

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/09/2023

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	895.94400	895.94400	0.00000	899.58700	899.58700	0.00	0.00	0.00	0	0.00
AL37	On 01/02/2024		Index Future	0.00	915.73800	915.73800	0.00000	919.46500	919.46500	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	936.14800	936.14800	0.00000	939.95300	939.95300	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	956.67600	956.67600	0.00000	960.55300	960.55300	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	978.91100	978.91100	0.00000	982.86300	982.86300	0.00	0.00	0.00	0	0.00
AL7T	On 02/11/2023		Index Future	0.00	1,001.62200	1,001.62200	0.00000	1,009.15300	1,009.15300	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,023.75100	1,023.75100	0.00000	1,031.45100	1,031.45100	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,046.56800	1,046.56800	0.00000	1,054.43500	1,054.43500	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,069.51800	1,069.51800	0.00000	1,077.54400	1,077.54400	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,094.37500	1,094.37500	0.00000	1,102.57100	1,102.57100	0.00	0.00	0.00	0	0.00
ALBI	On 02/11/2023		Index Future	0.00	876.71300	876.71300	0.00000	883.02300	883.02300	0.00	0.00	0.00	0	107.00
ALBI	On 01/02/2024		Index Future	0.00	896.08200	896.08200	0.00000	902.53400	902.53400	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	916.05400	916.05400	0.00000	922.64600	922.64600	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	936.14200	936.14200	0.00000	942.86600	942.86600	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	957.89900	957.89900	0.00000	964.76600	964.76600	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	13.28351	69.78754	0.00000	13.14277	70.38047	0.00	0.00	0.00	0	0.00
ES33	On 01/02/2024		Bond Future	0.00	13.45829	71.34657	0.00000	13.31123	71.95276	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	13.63617	69.15370	0.00000	13.48251	69.77343	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.82970	70.68301	0.00000	13.66902	71.31625	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	14.06526	68.53378	0.00000	13.89642	69.18159	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	13.76024	65.34011	0.00000	13.62458	65.97901	0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	13.91982	66.79986	0.00000	13.77849	67.45303	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	14.08801	64.04129	0.00000	13.94054	64.70910	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	14.26580	65.45614	0.00000	14.11201	66.13852	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	14.47806	62.71839	0.00000	14.31679	63.41644	0.00	0.00	0.00	0	0.00
ES42	On 25/04/2042		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
FRC213	On 28/02/2031		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
FRC214	On 28/02/2041		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
GOVI	On 02/11/2023		GOVI	0.00	864.15900	864.15900	0.00000	870.41000	870.41000	0.00	0.00	0.00	0	819.00
GOVI	On 01/02/2024		GOVI	0.00	883.25100	883.25100	0.00000	889.64300	889.64300	0.00	0.00	0.00	0	0.00
GOVI	On 02/05/2024		GOVI	0.00	902.93700	902.93700	0.00000	909.46700	909.46700	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	922.73700	922.73700	0.00000	929.39800	929.39800	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	944.18300	944.18300	0.00000	950.98500	950.98500	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	172.77829	172.77829	0.00000	172.77790	172.77790	0.00	0.00	0.00	0	5,390.00
I2025	On 01/02/2024		Bond Future	0.00	174.84529	174.84529	0.00000	174.84499	174.84499	0.00	0.00	0.00	0	2,884.00
I2025	On 02/05/2024		Bond Future	0.00	178.78243	178.78243	0.00000	178.78187	178.78187	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	180.90150	180.90150	0.00000	180.90041	180.90041	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.14289	185.14289	0.00000	185.14105	185.14105	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	125.22153	125.22153	0.00000	125.48626	125.48626		0.00	0.00	0.00	0	2,068.00
I2029	On 01/02/2024	Bond Future	0.00	128.01889	128.01889	0.00000	128.28961	128.28961		0.00	0.00	0.00	0	728.00
