

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/09/2023

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	905.80700	905.80700	0.00000	904.95200	904.95200	0.00	0.00	0.00	0	0.00
AL37	On 01/02/2024		Index Future	0.00	925.91600	925.91600	0.00000	925.04200	925.04200	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	946.39100	946.39100	0.00000	945.49600	945.49600	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	967.17700	967.17700	0.00000	966.26000	966.26000	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	989.70100	989.70100	0.00000	988.75900	988.75900	0.00	0.00	0.00	0	0.00
AL7T	On 02/11/2023		Index Future	0.00	1,019.79100	1,019.79100	0.00000	1,019.09000	1,019.09000	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,042.43000	1,042.43000	0.00000	1,041.71400	1,041.71400	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,065.48200	1,065.48200	0.00000	1,064.74800	1,064.74800	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,088.88400	1,088.88400	0.00000	1,088.13000	1,088.13000	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,114.24200	1,114.24200	0.00000	1,113.46700	1,113.46700	0.00	0.00	0.00	0	0.00
ALBI	On 02/11/2023		Index Future	0.00	891.90000	891.90000	0.00000	891.40700	891.40700	0.00	0.00	0.00	0	107.00
ALBI	On 01/02/2024		Index Future	0.00	911.70000	911.70000	0.00000	911.19600	911.19600	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	931.86100	931.86100	0.00000	931.34400	931.34400	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	952.32800	952.32800	0.00000	951.79700	951.79700	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	974.50600	974.50600	0.00000	973.95900	973.95900	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	12.95707	71.17353	0.00000	12.97935	71.07773	0.00	0.00	0.00	0	0.00
ES33	On 01/02/2024		Bond Future	0.00	13.11552	72.77085	0.00000	13.13874	72.67310	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	13.28101	70.59771	0.00000	13.30545	70.49702	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.45746	72.16222	0.00000	13.48323	72.05842	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.67297	70.05183	0.00000	13.70034	69.94444	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	13.45935	66.77150	0.00000	13.46616	66.73852	0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	13.60500	68.27012	0.00000	13.61206	68.23654	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.76210	65.53293	0.00000	13.76962	65.49786	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.92527	66.98381	0.00000	13.93330	66.94708	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	14.12007	64.28578	0.00000	14.12875	64.24700	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	879.21700	879.21700	0.00000	878.72200	878.72200	0.00	0.00	0.00	0	819.00
GOVI	On 01/02/2024		GOVI	0.00	898.73500	898.73500	0.00000	898.22900	898.22900	0.00	0.00	0.00	0	0.00
GOVI	On 02/05/2024		GOVI	0.00	918.61000	918.61000	0.00000	918.09100	918.09100	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	938.78500	938.78500	0.00000	938.25200	938.25200	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	960.64800	960.64800	0.00000	960.09900	960.09900	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	172.88595	172.88595	0.00000	172.86226	172.86226	0.00	0.00	0.00	0	5,228.00
I2025	On 01/02/2024		Bond Future	0.00	174.97353	174.97353	0.00000	174.94767	174.94767	0.00	0.00	0.00	0	2,884.00
I2025	On 02/05/2024		Bond Future	0.00	178.88353	178.88353	0.00000	178.85536	178.85536	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	181.01295	181.01295	0.00000	180.98030	180.98030	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.26747	185.26747	0.00000	185.23120	185.23120	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	125.24993	125.24993	0.00000	124.99112	124.99112		0.00	0.00	0.00	0	2,068.00
I2029	On 01/02/2024	Bond Future	0.00	128.06089	128.06089	0.00000	127.79655	127.79655		0.00	0.00	0.00	0	728.00
