

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/10/2023

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 02/11/2023		Index Future	0.00	888.47400	888.47400	0.00000	892.77300	892.77300	0.00	0.00	0.00	0	0.00
AL37	On 01/02/2024		Index Future	0.00	908.15000	908.15000	0.00000	912.54500	912.54500	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	928.69700	928.69700	0.00000	933.19200	933.19200	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	949.66400	949.66400	0.00000	954.25800	954.25800	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	972.18800	972.18800	0.00000	976.88800	976.88800	0.00	0.00	0.00	0	0.00
AL7T	On 02/11/2023		Index Future	0.00	993.00400	993.00400	0.00000	997.97000	997.97000	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,014.99400	1,014.99400	0.00000	1,020.07100	1,020.07100	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,037.95900	1,037.95900	0.00000	1,043.15100	1,043.15100	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,061.39300	1,061.39300	0.00000	1,066.70000	1,066.70000	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,086.56600	1,086.56600	0.00000	1,091.99600	1,091.99600	0.00	0.00	0.00	0	0.00
ALBI	On 02/11/2023		Index Future	0.00	870.40500	870.40500	0.00000	874.18700	874.18700	0.00	0.00	0.00	0	107.00
ALBI	On 01/02/2024		Index Future	0.00	889.68100	889.68100	0.00000	893.54600	893.54600	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	909.81100	909.81100	0.00000	913.76300	913.76300	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	930.35100	930.35100	0.00000	934.39200	934.39200	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	952.41700	952.41700	0.00000	956.55000	956.55000	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	13.36632	69.44190	0.00000	13.30732	69.68791	0.00	0.00	0.00	0	0.00
ES33	On 01/02/2024		Bond Future	0.00	13.54395	70.99682	0.00000	13.48227	71.24842	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	13.71973	68.81987	0.00000	13.65527	69.07720	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.90535	70.38761	0.00000	13.83796	70.65067	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	14.13613	68.26433	0.00000	14.06536	68.53340	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	13.82310	65.04760	0.00000	13.77421	65.27491	0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	13.98458	66.50422	0.00000	13.93362	66.73667	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	14.15052	63.76171	0.00000	14.09734	63.99943	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	14.32117	65.21345	0.00000	14.26572	65.45649	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	14.52886	62.50118	0.00000	14.47075	62.74975	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	857.76700	857.76700	0.00000	861.54400	861.54400	0.00	0.00	0.00	0	817.00
GOVI	On 01/02/2024		GOVI	0.00	876.76300	876.76300	0.00000	880.62400	880.62400	0.00	0.00	0.00	0	0.00
GOVI	On 02/05/2024		GOVI	0.00	896.60000	896.60000	0.00000	900.54900	900.54900	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	916.84200	916.84200	0.00000	920.87900	920.87900	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	938.58800	938.58800	0.00000	942.71600	942.71600	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	172.62026	172.62026	0.00000	172.67873	172.67873	0.00	0.00	6,041,709.10	35	5,513.00
I2025	On 01/02/2024		Bond Future	0.00	174.69287	174.69287	0.00000	174.75266	174.75266	0.00	0.00	752,227,498.22	4,306	7,190.00
I2025	On 02/05/2024		Bond Future	0.00	178.68638	178.68638	0.00000	178.74751	178.74751	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	180.92123	180.92123	0.00000	180.98294	180.98294	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.24949	185.24949	0.00000	185.31199	185.31199	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	124.91400	124.91400	0.00000	124.84779	124.84779		0.00	0.00	240,584,364.00	1,926	1,782.00
I2029	On 01/02/2024	Bond Future	0.00	127.71106	127.71106	0.00000	127.64343	127.64343		0.00	0.00	240,607,637.04	1,884	2,612.00
