

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/09/2023

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta Option	Delta Value	Contracts Traded	Open Interest	
Derivatives														
AL37	On 02/11/2023		Index Future	0.00	899.58700	899.58700	0.00000	902.42000	902.42000	0.00	0.00	0.00	0	0.00
AL37	On 01/02/2024		Index Future	0.00	919.46500	919.46500	0.00000	922.45200	922.45200	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	939.95300	939.95300	0.00000	942.85300	942.85300	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	960.55300	960.55300	0.00000	963.56400	963.56400	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	982.86300	982.86300	0.00000	986.00800	986.00800	0.00	0.00	0.00	0	0.00
AL7T	On 02/11/2023		Index Future	0.00	1,009.15300	1,009.15300	0.00000	1,014.05700	1,014.05700	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,031.45100	1,031.45100	0.00000	1,036.56800	1,036.56800	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,054.43500	1,054.43500	0.00000	1,059.49300	1,059.49300	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,077.54400	1,077.54400	0.00000	1,082.76600	1,082.76600	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,102.57100	1,102.57100	0.00000	1,107.98600	1,107.98600	0.00	0.00	0.00	0	0.00
ALBI	On 02/11/2023		Index Future	0.00	883.02300	883.02300	0.00000	886.92800	886.92800	0.00	0.00	0.00	0	107.00
ALBI	On 01/02/2024		Index Future	0.00	902.53400	902.53400	0.00000	906.61600	906.61600	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	922.64600	922.64600	0.00000	926.66700	926.66700	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	942.86600	942.86600	0.00000	947.02200	947.02200	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	964.76600	964.76600	0.00000	969.08100	969.08100	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	13.14277	70.38047	0.00000	13.05725	70.74417	0.00	0.00	0.00	0	0.00
ES33	On 01/02/2024		Bond Future	0.00	13.31123	71.95276	0.00000	13.22015	72.33186	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	13.48251	69.77343	0.00000	13.39028	70.14907	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.66902	71.31625	0.00000	13.57166	71.70383	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.89642	69.18159	0.00000	13.79289	69.58295	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	13.62458	65.97901	0.00000	13.55952	66.28916	0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	13.77849	67.45303	0.00000	13.70928	67.77695	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.94054	64.70910	0.00000	13.87083	65.02886	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	14.11201	66.13852	0.00000	14.03856	66.46879	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	14.31679	63.41644	0.00000	14.23875	63.75894	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	870.41000	870.41000	0.00000	874.29400	874.29400	0.00	0.00	0.00	0	819.00
GOVI	On 01/02/2024		GOVI	0.00	889.64300	889.64300	0.00000	893.70200	893.70200	0.00	0.00	0.00	0	0.00
GOVI	On 02/05/2024		GOVI	0.00	909.46700	909.46700	0.00000	913.46700	913.46700	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	929.39800	929.39800	0.00000	933.53300	933.53300	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	950.98500	950.98500	0.00000	955.27700	955.27700	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	172.77790	172.77790	0.00000	172.91981	172.91981	0.00	0.00	24,534,461.80	142	5,390.00
I2025	On 01/02/2024		Bond Future	0.00	174.84499	174.84499	0.00000	175.00796	175.00796	0.00	0.00	0.00	0	2,884.00
I2025	On 02/05/2024		Bond Future	0.00	178.78187	178.78187	0.00000	178.91919	178.91919	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	180.90041	180.90041	0.00000	181.04970	181.04970	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.14105	185.14105	0.00000	185.30579	185.30579	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	125.48626	125.48626	0.00000	124.63350	124.63350		0.00	0.00	1,631,321.38	13	2,068.00
I2029	On 01/02/2024	Bond Future	0.00	128.28961	128.28961	0.00000	127.43061	127.43061		0.00	0.00	0.00	0	728.00
I2029	On 02/05/2024	Bond Future	0.00	129.81253	129.81253	0.00000	128.91322	128.91322		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	132.68602	132.68602	0.00000	131.77330	131.77330		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	134.39491	134.39491	0.00000	133.46993	133.46993		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	117.69106	117.69106	0.00000	117.70133	117.70133		0.00	0.00	0.00	0	2,258.00
I2033	On 01/02/2024	Bond Future	0.00	120.32028	120.32028	0.00000	120.34284	120.34284		0.00	0.00	0.00	0	5,737.00