I2029	On 02/05/2024	Bond Future	0.00	129.55733	129.55733	0.00000	129.28328	129.28328		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	132.43134	132.43134	0.00000	132.14964	132.14964		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	134.14313	134.14313	0.00000	133.85217	133.85217		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	117.21688	117.21688	0.00000	117.23725	117.23725		0.00	0.00	0.00	0	2,258.00
I2033	On 01/02/2024	Bond Future	0.00	119.84758	119.84758	0.00000	119.86862	119.86862		0.00	0.00	0.00	0	5,737.00
I2033	On 02/05/2024	Bond Future	0.00	121.06556	121.06556	0.00000	121.08369	121.08369		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	123.75123	123.75123	0.00000	123.76828	123.76828		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	125.16066	125.16066	0.00000	125.17514	125.17514		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	127.30273	127.30273	0.00000	126.59189	126.59189		0.00	0.00	0.00	0	4,695.00
I2038	On 01/02/2024	Bond Future	0.00	128.14326	128.14326	0.00000	127.41440	127.41440		0.00	0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	0.00	131.00650	131.00650	0.00000	130.26014	130.26014		0.00	0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	0.00	131.84360	131.84360	0.00000	131.07710	131.07710		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	134.94118	134.94118	0.00000	134.15452	134.15452		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	109.17791	109.17791	0.00000	109.19507	109.19507		0.00	0.00	0.00	0	16,148.00
I2046	On 01/02/2024	Bond Future	0.00	111.62811	111.62811	0.00000	111.64599	111.64599		0.00	0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	0.00	111.97720	111.97720	0.00000	111.99017	111.99017		0.00	0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	0.00	114.46055	114.46055	0.00000	114.47261	114.47261		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	114.94796	114.94796	0.00000	114.95760	114.95760		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	110.72928	110.72928	0.00000	110.09165	110.09165		0.00	0.00	0.00	0	14,081.00
I2050	On 01/02/2024	Bond Future	0.00	110.96676	110.96676	0.00000	110.31318	110.31318		0.00	0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	0.00	113.44633	113.44633	0.00000	112.77714	112.77714		0.00	0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	0.00	113.65747	113.65747	0.00000	112.96941	112.96941		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	116.32747	116.32747	0.00000	115.62126	115.62126		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	330.20600	330.20600	0.00000	329.54000	329.54000		0.00	0.00	0.00	0	475.00
IGOV	On 01/02/2024	Index Future	0.00	337.61700	337.61700	0.00000	336.93600	336.93600		0.00	0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	0.00	345.16200	345.16200	0.00000	344.46500	344.46500		0.00	0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00	352.82000	352.82000	0.00000	352.10700	352.10700		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	361.11800	361.11800	0.00000	360.38600	360.38600		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	8.37000	91.63000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023		Jibar Tradeable Future	0.00	8.38000	91.62000	0.00000	8.39000	91.61000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023		Jibar Tradeable Future	0.00	8.44000	91.56000	0.00000	8.33000	91.67000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future	0.00	8.44000	91.56000	0.00000	8.43000	91.57000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024		Jibar Tradeable Future	0.00	8.42000	91.58000	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	8.40000	91.60000	0.00000	8.44000	91.56000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	0.00	8.23000	91.77000	0.00000	8.40000	91.60000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	0.00	8.04000	91.96000	0.00000	8.23000	91.77000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	7.92000	92.08000	0.00000	8.11000	91.89000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	7.86000	92.14000	0.00000	7.95000	92.05000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	7.82000	92.18000	0.00000	7.89000	92.11000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	7.88000	92.12000	0.00000	7.86000	92.14000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025		Jibar Tradeable Future	0.00	7.86000	92.14000	0.00000	7.86000	92.14000		0.00	0.00	0.00	0	0.00
