0.29268	0.00000	400.80000	0.40080	292.680	13.85	0.16	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	12.60 Call	1,094.64000	1.09464	0.00000	1,350.63000	1.35063	1,094.640	14.63	0.41	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.97 Put	1,119.08000	1.11908	0.00000	939.68000	0.93968	1,119.080	15.30	(0.39)	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	13.64 Put	312.70000	0.31270	0.00000	254.31000	0.25431	312.700	16.55	(0.14)	0.00	0	128.00
R2040	On 01/02/2024	Bond Future	0.00	12.90581	73.97992	0.00000	12.80142	74.53515		15.81	0.00	0.00	0	94,218.00
R2040	On 02/05/2024	Bond Future	0.00	13.04231	75.61483	0.00000	12.93378	76.18219		15.24	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00	13.19077	72.76758	0.00000	13.07774	73.34716		15.43	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00	13.35565	74.45481	0.00000	13.23769	75.04762		14.42	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	12.88151	72.81307	0.00000	12.77605	73.38024		15.69	0.00	22,572,051.70	310	52,387.00
R2044	On 02/11/2023	Bond Future	12.00 Call	150.80000	0.15080	0.00000	219.84000	0.21984	150.800	14.47	0.09	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	12.75 Put	1,933.23000	1.93323	0.00000	1,649.50000	1.64950	1,933.230	15.69	(0.56)	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	13.00 Put	1,292.91000	1.29291	0.00000	1,084.63000	1.08463	1,292.910	16.18	(0.43)	0.00	0	6,375.00
R2044	On 01/02/2024	Bond Future	0.00	13.00726	70.04798	0.00000	12.89759	70.62782		16.70	0.00	509,669,102.48	7,276	36,258.00
R2044	On 02/05/2024	Bond Future	0.00	13.14060	71.59596	0.00000	13.02662	72.18844		16.12	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future	0.00	13.28530	68.78563	0.00000	13.16661	69.39095		16.36	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00	13.44540	70.38036	0.00000	13.32157	70.99947		15.32	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	12.78109	71.62383	0.00000	12.67560	72.20298		16.36	0.00	16,043,737.92	224	232,371.00
R2048	On 02/11/2023	Bond Future	11.80 Call	101.20000	0.10120	0.00000	152.61000	0.15261	101.200	14.80	0.07	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	12.50 Call	896.86000	0.89686	0.00000	1,136.32000	1.13632	896.860	15.87	0.35	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	13.60 Put	362.28000	0.36228	0.00000	292.68000	0.29268	362.280	18.09	(0.15)	0.00	0	207.00
R2048	On 01/02/2024	Bond Future	0.00	12.90624	73.21371	0.00000	12.79649	73.80580		16.40	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future	11.50 Call	398.44000	0.39844	0.00000	484.31000	0.48431	398.440	14.98	0.13	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	12.30 Call	1,446.93000	1.44693	0.00000	1,663.32000	1.66332	1,446.930	15.66	0.33	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	13.37 Put	1,984.31000	1.98431	0.00000	1,792.36000	1.79236	1,984.310	17.52	(0.36)	0.00	0	1,000.00
R2048	On 02/05/2024	Bond Future	0.00	13.02890	70.38364	0.00000	12.91489	70.98865		16.82	0.00	0.00	0	0.00
R2048	On 01/08/2024	Bond Future	0.00	13.15827	71.92788	0.00000	13.03972	72.54596		16.06	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	13.31533	69.14568	0.00000	13.19154	69.77785		15.98	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	12.71827	92.81077	0.00000	12.61272	93.56171		16.55	0.00	0.00	0	5,189.00
R2053	On 01/02/2024	Bond Future	0.00	12.83676	94.87101	0.00000	12.72699	95.63865		16.60	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00	12.96214	91.10387	0.00000	12.84791	91.88830		17.02	0.00	0.00	0	0.00
R2053	On 01/08/2024	Bond Future	0.00	13.09432	93.10201	0.00000	12.97541	93.90339		16.25	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	13.25089	89.39142	0.00000	13.12655	90.21105		16.18	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	12.30547	62.62243	0.00000	12.20506	63.07630		14.87	0.00	0.00	0	25,368.00
R209	On 01/02/2024	Bond Future	0.00	12.41702	64.01251	0.00000	12.31287	64.47649		14.92	0.00	0.00	0	1,690.00
R209	On 02/05/2024	Bond Future	0.00	12.53565	62.27485	0.00000	12.42758	62.74896		15.11	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00	12.66177	63.64120	0.00000	12.54961	64.12552		14.63	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	12.81248	61.96276	0.00000	12.69562	62.45810		14.42	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	227.18001	227.18001	226.53873	226.53873		0.00	0.00	0.00	0	206.00
R210	On 01/02/2024		Bond Future	0.00	232.27843	232.27843	231.62294	231.62294		0.00	0.00	0.00	0	300.00
R210	On 02/05/2024		Bond Future	0.00	234.21723	234.21723	233.54663	233.54663		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024		Bond Future	0.00	239.41317	239.41317	238.72704	238.72704		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024		Bond Future	0.00	241.70242	241.70242	240.99977	240.99977		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	11.14829	80.91506	0.00000	11.04733	81.34583	9.91	0.00	0.00	0	28,960.00
R213	On 02/11/2023		Bond Future	10.94 Call	686.87000	0.68687	0.00000	874.95000	0.87495	686.870	9.76	0.38	0	731.00
R213	On 02/11/2023		Bond Future	11.44 Call	1,904.49000	1.90449	0.00000	2,214.65000	2.21465	1,904.490	10.96	0.67	0	731.00
R213	On 02/11/2023		Bond Future	12.70 Put	57.28000	0.05728	0.00000	45.91000	0.04591	57.280	13.55	(0.04)	0	731.00
R213	On 01/02/2024		Bond Future	0.00	11.25433	82.71127	0.00000	11.14840	83.15165	10.41	0.00	0.00	0	0.00
R213	On 02/05/2024		Bond Future	0.00	11.35993	80.98115	0.00000	11.24887	81.43106	10.42	0.00	0.00	0	0.00
R213	On 01/08/2024		Bond Future	0.00	11.47499	82.75858	0.00000	11.35837	83.21812	9.79	0.00	0.00	0	0.00
R213	On 07/11/2024		Bond Future	0.00	11.62752	81.12027	0.00000	11.50434	81.59022	9.66	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	12.69406	58.19731	0.00000	12.59372	58.65167	16.30	0.00	0.00	0	21,496.00
R214	On 01/02/2024		Bond Future	0.00	12.81426	59.48919	0.00000	12.71016	59.95364	16.37	0.00	0.00	0	0.00
R214	On 02/05/2024		Bond Future	0.00	12.93206	57.49971	0.00000	12.82420	57.97429	16.71	0.00	0.00	0	0.00
R214	On 01/08/2024		Bond Future	0.00	13.05608	58.76141	0.00000	12.94424	59.24624	15.98	0.00	0.00	0	0.00
R214	On 07/11/2024		Bond Future	0.00	13.20693	56.81880	0.00000	13.09053	57.31467	15.83	0.00	0.00	0	0.00
R214	On 28/02/2041		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											3,173,269,882.19	36,736	1,452,109.00	
Grand Total:											3,173,269,882.19	36,736	1,452,109.00	