I2029	On 02/05/2024	Bond Future	0.00	129.53590	129.53590	0.00000	129.81253	129.81253		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	132.40367	132.40367	0.00000	132.68602	132.68602		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	134.10640	134.10640	0.00000	134.39491	134.39491		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	117.68585	117.68585	0.00000	117.69106	117.69106		0.00	0.00	0.00	0	2,258.00
I2033	On 01/02/2024	Bond Future	0.00	120.31489	120.31489	0.00000	120.32028	120.32028		0.00	0.00	0.00	0	5,737.00
I2033	On 02/05/2024	Bond Future	0.00	121.56344	121.56344	0.00000	121.56877	121.56877		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	124.25474	124.25474	0.00000	124.25984	124.25984		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	125.66852	125.66852	0.00000	125.67324	125.67324		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	0.00	126.69712	126.69712	0.00000	126.99407	126.99407		0.00	0.00	0.00	0	4,695.00
I2038	On 01/02/2024	Bond Future	0.00	127.51070	127.51070	0.00000	127.81432	127.81432		0.00	0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	0.00	130.38177	130.38177	0.00000	130.69218	130.69218		0.00	0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	0.00	131.19901	131.19901	0.00000	131.51577	131.51577		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	134.27379	134.27379	0.00000	134.59749	134.59749		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	108.99183	108.99183	0.00000	109.33355	109.33355		0.00	0.00	0.00	0	16,148.00
I2046	On 01/02/2024	Bond Future	0.00	111.42665	111.42665	0.00000	111.77616	111.77616		0.00	0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	0.00	111.78959	111.78959	0.00000	112.14666	112.14666		0.00	0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	0.00	114.26395	114.26395	0.00000	114.62867	114.62867		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	114.73883	114.73883	0.00000	115.11163	115.11163		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	110.80511	110.80511	0.00000	110.80957	110.80957		0.00	0.00	0.00	0	14,081.00
I2050	On 01/02/2024	Bond Future	0.00	111.03290	111.03290	0.00000	111.03740	111.03740		0.00	0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	0.00	113.53299	113.53299	0.00000	113.53753	113.53753		0.00	0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	0.00	113.74082	113.74082	0.00000	113.74511	113.74511		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	116.40611	116.40611	0.00000	116.40989	116.40989		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	330.17500	330.17500	0.00000	330.53200	330.53200		0.00	0.00	0.00	0	475.00
IGOV	On 01/02/2024	Index Future	0.00	337.55000	337.55000	0.00000	337.91700	337.91700		0.00	0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	0.00	345.15300	345.15300	0.00000	345.52500	345.52500		0.00	0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00	352.79800	352.79800	0.00000	353.17500	353.17500		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	361.07900	361.07900	0.00000	361.45900	361.45900		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	8.35200	91.64800	0.00000	8.35400	91.64600		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023		Jibar Tradeable Future	0.00	8.37400	91.62600	0.00000	8.37400	91.62600		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future	0.00	8.47100	91.52900	0.00000	8.47300	91.52700		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024		Jibar Tradeable Future	0.00	8.46200	91.53800	0.00000	8.46200	91.53800		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	8.46000	91.54000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	0.00	8.45600	91.54400	0.00000	8.45800	91.54200		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	0.00	8.31400	91.68600	0.00000	8.31400	91.68600		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	8.13500	91.86500	0.00000	8.14000	91.86000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	8.03800	91.96200	0.00000	8.03800	91.96200		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	7.99100	92.00900	0.00000	7.99300	92.00700		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	7.94800	92.05200	0.00000	7.94800	92.05200		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025		Jibar Tradeable Future	0.00	7.99000	92.01000	0.00000	7.99100	92.00900		0.00	0.00	0.00	0	0.00