I2029	On 02/05/2024	Bond Future	0.00	129.26470	129.26470	0.00000	129.19543	129.19543		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	132.21116	132.21116	0.00000	132.14001	132.14001		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	133.97341	133.97341	0.00000	133.89958	133.89958		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	116.52340	116.52340	0.00000	116.88885	116.88885		0.00	0.00	0.00	0	2,258.00
I2033	On 01/02/2024	Bond Future	0.00	119.13258	119.13258	0.00000	119.50627	119.50627		0.00	0.00	0.00	0	5,737.00
I2033	On 02/05/2024	Bond Future	0.00	120.39503	120.39503	0.00000	120.77713	120.77713		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	123.13925	123.13925	0.00000	123.52988	123.52988		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	124.58627	124.58627	0.00000	124.98523	124.98523		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	125.94192	125.94192	0.00000	126.20691	126.20691		0.00	0.00	157,553,341.92	1,251	3,444.00
I2038	On 01/02/2024	Bond Future	0.00	126.74521	126.74521	0.00000	127.01605	127.01605		0.00	0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	0.00	129.64259	129.64259	0.00000	129.91957	129.91957		0.00	0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	0.00	130.52964	130.52964	0.00000	130.81210	130.81210		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	133.65109	133.65109	0.00000	133.93988	133.93988		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	108.08736	108.08736	0.00000	108.65050	108.65050		0.00	0.00	42,154,070.40	390	15,758.00
I2046	On 01/02/2024	Bond Future	0.00	110.50758	110.50758	0.00000	111.08350	111.08350		0.00	0.00	42,103,387.98	381	381.00
I2046	On 02/05/2024	Bond Future	0.00	110.88767	110.88767	0.00000	111.47653	111.47653		0.00	0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	0.00	113.41488	113.41488	0.00000	114.01686	114.01686		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	113.92546	113.92546	0.00000	114.54081	114.54081		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	109.41597	109.41597	0.00000	110.04298	110.04298		0.00	0.00	127,469,605.05	1,165	12,916.00
I2050	On 01/02/2024	Bond Future	0.00	109.61855	109.61855	0.00000	110.25954	110.25954		0.00	0.00	127,486,373.65	1,163	1,163.00
I2050	On 02/05/2024	Bond Future	0.00	112.12449	112.12449	0.00000	112.78005	112.78005		0.00	0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	0.00	112.37539	112.37539	0.00000	113.04525	113.04525		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	115.06233	115.06233	0.00000	115.74792	115.74792		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	327.89200	327.89200	0.00000	328.67400	328.67400		0.00	0.00	0.00	0	475.00
IGOV	On 01/02/2024	Index Future	0.00	335.23400	335.23400	0.00000	336.03400	336.03400		0.00	0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	0.00	342.89800	342.89800	0.00000	343.71600	343.71600		0.00	0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00	350.71600	350.71600	0.00000	351.55200	351.55200		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	359.11500	359.11500	0.00000	359.97000	359.97000		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	8.35500	91.64500	0.00000	8.36000	91.64000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023		Jibar Tradeable Future	0.00	8.39500	91.60500	0.00000	8.40000	91.60000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future	0.00	8.58200	91.41800	0.00000	8.61000	91.39000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024		Jibar Tradeable Future	0.00	8.63500	91.36500	0.00000	8.64000	91.36000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024		Jibar Tradeable Future	0.00	8.68500	91.31500	0.00000	8.69000	91.31000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	0.00	8.69600	91.30400	0.00000	8.70000	91.30000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	0.00	8.63700	91.36300	0.00000	8.64000	91.36000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	8.54500	91.45500	0.00000	8.55000	91.45000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	8.47500	91.52500	0.00000	8.48000	91.52000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	8.41500	91.58500	0.00000	8.42000	91.58000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	8.37500	91.62500	0.00000	8.38000	91.62000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025		Jibar Tradeable Future	0.00	8.42500	91.57500	0.00000	8.43000	91.57000		0.00	0.00	0.00	0	0.00