I2033	On 02/05/2024	Bond Future	0.00	121.56877	121.56877	0.00000	121.57209	121.57209		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	124.25984	124.25984	0.00000	124.26940	124.26940		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	125.67324	125.67324	0.00000	125.69123	125.69123		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	126.99407	126.99407	0.00000	126.29039	126.29039		0.00	0.00	0.00	0	4,695.00
I2038	On 01/02/2024	Bond Future	0.00	127.81432	127.81432	0.00000	127.10800	127.10800		0.00	0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	0.00	130.69218	130.69218	0.00000	129.94860	129.94860		0.00	0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	0.00	131.51577	131.51577	0.00000	130.76224	130.76224		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	134.59749	134.59749	0.00000	133.83486	133.83486		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	109.33355	109.33355	0.00000	109.51197	109.51197		0.00	0.00	0.00	0	16,148.00
I2046	On 01/02/2024	Bond Future	0.00	111.77616	111.77616	0.00000	111.96960	111.96960		0.00	0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	0.00	112.14666	112.14666	0.00000	112.32637	112.32637		0.00	0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	0.00	114.62867	114.62867	0.00000	114.81791	114.81791		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	115.11163	115.11163	0.00000	115.31382	115.31382		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	110.80957	110.80957	0.00000	110.72482	110.72482		0.00	0.00	0.00	0	14,081.00
I2050	On 01/02/2024	Bond Future	0.00	111.03740	111.03740	0.00000	110.96207	110.96207		0.00	0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	0.00	113.53753	113.53753	0.00000	113.44178	113.44178		0.00	0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	0.00	113.74511	113.74511	0.00000	113.65303	113.65303		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	116.40989	116.40989	0.00000	116.32321	116.32321		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	330.53200	330.53200	0.00000	330.44800	330.44800		0.00	0.00	0.00	0	475.00
IGOV	On 01/02/2024	Index Future	0.00	337.91700	337.91700	0.00000	337.86400	337.86400		0.00	0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	0.00	345.52500	345.52500	0.00000	345.41500	345.41500		0.00	0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00	353.17500	353.17500	0.00000	353.08000	353.08000		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	361.45900	361.45900	0.00000	361.38500	361.38500		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	8.35400	91.64600	0.00000	8.35000	91.65000		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	8.37000	91.63000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future	0.00	8.47300	91.52700	0.00000	8.47000	91.53000		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	8.46000	91.54000		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	8.45800	91.54200	0.00000	8.46000	91.54000		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	8.32000	91.68000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	8.14000	91.86000	0.00000	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	8.04000	91.96000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	7.99300	92.00700	0.00000	7.99000	92.01000		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	7.94000	92.06000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025		Jibar Tradeable Future	0.00	7.99100	92.00900	0.00000	7.98000	92.02000		0.00	0.00	0.00	0	0.00
R186	On 02/11/2023		Bond Future	0.00	9.27352	107.22421	0.00000	9.18370	107.46826	3.66	0.00	2,573,381.04	24	125,998.00	
R186	On 02/11/2023		Bond Future	9.15 Call	356.29000	0.35629	0.00000	520.70000	0.52070	356.290	3.53	0.40	0.00	0	1,715.00
R186	On 02/11/2023		Bond Future	10.42 Put	28.18000	0.02818	0.00000	25.49000	0.02549	28.180	4.92	(0.04)	0.00	0	1,715.00
R186	On 01/02/2024		Bond Future	0.00	9.30262	104.28353	0.00000	9.19947	104.54373	3.71	0.00	0.00	0	0.00	
R186	On 02/05/2024		Bond Future	0.00	9.32893	106.60690	0.00000	9.22220	106.85500	3.40	0.00	0.00	0	0.00	
R186	On 02/05/2024		Bond Future	9.73 Call	1,735.67000	1.73567	0.00000	1,966.67000	1.96667	1,735.670	3.68	0.62	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	453.10000	0.45310	0.00000	452.25000	0.45225	453.100	4.06	(0.23)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	9.38021	103.63208	0.00000	9.25819	103.89102	3.22	0.00	0.00	0	0.00	
R186	On 07/11/2024		Bond Future	0.00	9.47268	106.03176	0.00000	9.32942	106.30377	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	341.68947	341.68947	0.00000	341.73853	341.73853		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	254.10485	254.10485	0.00000	255.60240	255.60240		0.00	0.00	0.00	0	4,618.00