R186	On 02/11/2023		Bond Future	0.00	9.39267	106.90158	0.00000	9.27352	107.22421	3.66	0.00	452,193,683.40	4,230	125,282.00	
R186	On 02/11/2023		Bond Future	9.15 Call	221.36000	0.22136	0.00000	356.29000	0.35629	221.360	3.53	0.29	0.00	0	1,715.00
R186	On 02/11/2023		Bond Future	10.42 Put	34.11000	0.03411	0.00000	28.18000	0.02818	34.110	4.92	(0.05)	0.00	0	1,715.00
R186	On 01/02/2024		Bond Future	0.00	9.43384	103.95371	0.00000	9.30262	104.28353	3.71	0.00	0.00	0	0.00	
R186	On 02/05/2024		Bond Future	0.00	9.47445	106.26985	0.00000	9.32893	106.60690	3.40	0.00	0.00	0	0.00	
R186	On 02/05/2024		Bond Future	9.73 Call	1,521.50000	1.52150	0.00000	1,735.67000	1.73567	1,521.500	3.68	0.58	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	525.12000	0.52512	0.00000	453.10000	0.45310	525.120	4.06	(0.26)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	9.54297	103.28799	0.00000	9.38021	103.63208	3.22	0.00	0.00	0	0.00	
R186	On 07/11/2024		Bond Future	0.00	9.65862	105.68012	0.00000	9.47268	106.03176	2.83	0.00	0.00	0	0.00	
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R197	On 02/11/2023		Bond Future	0.00	341.84815	341.84815	0.00000	341.68947	341.68947		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	254.09327	254.09327	0.00000	254.10485	254.10485		0.00	0.00	0.00	0	4,618.00
R202	On 01/02/2024		Bond Future	0.00	254.79779	254.79779	0.00000	254.80971	254.80971		0.00	0.00	0.00	0	460.00
R202	On 02/05/2024		Bond Future	0.00	260.53518	260.53518	0.00000	260.54702	260.54702		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	261.20604	261.20604	0.00000	261.21730	261.21730		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	267.32822	267.32822	0.00000	267.33861	267.33861		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	10.80208	89.65313	0.00000	10.68041	90.15317	8.28	0.00	116,100,803.35	1,295	91,114.00	
R2030	On 02/11/2023		Bond Future	9.57 Call	0.51000	0.00051	0.00000	2.39000	0.00239	0.510	5.81	0.00	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	9.89 Call	18.24000	0.01824	0.00000	45.88000	0.04588	18.240	6.70	0.03	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	10.07 Call	65.89000	0.06589	0.00000	133.27000	0.13327	65.890	7.19	0.07	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	10.39 Call	307.71000	0.30771	0.00000	484.70000	0.48470	307.710	8.01	0.23	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	10.62 Call	649.22000	0.64922	0.00000	913.10000	0.91310	649.220	8.56	0.39	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	11.12 Call	1,855.53000	1.85553	0.00000	2,261.59000	2.26159	1,855.530	9.66	0.69	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	305.92000	0.30592	0.00000	259.60000	0.25960	305.920	10.29	(0.19)	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.57	Put	229.00000	0.22900	0.00000	196.44000	0.19644	229.000	10.55	(0.15)	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	12.27	Put	50.09000	0.05009	0.00000	46.36000	0.04636	50.090	11.79	(0.04)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	0.00		10.89831	87.62819	0.00000	10.76990	88.13933		8.91	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	283.16000	0.28316	0.00000	371.39000	0.37139	283.160	8.78	0.13	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	465.36000	0.46536	0.00000	592.89000	0.59289	465.360	8.66	0.19	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	496.26000	0.49626	0.00000	629.67000	0.62967	496.260	8.66	0.20	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00	Call	554.27000	0.55427	0.00000	698.31000	0.69831	554.270	8.66	0.22	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07	Call	617.28000	0.61728	0.00000	772.33000	0.77233	617.280	8.66	0.24	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	705.82000	0.70582	0.00000	875.50000	0.87550	705.820	8.67	0.26	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	983.80000	0.98380	0.00000	1,193.62000	1.19362	983.800	8.73	0.34	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	1,683.04000	1.68304	0.00000	1,489.89000	1.48989	1,683.040	