R186	On 02/11/2023		Bond Future	0.00	9.07974	107.75164	0.00000	9.10182	107.69137	3.73	0.00	1,077,516.40	10	125,084.00	
R186	On 02/11/2023		Bond Future	9.15 Call	673.74000	0.67374	0.00000	647.35000	0.64735	673.740	3.89	0.56	0.00	0	1,715.00
R186	On 02/11/2023		Bond Future	10.42 Put	18.48000	0.01848	0.00000	21.50000	0.02150	18.480	5.08	(0.03)	0.00	0	1,715.00
R186	On 01/02/2024		Bond Future	0.00	9.08500	104.83347	0.00000	9.10919	104.77216	3.80	0.00	0.00	0	0.00	
R186	On 02/05/2024		Bond Future	0.00	9.09534	107.15089	0.00000	9.12262	107.08717	3.48	0.00	0.00	0	0.00	
R186	On 02/05/2024		Bond Future	9.73 Call	2,165.56000	2.16556	0.00000	2,125.12000	2.12512	2,165.560	3.90	0.68	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	393.58000	0.39358	0.00000	408.37000	0.40837	393.580	4.27	(0.19)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	9.11634	104.19309	0.00000	9.14748	104.12668	3.34	0.00	0.00	0	0.00	
R186	On 07/11/2024		Bond Future	0.00	9.16746	106.61242	0.00000	9.20397	106.54274	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	341.77308	341.77308	0.00000	341.34568	341.34568		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	253.50951	253.50951	0.00000	253.34527	253.34527		0.00	0.00	0.00	0	4,618.00
R202	On 01/02/2024		Bond Future	0.00	254.22682	254.22682	0.00000	254.05591	254.05591		0.00	0.00	0.00	0	460.00
R202	On 02/05/2024		Bond Future	0.00	259.90794	259.90794	0.00000	259.73056	259.73056		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	260.57703	260.57703	0.00000	260.38618	260.38618		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	266.69964	266.69964	0.00000	266.49989	266.49989		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	10.47667	90.99854	0.00000	10.51107	90.85510	8.41	0.00	0.00	0.00	0	90,109.00
R2030	On 02/11/2023		Bond Future	9.57 Call	23.49000	0.02349	0.00000	20.90000	0.02090	23.490	6.46	0.03	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	9.89 Call	153.58000	0.15358	0.00000	140.15000	0.14015	153.580	7.13	0.14	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	10.07 Call	323.66000	0.32366	0.00000	298.90000	0.29890	323.660	7.51	0.24	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	10.39 Call	850.26000	0.85026	0.00000	798.98000	0.79898	850.260	8.18	0.45	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	10.62 Call	1,398.32000	1.39832	0.00000	1,326.94000	1.32694	1,398.320	8.65	0.59	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	11.12 Call	2,938.17000	2.93817	0.00000	2,831.42000	2.83142	2,938.170	9.62	0.82	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	160.09000	0.16009	0.00000	182.65000	0.18265	160.090	10.19	(0.10)	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	11.57	Put	119.02000	0.11902	0.00000	136.88000	0.13688	119.020	10.43	(0.08)	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	12.27	Put	25.88000	0.02588	0.00000	30.97000	0.03097	25.880	11.57	(0.02)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	0.00		10.55261	89.01279	0.00000	10.58884	88.86640		9.10	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future	9.57	Call	547.95000	0.54795	0.00000	523.02000	0.52302	547.950	8.84	0.21	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.89	Call	867.74000	0.86774	0.00000	831.24000	0.83124	867.740	8.86	0.30	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	9.93	Call	915.48000	0.91548	0.00000	877.36000	0.87736	915.480	8.86	0.31	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.00	Call	1,003.73000	1.00373	0.00000	962.70000	0.96270	1,003.730	8.86	0.33	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	1,102.80000	1.10280	0.00000	1,058.71000	1.05871	1,102.800	8.89	0.35	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	10.16	Call	1,239.20000	1.23920	0.00000	1,191.07000	1.19107	1,239.200	8.92	0.38	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	10.39	Call	1,639.01000	1.63901	0.00000	1,580.12000	1.58012	1,639.010	9.04	0.46	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.00	Put	1,252.10000	1.25210	0.00000	1,311.47000	1.31147	1,252.100	9.49	(0.35)	0.00	0	700.