R186	On 02/11/2023		Bond Future	0.00	9.64075	106.23390	0.00000	9.48645	106.64854	3.76	0.00	2,654,785,161.00	24,990	124,724.00	
R186	On 02/11/2023		Bond Future	9.15 Call	40.70000	0.04070	0.00000	99.34000	0.09934	40.700	3.22	0.09	0.00	0	1,715.00
R186	On 02/11/2023		Bond Future	10.42 Put	55.06000	0.05506	0.00000	31.62000	0.03162	55.060	4.91	(0.08)	0.00	0	1,715.00
R186	On 01/02/2024		Bond Future	0.00	9.70489	103.27664	0.00000	9.53492	103.70055	3.86	0.00	2,601,332,008.32	25,188	24,990.00	
R186	On 02/05/2024		Bond Future	0.00	9.75965	105.61336	0.00000	9.57107	106.04684	3.58	0.00	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	9.73 Call	1,112.69000	1.11269	0.00000	1,343.38000	1.34338	1,112.690	3.57	0.50	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	672.24000	0.67224	0.00000	546.99000	0.54699	672.240	3.98	(0.32)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	9.82956	102.68572	0.00000	9.61851	103.12880	3.40	0.00	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	9.96007	105.11337	0.00000	9.71886	105.56653	2.99	0.00	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	341.99319	341.99319	0.00000	341.95095	341.95095		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	253.06017	253.06017	0.00000	253.01240	253.01240		0.00	0.00	0.00	0	4,618.00
R202	On 01/02/2024		Bond Future	0.00	253.75469	253.75469	0.00000	253.70612	253.70612		0.00	0.00	0.00	0	460.00
R202	On 02/05/2024		Bond Future	0.00	259.55546	259.55546	0.00000	259.50581	259.50581		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	260.37563	260.37563	0.00000	260.32322	260.32322		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	266.60293	266.60293	0.00000	266.54826	266.54826		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	11.04352	88.67137	0.00000	10.91225	89.20343	8.55	0.00	1,918,937,118.17	21,641	73,264.00	
R2030	On 02/11/2023		Bond Future	9.57 Call	0.00000	0.00000	0.00000	0.01000	0.00001		5.26	0.00	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	9.89 Call	0.09000	0.00009	0.00000	0.49000	0.00049	0.090	5.32	0.00	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	10.07 Call	1.15000	0.00115	0.00000	4.34000	0.00434	1.150	5.58	0.00	0.00	0	800.00

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	10.39	Call	44.28000	0.04428	0.00000	93.65000	0.09365	44.280	6.69	0.06	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.62	Call	189.48000	0.18948	0.00000	319.98000	0.31998	189.480	7.44	0.19	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.12	Call	1,060.12000	1.06012	0.00000	1,396.02000	1.39602	1,060.120	8.87	0.56	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.43	Put	387.54000	0.38754	0.00000	279.05000	0.27905	387.540	9.65	(0.26)	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.57	Put	282.77000	0.28277	0.00000	201.82000	0.20182	282.770	9.97	(0.20)	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	12.27	Put	53.19000	0.05319	0.00000	37.15000	0.03715	53.190	11.44	(0.04)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	0.00		11.15199	86.62930	0.00000	11.01341	87.17319		9.19	0.00	1,821,814,179.00	21,030	21,030.00
R2030	On 01/02/2024	Bond Future	9.57	Call	212.99000	0.21299	0.00000	275.78000	0.27578	212.990	9.47	0.10	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	337.43000	0.33743	0.00000	429.39000	0.42939	337.430	9.22	0.15	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	356.80000	0.35680	0.00000	453.04000	0.45304	356.800	9.19	0.15	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00	Call	393.34000	0.39334	0.00000	497.48000	0.49748	393.340	9.14	0.17	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07	Call	433.04000	0.43304	0.00000	545.53000	0.54553	433.040	9.08	0.18	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	489.34000	0.48934	0.00000	613.31000	0.61331	489.340	9.01	0.20	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	681.03000	0.68103	0.00000	839.59000	0.83959	681.030	8.94	0.26	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	2,118.86000	2.11886	0.00000	1,844.49000	1.84449	2,118.860	9.04	(0.54)	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	1,540.01000	1.54001	0.00000	