9.09	(0.46)	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	1,218.64000	1.21864	0.00000	1,072.55000	1.07255	1,218.640	9.36	(0.36)	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	754.43000	0.75443	0.00000	660.56000	0.66056	754.430	9.76	(0.24)	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	675.35000	0.67535	0.00000	590.95000	0.59095	675.350	9.86	(0.22)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	667.89000	0.66789	0.00000	584.40000	0.58440	667.890	9.87	(0.22)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	510.29000	0.51029	0.00000	446.12000	0.44612	510.290	10.11	(0.18)	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00		11.00319	89.58042	0.00000	10.86754	90.10287		8.43	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	559.72000	0.55972	0.00000	678.91000	0.67891	559.720	8.12	0.19	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	1,012.13000	1.01213	0.00000	1,192.57000	1.19257	1,012.130	8.15	0.29	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	1,662.75000	1.66275	0.00000	1,908.25000	1.90825	1,662.750	8.35	0.41	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	2,019.86000	2.01986	0.00000	2,293.72000	2.29372	2,019.860	8.48	0.47	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	2,633.53000	2.63353	0.00000	2,947.73000	2.94773	2,633.530	8.71	0.54	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	1,174.12000	1.17412	0.00000	1,054.08000	1.05408	1,174.120	9.41	(0.28)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	835.73000	0.83573	0.00000	748.79000	0.74879	835.730	9.80	(0.21)	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	411.09000	0.41109	0.00000	365.78000	0.36578	411.090	10.13	(0.12)	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00		11.12880	87.53662	0.00000	10.98511	88.07021		8.25	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00		11.27874	89.56323	0.00000	11.12578	90.10886		7.67	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2032	On 02/11/2023	Bond Future	0.00		11.71696	82.62259	0.00000	11.59088	83.20565		10.38	0.00	0.00	0	171,433.00
R2032	On 02/11/2023	Bond Future	10.35	Call	0.09000	0.00009	0.00000	0.62000	0.00062	0.090	6.84	0.00	0.00	0	7,750.00
R2032	On 02/11/2023	Bond Future	10.58	Call	1.50000	0.00150	0.00000	6.22000	0.00622	1.500	7.19	0.00	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.59	Call	1.72000	0.00172	0.00000	6.95000	0.00695	1.720	7.22	0.00	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.71	Call	7.15000	0.00715	0.00000	22.37000	0.02237	7.150	7.66	0.01	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.85	Call	26.37000	0.02637	0.00000	65.28000	0.06528	26.370	8.18	0.03	0.00	0	10,000.00
R2032	On 02/11/2023	Bond Future	11.00	Put	3,467.06000	3.46706	0.00000	2,965.33000	2.96533	3,467.060	8.73	(0.92)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.09	Call	129.95000	0.12995	0.00000	243.83000	0.24383	129.950	9.04	0.11	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.28	Put	2,357.54000	2.35754	0.00000	1,969.18000	1.96918	2,357.540	9.68	(0.78)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.50	Put	1,672.06000	1.67206	0.00000	1,381.83000	1.38183	1,672.060	10.38	(0.64)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.60	Put	1,415.51000	1.41551	0.00000	1,166.87000	1.16687	1,415.510	10.68	(0.57)	0.00	0	15,500.00
R2032	On 02/11/2023	Bond Future	11.78	Put	1,035.86000	1.03586	0.00000	853.39000	0.85339	1,035.860	11.22	(0.45)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	12.26	Put	421.70000	0.42170	0.00000	353.73000	0.35373	421.700	12.52	(0.22)	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	0.00		11.83810	84.44810	0.00000	11.70617	85.04409		11.03	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	134.43000	0.13443	0.00000	186.58000	0.18658	134.430	10.57	0.06	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	374.15000	0.37415	0.00000	488.94000	0.48894	374.150	10.39	0.14	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	507.11000	0.50711	0.00000	649.40000	0.64940	507.110	10.47	0.18	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	524.76000	0.52476	0.00000	670.47000	0.67047	524.760	10.48	0.19	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	11.09	Call	864.15000	0.86415	0.00000	1,067.48000	1.06748	864.150	10.65	0.27	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	ContractsTraded	Open Interest