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	903.74000	0.90374	0.00000	950.76000	0.95076	903.740	9.77	(0.27)	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75	Put	560.95000	0.56095	0.00000	593.70000	0.59370	560.950	10.18	(0.18)	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.85	Put	502.64000	0.50264	0.00000	532.68000	0.53268	502.640	10.28	(0.17)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.86	Put	497.04000	0.49704	0.00000	526.82000	0.52682	497.040	10.29	(0.16)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	381.10000	0.38110	0.00000	405.19000	0.40519	381.100	10.52	(0.13)	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future	0.00		10.64201	90.98013	0.00000	10.68050	90.82965		8.64	0.00	0.00	0	0.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	940.34000	0.94034	0.00000	904.88000	0.90488	940.340	8.31	0.27	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	1,568.66000	1.56866	0.00000	1,516.01000	1.51601	1,568.660	8.35	0.39	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	2,397.77000	2.39777	0.00000	2,327.50000	2.32750	2,397.770	8.56	0.51	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	2,828.02000	2.82802	0.00000	2,750.20000	2.75020	2,828.020	8.69	0.56	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	3,542.11000	3.54211	0.00000	3,453.56000	3.45356	3,542.110	8.91	0.63	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	896.58000	0.89658	0.00000	934.72000	0.93472	896.580	9.60	(0.22)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	636.19000	0.63619	0.00000	665.06000	0.66506	636.190	9.99	(0.16)	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	309.02000	0.30902	0.00000	325.19000	0.32519	309.020	10.31	(0.09)	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00		10.74495	88.97112	0.00000	10.78603	88.81621		8.45	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00		10.86845	91.03636	0.00000	10.91259	90.87641		7.88	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		11.41411	84.03237	0.00000	11.41888	84.00992		10.60	0.00	0.00	0	171,435.00	
R2032	On 02/11/2023	Bond Future	10.35	Call	8.84000	0.00884	0.00000	9.36000	0.00936	8.840	7.69	0.01	0.00	0	7,750.00	
R2032	On 02/11/2023	Bond Future	10.58	Call	40.74000	0.04074	0.00000	42.23000	0.04223	40.740	7.97	0.04	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.59	Call	43.66000	0.04366	0.00000	45.22000	0.04522	43.660	7.99	0.05	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.71	Call	92.79000	0.09279	0.00000	95.22000	0.09522	92.790	8.34	0.09	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.85	Call	191.38000	0.19138	0.00000	194.81000	0.19481	191.380	8.75	0.15	0.00	0	10,000.00	
R2032	On 02/11/2023	Bond Future	11.00	Put	2,338.77000	2.33877	0.00000	2,365.36000	2.36536	2,338.770	9.19	(0.77)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.09	Call	493.59000	0.49359	0.00000	497.85000	0.49785	493.590	9.45	0.29	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.28	Put	1,498.90000	1.49890	0.00000	1,524.96000	1.52496	1,498.900	9.99	(0.58)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.50	Put	1,025.78000	1.02578	0.00000	1,049.66000	1.04966	1,025.780	10.60	(0.44)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.60	Put	857.01000	0.85701	0.00000	879.50000	0.87950	857.010	10.86	(0.38)	0.00	0	15,500.00	
R2032	On 02/11/2023	Bond Future	11.78	Put	615.63000	0.61563	0.00000	635.30000	0.63530	615.630	11.34	(0.29)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	12.26	Put	244.65000	0.24465	0.00000	256.69000	0.25669	244.650	12.52	(0.13)	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	0.00		11.51936	85.89780	0.00000	11.52430	85.87507		11.38	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	305.31000	0.30531	0.00000	306.80000	0.30680	305.310	10.91	0.11	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	724.36000	0.72436	0.00000	725.46000	0.72546	724.360	10.74	0.23	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	931.55000	0.93155	0.00000	932.28000	0.93228	931.550	10.83	0.28	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	958.39000	0.95839	0.00000	959.07000	0.95907	958.390	10.84	0.28	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	1,446.56000	1.44656	0.00000	1,446.10000	1.44610	1,446.560	11.01	0.38	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				