1,322.62000	1.32262	1,540.010	9.24	(0.44)	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	952.28000	0.95228	0.00000	804.34000	0.80434	952.280	9.59	(0.30)	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	852.34000	0.85234	0.00000	717.68000	0.71768	852.340	9.69	(0.28)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	842.92000	0.84292	0.00000	709.53000	0.70953	842.920	9.70	(0.28)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	642.69000	0.64269	0.00000	537.23000	0.53723	642.690	9.93	(0.22)	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00		11.26331	88.58935	0.00000	11.11687	89.14556		8.66	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	451.80000	0.45180	0.00000	547.34000	0.54734	451.800	8.61	0.15	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	762.61000	0.76261	0.00000	907.90000	0.90790	762.610	8.35	0.24	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	1,256.56000	1.25656	0.00000	1,463.38000	1.46338	1,256.560	8.37	0.34	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	1,540.63000	1.54063	0.00000	1,776.76000	1.77676	1,540.630	8.42	0.40	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	2,056.24000	2.05624	0.00000	2,336.94000	2.33694	2,056.240	8.58	0.48	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	1,393.65000	1.39365	0.00000	1,225.01000	1.22501	1,393.650	9.22	(0.33)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	991.78000	0.99178	0.00000	866.11000	0.86611	991.780	9.62	(0.25)	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	546.69000	0.54669	0.00000	473.51000	0.47351	546.690	10.34	(0.15)	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00		11.38856	86.58221	0.00000	11.23338	87.15080		8.39	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00		11.54358	88.62843	0.00000	11.37836	89.21014		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		11.91031	81.73894	0.00000	11.81013	82.19520		10.75	0.00	871,745,795.10	10,665	163,968.00
R2032	On 02/11/2023	Bond Future	10.35	Call	0.00000	0.00000	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	0.01000	0.00001	0.00000	0.06000	0.00006	0.020	6.59	0.00	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.59	Call	0.02000	0.00002	0.00000	0.07000	0.00007	0.070	6.59	0.00	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.71	Call	0.07000	0.00007	0.00000	0.29000	0.00029	0.070	6.61	0.00	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.85	Call	0.39000	0.00039	0.00000	1.29000	0.00129	0.390	6.63	0.00	0.00	0	10,000.00
R2032	On 02/11/2023	Bond Future	11.00	Put	4,275.03000	4.27503	0.00000	3,822.19000	3.82219	4,275.030	6.65	(1.00)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.09	Call	6.74000	0.00674	0.00000	16.15000	0.01615	6.740	7.05	0.01	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.28	Put	2,976.49000	2.97649	0.00000	2,561.26000	2.56126	2,976.490	7.89	(0.94)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.50	Put	2,102.01000	2.10201	0.00000	1,756.81000	1.75681	2,102.010	8.87	(0.81)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.60	Put	1,764.16000	1.76416	0.00000	1,456.82000	1.45682	1,764.160	9.26	(0.74)	0.00	0	15,500.00
R2032	On 02/11/2023	Bond Future	11.78	Put	1,261.19000	1.26119	0.00000	1,022.82000	1.02282	1,261.190	9.96	(0.59)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	12.26	Put	469.33000	0.46933	0.00000	369.64000	0.36964	469.330	11.62	(0.28)	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	0.00		12.03950	83.54915	0.00000	11.93463	84.01561		11.40	0.00	854,707,804.50	10,230	10,230.00
R2032	On 01/02/2024	Bond Future	10.01	Call	101.08000	0.10108	0.00000	127.46000	0.12746	101.080	11.15	0.05	0.00	0	1,200.00