R2032	On 01/02/2024	Bond Future	11.75	Put	2,463.75	0.0000	2.46375	0.00000	2,204.66	2.20466	2,463.75	11.30	(0.51)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	1,213.80	0.0000	1.21380	0.00000	1,075.68	1.07568	1,213.80	12.20	(0.30)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	1,078.75	0.0000	1.07875	0.00000	955.25	0.95525	1,078.75	12.35	(0.27)	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	967.26	0.0000	0.96726	0.00000	856.04	0.85604	967.26	12.48	(0.25)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	0.00		11.96452		82.16743	0.00000	11.82634	82.77662		11.21	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	10.36	Call	537.73	0.0000	0.53773	0.00000	656.29	0.65629	537.73	10.68	0.16	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.59	Call	698.04	0.0000	0.69804	0.00000	842.36	0.84236	698.04	10.60	0.19	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	745.80	0.0000	0.74580	0.00000	897.39	0.89739	745.80	10.58	0.20	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	951.84	0.0000	0.95184	0.00000	1,131.90	1.13190	951.84	10.60	0.25	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	1,241.60	0.0000	1.24160	0.00000	1,456.40	1.45640	1,241.60	10.71	0.30	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	1,639.27	0.0000	1.63927	0.00000	1,895.12	1.89512	1,639.27	10.87	0.36	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	12.90	Put	1,499.95	0.0000	1.49995	0.00000	1,356.45	1.35645	1,499.95	12.47	(0.29)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	1,227.43	0.0000	1.22743	0.00000	1,108.73	1.10873	1,227.43	12.79	(0.24)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	1,086.65	0.0000	1.08665	0.00000	981.09	0.98109	1,086.65	12.98	(0.22)	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		12.10645		83.96625	0.00000	11.96163	84.58852		10.40	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		12.28143		81.74454	0.00000	12.12884	82.38092		10.16	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future	0.00		12.46001		80.19435	0.00000	12.30883	80.96206		12.85	0.00	4,811,661.00	60	166,677.00
R2035	On 02/11/2023	Bond Future	10.62	Call	0.52	0.00052	0.00052	0.00000	2.33	0.00233	0.520	11.55	0.00	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	10.09	0.01009	0.01009	0.00000	29.61	0.02961	10.090	11.54	0.01	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.70	Call	156.09	0.15609	0.15609	0.00000	298.93	0.29893	156.090	12.04	0.11	0.00	0	6,500.00
R2035	On 02/11/2023	Bond Future	11.74	Call	181.40	0.18140	0.18140	0.00000	339.24	0.33924	181.400	12.09	0.12	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.24	Call	831.14	0.83114	0.83114	0.00000	1,222.82	1.22282	831.140	12.83	0.37	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.85	Put	635.06	0.63506	0.63506	0.00000	500.66	0.50066	635.060	13.85	(0.28)	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	13.59	Put	118.92	0.11892	0.11892	0.00000	96.41	0.09641	118.920	15.04	(0.07)	0.00	0	731.00
R2035	On 01/02/2024	Bond Future	0.00		12.60126		81.96626	0.00000	12.44354	82.75094		12.95	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	95.62	0.09562	0.09562	0.00000	144.20	0.14420	95.620	11.78	0.04	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	268.68	0.26868	0.26868	0.00000	377.54	0.37754	268.680	11.79	0.10	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	1,200.80	1.20080	1.20080	0.00000	1,041.12	1.04112	1,200.80	14.72	(0.26)	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00		12.73689		79.27989	0.00000	12.57253	80.08197		13.13	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future	0.00		12.88535		81.01565	0.00000	12.71389	81.83509		12.43	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		13.06931		78.37654	0.00000	12.88966	79.21468		12.12	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future	0.00		12.80378		75.14751	0.00000	12.64252	75.95930		13.77	0.00	3,832,523.01	51	71,335.00