R2032	On 01/02/2024	Bond Future	11.75	Put	1,912.16	0.0000	1.91216	0.00000	1,930.46	0.00000	1,912.160	11.64	(0.42)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	929.88	0.0000	0.92988	0.00000	942.71	0.00000	929.880	12.53	(0.23)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	825.82	0.0000	0.82582	0.00000	837.81	0.00000	825.820	12.67	(0.21)	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	740.43	0.0000	0.74043	0.00000	751.68	0.00000	740.430	12.81	(0.19)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	0.00		11.63	0.0000	11.63392	0.00000	11.63	0.00000		11.49	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	10.36	Call	874.95	0.0000	0.87495	0.00000	874.34	0.00000	874.950	10.89	0.22	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.59	Call	1,119.25	0.0000	1.11925	0.00000	1,118.04	0.00000	1,119.250	10.88	0.27	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	1,196.61	0.0000	1.19661	0.00000	1,195.23	0.00000	1,196.610	10.91	0.28	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	1,495.69	0.0000	1.49569	0.00000	1,493.58	0.00000	1,495.690	11.01	0.33	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	1,880.13	0.0000	1.88013	0.00000	1,877.09	0.00000	1,880.130	11.14	0.39	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	2,395.68	0.0000	2.39568	0.00000	2,391.44	0.00000	2,395.680	11.35	0.45	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	12.90	Put	1,264.33	0.0000	1.26433	0.00000	1,275.98	0.00000	1,264.330	13.01	(0.24)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	1,038.56	0.0000	1.03856	0.00000	1,048.89	0.00000	1,038.560	13.32	(0.20)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	921.70	0.0000	0.92170	0.00000	931.29	0.00000	921.700	13.51	(0.18)	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		11.75	0.0000	11.75900	0.00000	11.76	0.00000		10.57	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		11.91	0.0000	11.91403	0.00000	11.92	0.00000		10.41	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00	0.0000	100.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future	0.00		12.12	0.0000	12.12260	0.00000	12.14	0.00000		13.15	0.00	0.00	0	181,086.00
R2035	On 02/11/2023	Bond Future	10.62	Call	9.71	0.0000	0.00971	0.00000	9.68	0.00000	9.710	11.86	0.01	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	87.15	0.0000	0.08715	0.00000	85.28	0.00000	87.150	11.99	0.06	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.70	Call	590.67	0.0000	0.59067	0.00000	574.92	0.00000	590.670	12.69	0.28	0.00	0	6,500.00
R2035	On 02/11/2023	Bond Future	11.74	Call	654.37	0.0000	0.65437	0.00000	636.93	0.00000	654.370	12.75	0.30	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.24	Call	1,835.57	0.0000	1.83557	0.00000	1,791.36	0.00000	1,835.570	13.54	0.57	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.85	Put	389.25	0.0000	0.38925	0.00000	420.87	0.00000	389.250	14.53	(0.17)	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	13.59	Put	78.09	0.0000	0.07809	0.00000	87.72	0.00000	78.090	15.69	(0.04)	0.00	0	731.00
R2035	On 01/02/2024	Bond Future	0.00		12.24	0.0000	12.24767	0.00000	12.26	0.00000		13.15	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	238.08	0.0000	0.23808	0.00000	232.11	0.00000	238.080	12.01	0.09	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	568.75	0.0000	0.56875	0.00000	555.11	0.00000	568.750	12.02	0.18	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	869.91	0.0000	0.86991	0.00000	899.98	0.00000	869.910	14.89	(0.20)	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00		12.37	0.0000	12.37128	0.00000	12.39	0.00000		13.35	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future	0.00		12.50	0.0000	12.50317	0.00000	12.52	0.00000		12.78	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		12.66	0.0000	12.66781	0.00000	12.69	0.00000		12.59	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	0.0000	100.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future	0.00		12.46	0.0000	12.46660	0.00000	12.48	0.00000		14.12	0.00	0.00	0	71,295.00