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	10.59	Call	279.03000	0.27903	0.00000	340.34000	0.34034	279.030	10.89	0.11	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	366.36000	0.36636	0.00000	442.61000	0.44261	366.360	10.81	0.14	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	378.00000	0.37800	0.00000	456.17000	0.45617	378.000	10.80	0.15	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	613.23000	0.61323	0.00000	726.31000	0.72631	613.230	10.74	0.21	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	2,865.87000	2.86587	0.00000	2,611.01000	2.61101	2,865.870	11.15	(0.58)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50	Put	1,408.86000	1.40886	0.00000	1,261.30000	1.26130	1,408.860	11.99	(0.35)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	1,251.25000	1.25125	0.00000	1,117.71000	1.11771	1,251.250	12.14	(0.32)	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	1,121.19000	1.12119	0.00000	999.60000	0.99960	1,121.190	12.28	(0.29)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00		12.16904	81.27659	0.00000	12.05917	81.75357		11.54	0.00	0.00	0	0.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	454.10000	0.45410	0.00000	525.84000	0.52584	454.100	11.18	0.13	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	590.17000	0.59017	0.00000	678.64000	0.67864	590.170	11.10	0.17	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	630.70000	0.63070	0.00000	723.94000	0.72394	630.700	11.08	0.18	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	790.90000	0.79090	0.00000	902.15000	0.90215	790.900	11.01	0.21	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	1,001.95000	1.00195	0.00000	1,135.18000	1.13518	1,001.950	10.93	0.26	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	1,309.23000	1.30923	0.00000	1,470.68000	1.47068	1,309.230	10.92	0.31	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	1,682.35000	1.68235	0.00000	1,540.01000	1.54001	1,682.350	12.27	(0.32)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	1,376.19000	1.37619	0.00000	1,256.61000	1.25661	1,376.190	12.60	(0.27)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	1,217.63000	1.21763	0.00000	1,110.33000	1.11033	1,217.630	12.80	(0.25)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00		12.30812	83.10992	0.00000	12.19295	83.59751		10.49	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00		12.48454	80.90743	0.00000	12.36318	81.40625		9.93	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	11.64	Call	1,762.56000	1.76256	0.00000	1,945.98000	1.94598	1,762.560	9.36	0.35	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36	Put	2,084.03000	2.08403	0.00000	1,929.53000	1.92953	2,084.030	10.75	(0.33)	0.00	0	1,615.00	
R2032	On 31/03/2032	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2035	On 02/11/2023	Bond Future	0.00		12.55030	79.74088	0.00000	12.48590	80.06394		13.00	0.00	857,214,460.00	10,750	172,573.00	
R2035	On 02/11/2023	Bond Future	10.62	Call	0.07000	0.00007	0.00000	0.15000	0.00015	0.070	11.69	0.00	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12	Call	2.65000	0.00265	0.00000	4.57000	0.00457	2.650	11.68	0.00	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.70	Call	61.50000	0.06150	0.00000	87.64000	0.08764	61.500	11.66	0.06	0.00	0	6,500.00	
R2035	On 02/11/2023	Bond Future	11.74	Call	73.45000	0.07345	0.00000	103.49000	0.10349	73.450	11.66	0.06	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.24	Call	508.95000	0.50895	0.00000	627.54000	0.62754	508.950	12.22	0.29	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.85	Put	594.00000	0.59400	0.00000	518.39000	0.51839	594.000	13.17	(0.30)	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	13.59	Put	82.81000	0.08281	0.00000	71.41000	0.07141	82.810	14.43	(0.06)	0.00	0	731.00	
R2035	On 01/02/2024	Bond Future	0.00		12.69464	81.50689	0.00000	12.62742	81.83718		13.18	0.00	908,068,261.49	11,141	10,750.00	
R2035	On 01/02/2024	Bond Future	10.62	Call	72.47000	0.07247	0.00000	86.26000	0.08626	72.470	11.97	0.03	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	214.14000	0.21414	0.00000	247.83000	0.24783	214.140	11.98	0.09	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46	Put	1,186.84000	1.18684	0.00000	1,107.41000	1.10741	1,186.840	14.25	(0.28)	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future	0.00		12.82859	78.83742	0.00000	12.75853	79.17515		13.38	0.00	0.00	0	0.00	
R2035	On 01/08/2024	Bond Future	0.00		12.96993	80.61588	0.00000	12.89686	80.96107		12.47	0.00	0.00	0	0.00	
R2035	On 07/11/2024	Bond Future	0.00		13.14987	78.00481	0.00000	13.07334	78.35788		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		12.87397	74.79831	0.00000	12.82479	75.04273		13.91	0.00	448,789,860.00	6,000	67,657.00	