R2037	On 02/11/2023	Bond Future	12.02	Call	152.69	0.15269	0.15269	0.00000	300.13	0.30013	152.690	12.99	0.10	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	12.52	Call	733.13	0.73313	0.73313	0.00000	1,116.92	1.11692	733.130	13.81	0.34	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	13.89	Put	145.98	0.14598	0.14598	0.00000	115.82	0.11582	145.980	16.21	(0.08)	0.00	0	731.00
R2037	On 01/02/2024	Bond Future	0.00		12.94175		72.55167	0.00000	12.77385	73.38146		14.69	0.00	0.00	0	76,958.00
R2037	On 01/02/2024	Bond Future	12.09	Call	844.82	0.84482	0.84482	0.00000	1,103.05	1.10305	844.820	13.75	0.25	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	2,597.56	2.59756	2.59756	0.00000	2,255.30	2.25530	2,597.560	14.99	(0.49)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	1,049.28	1.04928	1.04928	0.00000	898.55	0.89855	1,049.280	16.67	(0.24)	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00		13.08502		74.16788	0.00000	12.91028	75.01608		14.13	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		13.24485		71.53575	0.00000	13.06267	72.40227		14.32	0.00	0.00	0	0.00
R2037	On 07/11/2024	Bond Future	0.00		13.42341		73.19018	0.00000	13.23305	74.07651		13.40	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future	0.00		12.98889		75.65882	0.00000	12.84800	76.40481		14.49	0.00	832,247.02	11	49,555.00
R2040	On 02/11/2023	Bond Future	11.50	Call	5.09	0.00509	0.00509	0.00000	15.70	0.01570	5.090	12.99	0.01	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	25.05000	0.02505	0.00000	61.48000	0.06148	25.050	13.05	0.02	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.10	Call	104.49000	0.10449	0.00000	206.59000	0.20659	104.490	13.44	0.07	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	12.60	Call	584.18000	0.58418	0.00000	890.76000	0.89076	584.180	14.22	0.28	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.97	Put	1,483.29000	1.48329	0.00000	1,214.53000	1.21453	1,483.290	14.90	(0.50)	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	13.64	Put	407.05000	0.40705	0.00000	333.35000	0.33335	407.050	16.16	(0.19)	0.00	0	128.00
R2040	On 01/02/2024	Bond Future	0.00		13.12719	72.82394	0.00000	12.98054	73.58646		15.51	0.00	1,019,535.16	14	94,218.00
R2040	On 02/05/2024	Bond Future	0.00		13.27011	74.44615	0.00000	13.11753	75.22564		14.93	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00		13.42896	71.56966	0.00000	13.26994	72.36592		15.15	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		13.60544	73.22437	0.00000	13.43934	74.03884		14.16	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future	0.00		13.07755	71.77898	0.00000	12.94681	72.46572		15.26	0.00	0.00	0	52,387.00
R2044	On 02/11/2023	Bond Future	12.00	Call	40.92000	0.04092	0.00000	89.97000	0.08997	40.920	13.68	0.03	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	12.75	Put	2,409.15000	2.40915	0.00000	2,032.14000	2.03214	2,409.150	14.79	(0.69)	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	13.00	Put	1,607.45000	1.60745	0.00000	1,339.40000	1.33940	1,607.450	15.26	(0.54)	0.00	0	6,375.00
R2044	On 01/02/2024	Bond Future	0.00		13.21267	68.98352	0.00000	13.07660	69.68554		16.36	0.00	0.00	0	36,258.00
R2044	On 01/02/2024	Bond Future	13.25	Put	2,643.88000	2.64388	0.00000	2,371.01000	2.37101	2,643.880	16.83	(0.47)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00		13.35184	70.52019	0.00000	13.21032	71.23773		15.77	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future	0.00		13.50616	67.68285	0.00000	13.35867	68.41591		16.05	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		13.67700	69.24754	0.00000	13.52298	69.99729		15.02	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future	0.00		12.97716	70.56970	0.00000	12.84638	71.26962		15.90	0.00	1,340,824.30	19	232,390.00
R2048	On 02/11/2023	Bond Future	11.80	Call	27.61000	0.02761	0.00000	64.08000	0.06408	27.610	14.33	0.02	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	12.50	Call	468.82000	0.46882	0.00000	721.90000	0.72190	468.820	15.41	0.24	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	13.60	Put	451.59000	0.45159	0.00000	379.85000	0.37985	451.590	17.64	(0.20)	0.00	0	207.00