R2037	On 02/11/2023	Bond Future	12.02	Call	545.91	0.0000	0.54591	0.00000	531.37	0.00000	545.910	13.35	0.26	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	12.52	Call	1,628.47	0.0000	1.62847	0.00000	1,588.44	0.00000	1,628.470	14.15	0.54	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	13.89	Put	86.93	0.0000	0.08693	0.00000	97.35	0.00000	86.930	16.53	(0.05)	0.00	0	731.00
R2037	On 01/02/2024	Bond Future	0.00		12.58	0.0000	12.58922	0.00000	12.61	0.00000		14.95	0.00	0.00	0	76,958.00
R2037	On 01/02/2024	Bond Future	12.09	Call	1,520.85	0.0000	1.52085	0.00000	1,490.52	0.00000	1,520.850	14.33	0.36	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	2,010.12	0.0000	2.01012	0.00000	2,062.66	0.00000	2,010.120	15.65	(0.39)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	810.73	0.0000	0.81073	0.00000	838.61	0.00000	810.730	17.30	(0.18)	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00		12.72	0.0000	12.72084	0.00000	12.74	0.00000		14.40	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		12.86	0.0000	12.86444	0.00000	12.88	0.00000		14.70	0.00	0.00	0	0.00
R2037	On 07/11/2024	Bond Future	0.00		13.02	0.0000	13.02496	0.00000	13.05	0.00000		13.82	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	0.0000	100.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	0.0000	100.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future	0.00		12.67	0.0000	12.67725	0.00000	12.68	0.00000		14.89	0.00	131,143,522.24	1,696	49,510.00
R2040	On 02/11/2023	Bond Future	11.50	Call	46.64	0.0000	0.04664	0.00000	48.73	0.00000	46.640	13.40	0.03	0.00	0	875.00

Contract Details		Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 02/11/2023	Bond Future	11.80 Call	146.72000	0.14672	0.00000	150.74000	0.15074	146.720	13.46	0.09	0.00	0	128.00	
R2040	On 02/11/2023	Bond Future	12.10 Call	400.80000	0.40080	0.00000	406.68000	0.40668	400.800	13.85	0.20	0.00	0	875.00	
R2040	On 02/11/2023	Bond Future	12.60 Call	1,350.63000	1.35063	0.00000	1,354.46000	1.35446	1,350.630	14.63	0.47	0.00	0	128.00	
R2040	On 02/11/2023	Bond Future	12.97 Put	939.68000	0.93968	0.00000	967.14000	0.96714	939.680	15.30	(0.34)	0.00	0	875.00	
R2040	On 02/11/2023	Bond Future	13.64 Put	254.31000	0.25431	0.00000	267.87000	0.26787	254.310	16.55	(0.12)	0.00	0	128.00	
R2040	On 01/02/2024	Bond Future	0.00	12.80142	74.53515	0.00000	12.80713	74.50461		15.81	0.00	0.00	0	94,218.00	
R2040	On 02/05/2024	Bond Future	0.00	12.93378	76.18219	0.00000	12.93986	76.15022		15.24	0.00	0.00	0	0.00	
R2040	On 01/08/2024	Bond Future	0.00	13.07774	73.34716	0.00000	13.08426	73.31353		15.43	0.00	0.00	0	0.00	
R2040	On 07/11/2024	Bond Future	0.00	13.23769	75.04762	0.00000	13.24474	75.01197		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	12.77605	73.38024	0.00000	12.77127	73.40613		15.69	0.00	1,027,323.36	14	52,387.00	
R2044	On 02/11/2023	Bond Future	12.00 Call	219.84000	0.21984	0.00000	231.86000	0.23186	219.840	14.47	0.12	0.00	0	5,860.00	
R2044	On 02/11/2023	Bond Future	12.75 Put	1,649.50000	1.64950	0.00000	1,654.74000	1.65474	1,649.500	15.69	(0.50)	0.00	0	5,860.00	
R2044	On 02/11/2023	Bond Future	13.00 Put	1,084.63000	1.08463	0.00000	1,092.82000	1.09282	1,084.630	16.18	(0.37)	0.00	0	6,375.00	
R2044	On 01/02/2024	Bond Future	0.00	12.89759	70.62782	0.00000	12.89259	70.65445		16.70	0.00	0.00	0	31,894.00	
R2044	On 02/05/2024	Bond Future	0.00	13.02662	72.18844	0.00000	13.02155	72.21499		16.12	0.00	0.00	0	0.00	
R2044	On 01/08/2024	Bond Future	0.00	13.16661	69.39095	0.00000	13.16151	69.41717		16.36	0.00	0.00	0	0.00	
R2044	On 07/11/2024	Bond Future	0.00	13.32157	70.99947	0.00000	13.31648	71.02513		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	12.67560	72.20298	0.00000	12.67587	72.20149		16.36	0.00	0.00	0	232,371.00	
R2048	On 02/11/2023	Bond Future	11.80 Call	152.61000	0.15261	0.00000	159.51000	0.15951	152.610	14.80	0.09	0.00	0	207.00	
R2048	On 02/11/2023	Bond Future	12.50 Call	1,136.32000	1.13632	0.00000	1,153.41000	1.15341	1,136.320	15.87	0.41	0.00	0	207.00	
R2048	On 02/11/2023	Bond Future	13.60 Put	292.68000	0.29268	0.00000	303.76000	0.30376	292.680	18.09	(0.13)	0.00	0	207.00	