R2037	On 02/11/2023	Bond Future	12.02	Call	63.23000	0.06323	0.00000	84.18000	0.08418	63.230	12.48	0.06	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	12.52	Call	457.74000	0.45774	0.00000	543.82000	0.54382	457.740	13.10	0.27	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	13.89	Put	97.58000	0.09758	0.00000	89.04000	0.08904	97.580	15.53	(0.07)	0.00	0	731.00	
R2037	On 01/02/2024	Bond Future	0.00		13.01405	72.19864	0.00000	12.96282	72.44853		14.94	0.00	433,191,840.00	6,000	82,958.00	
R2037	On 01/02/2024	Bond Future	12.09	Call	703.48000	0.70348	0.00000	768.10000	0.76810	703.480	13.69	0.22	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	12.93	Put	2,676.06000	2.67606	0.00000	2,560.95000	2.56095	2,676.060	14.83	(0.51)	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	13.93	Put	1,057.86000	1.05786	0.00000	1,006.44000	1.00644	1,057.860	16.56	(0.25)	0.00	0	2,500.00	
R2037	On 02/05/2024	Bond Future	0.00		13.15501	73.83222	0.00000	13.10169	74.08772		14.36	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
R2037	On 01/08/2024	Bond Future	0.00	13.30746	71.24148	0.00000	13.25187	71.50267		14.49	0.00	0.00	0	0.00
R2037	On 07/11/2024	Bond Future	0.00	13.48136	72.92355	0.00000	13.42331	73.19064		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
R2040	On 02/11/2023	Bond Future	0.00	13.06921	75.23887	0.00000	13.02004	75.49550		14.54	0.00	588,292,724.53	7,819	36,459.00
R2040	On 02/11/2023	Bond Future	11.50 Call	1.09000	0.00109	0.00000	1.80000	0.00180	1.090	13.03	0.00	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	11.80 Call	7.52000	0.00752	0.00000	11.25000	0.01125	7.520	13.02	0.01	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.10 Call	37.81000	0.03781	0.00000	51.91000	0.05191	37.810	13.01	0.03	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	12.60 Call	324.85000	0.32485	0.00000	394.93000	0.39493	324.850	13.47	0.20	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.97 Put	1,488.71000	1.48871	0.00000	1,369.29000	1.36929	1,488.710	14.03	(0.56)	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	13.64 Put	330.59000	0.33059	0.00000	300.19000	0.30019	330.590	15.28	(0.18)	0.00	0	128.00
R2040	On 01/02/2024	Bond Future	0.00	13.21006	72.39860	0.00000	13.15885	72.66098		15.67	0.00	526,048,227.60	7,266	97,465.00
R2040	On 02/05/2024	Bond Future	0.00	13.35131	74.03669	0.00000	13.29802	74.30499		15.06	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00	13.50371	71.20016	0.00000	13.44818	71.47436		15.33	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00	13.67641	72.88083	0.00000	13.61844	73.16125		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	13.14798	71.41377	0.00000	13.10892	71.61590		15.22	0.00	47,847,225.90	670	51,717.00
R2044	On 02/11/2023	Bond Future	12.00 Call	14.50000	0.01450	0.00000	19.89000	0.01989	14.500	13.63	0.01	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	12.75 Put	2,525.30000	2.52530	0.00000	2,391.02000	2.39102	2,525.300	14.30	(0.75)	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	13.00 Put	1,634.89000	1.63489	0.00000	1,537.53000	1.53753	1,634.890	14.74	(0.59)	0.00	0	6,375.00
R2044	On 01/02/2024	Bond Future	0.00	13.28525	68.61399	0.00000	13.24458	68.82063		16.43	0.00	45,971,373.30	670	51,068.00
R2044	On 01/02/2024	Bond Future	13.25 Put	2,611.46000	2.61146	0.00000	2,521.35000	2.52135	2,611.460	15.98	(0.49)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00	13.42255	70.16642	0.00000	13.38023	70.37777		15.81	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future	0.00	13.57040	67.36774	0.00000	13.52631	67.58374		16.15	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00	13.73732	68.95775	0.00000	13.69131	69.17859		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	13.05782	70.14429	0.00000	13.00353	70.43010		15.80	0.00	11,752,816,078.08	167,552	73,146.00
R2048	On 02/11/2023	Bond Future	11.80 Call	7.85000	0.00785	0.00000	12.03000	0.01203	7.850	14.16	0.01	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	12.50 Call	238.25000	0.23825	0.00000	299.99000	0.29999	238.250	14.50	0.16	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	13.60 Put	363.64000	0.36364	0.00000	325.73000	0.32573	363.640	16.52	(0.19)	0.00	0	207.00