R2048	On 01/02/2024	Bond Future	0.00		13.11173	72.12893	0.00000	12.97556	72.84433		16.05	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future	11.50	Call	232.95000	0.23295	0.00000	317.85000	0.31785	232.950	14.60	0.08	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	12.30	Call	976.57000	0.97657	0.00000	1,213.04000	1.21304	976.570	14.98	0.26	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	13.37	Put	2,210.63000	2.21063	0.00000	1,975.64000	1.97564	2,210.630	16.72	(0.41)	0.00	0	1,000.00
R2048	On 02/05/2024	Bond Future	0.00		13.24022	69.28689	0.00000	13.09865	70.01814		16.44	0.00	0.00	0	0.00
R2048	On 01/08/2024	Bond Future	0.00		13.37891	70.80366	0.00000	13.23156	71.55072		15.74	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00		13.54690	67.99092	0.00000	13.39286	68.75508		15.66	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 02/11/2023	Bond Future	0.00		12.92463	91.37497	0.00000	12.78362	92.35150		16.08	0.00	0.00	0	5,189.00
R2053	On 01/02/2024	Bond Future	0.00		13.05291	93.39394	0.00000	12.90613	94.39203		16.24	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00		13.18494	89.60970	0.00000	13.03205	90.62999		16.64	0.00	0.00	0	0.00
R2053	On 01/08/2024	Bond Future	0.00		13.32718	91.57065	0.00000	13.16787	92.61296		15.92	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		13.49564	87.81860	0.00000	13.32883	88.88480		15.85	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future	0.00		12.53205	61.61512	0.00000	12.39117	62.23870		14.53	0.00	11,830,103.04	192	25,368.00
R209	On 01/02/2024	Bond Future	0.00		12.65357	62.97649	0.00000	12.50737	63.61391		14.69	0.00	0.00	0	1,690.00
R209	On 02/05/2024	Bond Future	0.00		12.77879	61.22644	0.00000	12.62700	61.87801		14.86	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00		12.91502	62.56678	0.00000	12.75740	63.23239		14.24	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00		13.07754	60.85941	0.00000	12.91320	61.54023		13.95	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25000	93.75000	0.00000	6.25000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
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

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 02/11/2023	Bond Future	0.00	227.14236	227.14236	0.00000	227.15623	227.15623	0.00	0.00	0.00	0	206.00
R210	On 01/02/2024	Bond Future	0.00	232.21656	232.21656	0.00000	232.23085	232.23085	0.00	0.00	0.00	0	300.00
R210	On 02/05/2024	Bond Future	0.00	234.19225	234.19225	0.00000	234.20652	234.20652	0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	239.37657	239.37657	0.00000	239.39043	239.39043	0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	241.64893	241.64893	0.00000	241.66228	241.66228	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	11.36602	79.99599	0.00000	11.23976	80.52731	9.73	0.00	2,399,879.70	30	28,930.00
R213	On 02/11/2023	Bond Future	10.94 Call	273.82000	0.27382	0.00000	449.57000	0.44957	273.820	8.81	0.22	0	731.00
R213	On 02/11/2023	Bond Future	11.44 Call	1,201.86000	1.20186	0.00000	1,569.40000	1.56940	1,201.860	10.26	0.55	0	731.00
R213	On 02/11/2023	Bond Future	12.70 Put	68.31000	0.06831	0.00000	61.33000	0.06133	68.310	13.23	(0.05)	0	731.00
R213	On 01/02/2024	Bond Future	0.00	11.48483	81.76350	0.00000	11.35231	82.30665	10.19	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	0.00	11.59832	80.02607	0.00000	11.45932	80.58120	10.21	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	11.72649	81.77869	0.00000	11.58048	82.34572	9.58	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	11.89474	80.11252	0.00000	11.74046	80.69240	9.38	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	12.89507	57.30404	0.00000	12.75931	57.90489	15.87	0.00	0.00	0	21,496.00
R214	On 01/02/2024	Bond Future	0.00	13.02427	58.57018	0.00000	12.88333	59.18431	16.05	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	0.00	13.14753	56.57016	0.00000	13.00140	57.19790	16.37	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	0.00	13.28036	57.80867	0.00000	13.12873	58.44997	15.69	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	13.44146	55.84032	0.00000	13.28351	56.49629	15.55	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 :										594,361,259.98		5,902	1,456,628.00
Grand Total:										594,361,259.98		5,902	1,456,628.00