R2048	On 01/02/2024	Bond Future	0.00	12.79649	73.80580	0.00000	12.79674	73.80444		16.40	0.00	0.00	0	0.00	
R2048	On 01/02/2024	Bond Future	11.50 Call	484.31000	0.48431	0.00000	489.84000	0.48984	484.310	14.98	0.15	0.00	0	1,000.00	
R2048	On 01/02/2024	Bond Future	12.30 Call	1,663.32000	1.66332	0.00000	1,672.63000	1.67263	1,663.320	15.66	0.37	0.00	0	1,000.00	
R2048	On 01/02/2024	Bond Future	13.37 Put	1,792.36000	1.79236	0.00000	1,803.36000	1.80336	1,792.360	17.52	(0.33)	0.00	0	1,000.00	
R2048	On 02/05/2024	Bond Future	0.00	12.91489	70.98865	0.00000	12.91528	70.98657		16.82	0.00	0.00	0	0.00	
R2048	On 01/08/2024	Bond Future	0.00	13.03972	72.54596	0.00000	13.04030	72.54291		16.06	0.00	0.00	0	13,000.00	
R2048	On 07/11/2024	Bond Future	0.00	13.19154	69.77785	0.00000	13.19236	69.77363		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	12.61272	93.56171	0.00000	12.60762	93.59828		16.55	0.00	0.00	0	5,189.00	
R2053	On 01/02/2024	Bond Future	0.00	12.72699	95.63865	0.00000	12.72165	95.67630		16.60	0.00	0.00	0	0.00	
R2053	On 02/05/2024	Bond Future	0.00	12.84791	91.88830	0.00000	12.84249	91.92583		17.02	0.00	0.00	0	0.00	
R2053	On 01/08/2024	Bond Future	0.00	12.97541	93.90339	0.00000	12.96993	93.94065		16.25	0.00	0.00	0	0.00	
R2053	On 07/11/2024	Bond Future	0.00	13.12655	90.21105	0.00000	13.12104	90.24770		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	12.20506	63.07630	0.00000	12.22518	62.98498		14.87	0.00	0.00	0	25,368.00	
R209	On 01/02/2024	Bond Future	0.00	12.31287	64.47649	0.00000	12.33369	64.38335		14.92	0.00	0.00	0	1,690.00	
R209	On 02/05/2024	Bond Future	0.00	12.42758	62.74896	0.00000	12.44933	62.65314		15.11	0.00	0.00	0	0.00	
R209	On 01/08/2024	Bond Future	0.00	12.54961	64.12552	0.00000	12.57236	64.02686		14.63	0.00	0.00	0	0.00	
R209	On 07/11/2024	Bond Future	0.00	12.69562	62.45810	0.00000	12.71958	62.35609		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	
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	226.53873	226.53873	0.00000	226.59317	226.59317		0.00	0.00	0.00	0	206.00	

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
R210	On 01/02/2024	Bond Future	0.00	231.62294	231.62294	0.00000	231.67918	231.67918	0.00	0.00	0.00	0	300.00
R210	On 02/05/2024	Bond Future	0.00	233.54663	233.54663	0.00000	233.59574	233.59574	0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	238.72704	238.72704	0.00000	238.77440	238.77440	0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	240.99977	240.99977	0.00000	241.04314	241.04314	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	11.04733	81.34583	0.00000	11.07240	81.23859	9.91	0.00	0.00	0	28,960.00
R213	On 02/11/2023	Bond Future	10.94 Call	874.95000	0.87495	0.00000	840.97000	0.84097	874.950	9.76	0.44	0	731.00
R213	On 02/11/2023	Bond Future	11.44 Call	2,214.65000	2.21465	0.00000	2,150.93000	2.15093	2,214.650	10.96	0.71	0	731.00
R213	On 02/11/2023	Bond Future	12.70 Put	45.91000	0.04591	0.00000	52.56000	0.05256	45.910	13.55	(0.03)	0	731.00
R213	On 01/02/2024	Bond Future	0.00	11.14840	83.15165	0.00000	11.17466	83.04219	10.41	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	0.00	11.24887	81.43106	0.00000	11.27660	81.31843	10.42	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	11.35837	83.21812	0.00000	11.38775	83.10204	9.79	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	11.50434	81.59022	0.00000	11.53573	81.47013	9.66	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	12.59372	58.65167	0.00000	12.59891	58.62803	16.30	0.00	0.00	0	21,496.00
R214	On 01/02/2024	Bond Future	0.00	12.71016	59.95364	0.00000	12.71550	59.92967	16.37	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	0.00	12.82420	57.97429	0.00000	12.82987	57.94918	16.71	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	0.00	12.94424	59.24624	0.00000	12.95028	59.21988	15.98	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	13.09053	57.31467	0.00000	13.09704	57.28676	15.83	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 :										133,248,362.00		1,720	1,460,236.00
Grand Total:										133,248,362.00		1,720	1,460,236.00