R2048	On 01/02/2024	Bond Future	0.00	13.19504	71.69778	0.00000	13.13848	71.98995		16.03	0.00	12,012,963,039.00	167,550	167,550.00
R2048	On 01/02/2024	Bond Future	11.50 Call	172.80000	0.17280	0.00000	197.00000	0.19700	172.800	14.55	0.07	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	12.30 Call	770.10000	0.77010	0.00000	846.94000	0.84694	770.100	14.63	0.23	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	13.37 Put	2,237.39000	2.23739	0.00000	2,125.49000	2.12549	2,237.390	16.25	(0.43)	0.00	0	1,000.00
R2048	On 02/05/2024	Bond Future	0.00	13.32218	68.86993	0.00000	13.26336	69.16870		16.43	0.00	0.00	0	0.00
R2048	On 01/08/2024	Bond Future	0.00	13.45506	70.42335	0.00000	13.39384	70.72879		15.74	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	13.61988	67.63433	0.00000	13.55591	67.94671		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	13.00573	90.82212	0.00000	12.96153	91.12264		15.94	0.00	0.00	0	5,189.00
R2053	On 01/02/2024	Bond Future	0.00	13.13667	92.83355	0.00000	13.09062	93.14082		16.18	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00	13.26746	89.06799	0.00000	13.21948	89.38220		16.58	0.00	0.00	0	0.00
R2053	On 01/08/2024	Bond Future	0.00	13.40393	91.07664	0.00000	13.35394	91.39781		15.88	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	13.56924	87.35586	0.00000	13.51692	87.68433		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	12.61857	61.23655	0.00000	12.55915	61.49618		14.70	0.00	31,475,586.70	514	26,237.00
R209	On 01/02/2024	Bond Future	0.00	12.74263	62.59274	0.00000	12.68095	62.85815		14.95	0.00	625,927.40	10	1,700.00

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	On 02/05/2024	Bond Future	0.00	12.86630	60.85519	0.00000	12.80224	61.12664		15.13	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00	12.99621	62.22785	0.00000	12.92969	62.50534		14.37	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	13.15506	60.54192	0.00000	13.08574	60.82571		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
R209/R204	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future	0.00	226.18173	226.18173	0.00000	226.61344	226.61344		0.00	0.00	0.00	0	206.00
R210	On 01/02/2024	Bond Future	0.00	231.24641	231.24641	0.00000	231.68793	231.68793		0.00	0.00	0.00	0	300.00
R210	On 02/05/2024	Bond Future	0.00	233.27922	233.27922	0.00000	233.73053	233.73053		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	238.59632	238.59632	0.00000	239.05738	239.05738		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	240.96658	240.96658	0.00000	241.43668	241.43668		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	0.00	11.58004	79.10561	0.00000	11.46957	79.56360		10.08	0.00	0.00	0	27,837.00
R213	On 02/11/2023	Bond Future	10.94 Call	61.33000	0.06133	0.00000	111.02000	0.11102	61.330	8.08	0.08	0.00	0	731.00
R213	On 02/11/2023	Bond Future	11.44 Call	636.18000	0.63618	0.00000	854.16000	0.85416	636.180	9.88	0.40	0.00	0	731.00
R213	On 02/11/2023	Bond Future	12.70 Put	83.24000	0.08324	0.00000	63.53000	0.06353	83.240	13.35	(0.06)	0.00	0	731.00
R213	On 01/02/2024	Bond Future	0.00	11.70845	80.85756	0.00000	11.59249	81.32569		10.50	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	0.00	11.82608	79.12696	0.00000	11.70439	79.60573		10.46	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	11.95218	80.91216	0.00000	11.82432	81.40160		9.68	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	12.12318	79.26359	0.00000	11.98807	79.76430		9.24	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future	0.00	12.96082	57.01667	0.00000	12.91159	57.23162		15.89	0.00	0.00	0	21,044.00
R214	On 01/02/2024	Bond Future	0.00	13.09187	58.27939	0.00000	13.04074	58.49911		16.16	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	0.00	13.21306	56.29226	0.00000	13.16003	56.51697		16.49	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	0.00	13.33941	57.56207	0.00000	13.28440	57.79174		15.84	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	13.49649	55.61465	0.00000	13.43922	55.84954		15.72	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											40,112,854,657.45	512,187	1,525,897.00	
Grand Total:											40,112,854,657.45	512,187	1,525,897.00	