R202	On 01/02/2024		Bond Future	0.00	254.80971	254.80971	0.00000	256.36673	256.36673		0.00	0.00	0.00	0	460.00
R202	On 02/05/2024		Bond Future	0.00	260.54702	260.54702	0.00000	262.09606	262.09606		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	261.21730	261.21730	0.00000	262.81434	262.81434		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	267.33861	267.33861	0.00000	268.99056	268.99056		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	10.68041	90.15317	0.00000	10.58836	90.53386	8.28	0.00	3,245,514.12	36	91,094.00	
R2030	On 02/11/2023		Bond Future	9.57 Call	2.39000	0.00239	0.00000	11.62000	0.01162	2.390	5.81	0.00	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	9.89 Call	45.88000	0.04588	0.00000	95.20000	0.09520	45.880	6.70	0.05	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	10.07 Call	133.27000	0.13327	0.00000	219.52000	0.21952	133.270	7.19	0.12	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	10.39 Call	484.70000	0.48470	0.00000	646.79000	0.64679	484.700	8.01	0.31	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	10.62 Call	913.10000	0.91310	0.00000	1,125.81000	1.12581	913.100	8.56	0.47	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	11.12 Call	2,261.59000	2.26159	0.00000	2,557.71000	2.55771	2,261.590	9.66	0.74	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	259.60000	0.25960	0.00000	206.97000	0.20697	259.600	10.29	(0.16)	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	11.57	Put	196.44000	0.19644	0.00000	154.48000	0.15448	196.440	10.55	(0.12)	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	12.27	Put	46.36000	0.04636	0.00000	33.89000	0.03389	46.360	11.79	(0.03)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	0.00		10.76990	88.13933	0.00000	10.67047	88.53768		8.91	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future	9.57	Call	371.39000	0.37139	0.00000	450.79000	0.45079	371.390	8.78	0.16	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.89	Call	592.89000	0.59289	0.00000	729.43000	0.72943	592.890	8.66	0.23	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	9.93	Call	629.67000	0.62967	0.00000	771.53000	0.77153	629.670	8.66	0.24	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.00	Call	698.31000	0.69831	0.00000	849.68000	0.84968	698.310	8.66	0.26	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	772.33000	0.77233	0.00000	938.12000	0.93812	772.330	8.66	0.28	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	10.16	Call	875.50000	0.87550	0.00000	1,060.60000	1.06060	875.500	8.67	0.31	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	10.39	Call	1,193.62000	1.19362	0.00000	1,423.90000	1.42390	1,193.620	8.73	0.38	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.00	Put	1,489.89000	1.48989	0.00000	1,420.08000	1.42008	1,489.890	9.09	(0.41)	0.00	0	700.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,072.55000	1.07255	0.00000	1,033.11000	1.03311	1,072.550	9.36	(0.32)	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75	Put	660.56000	0.66056	0.00000	647.34000	0.64734	660.560	9.76	(0.22)	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.85	Put	590.95000	0.59095	0.00000	581.12000	0.58112	590.950	9.86	(0.20)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.86	Put	584.40000	0.58440	0.00000	574.76000	0.57476	584.400	9.87	(0.20)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	446.12000	0.44612	0.00000	442.47000	0.44247	446.120	10.11	(0.16)	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future	0.00		10.86754	90.10287	0.00000	10.76645	90.49475		8.43	0.00	0.00	0	0.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	678.91000	0.67891	0.00000	812.53000	0.81253	678.910	8.12	0.21	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	1,192.57000	1.19257	0.00000	1,382.88000	1.38288	1,192.570	8.15	0.33	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	1,908.25000	1.90825	0.00000	2,153.60000	2.15360	1,908.250	8.35	0.45	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	2,293.72000	2.29372	0.00000	2,559.19000	2.55919	2,293.720	8.48	0.50	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	2,947.73000	2.94773	0.00000	3,238.62000	3.23862	2,947.730	8.71	0.58	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	1,054.08000	1.05408	0.00000	1,003.71000	1.00371	1,054.080	9.41	(0.26)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	748.79000	0.74879	0.00000	715.23000	0.71523	748.790	9.80	(0.19)	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	365.78000	0.36578	0.00000	351.51000	0.35151	365.780	10.13	(0.10)	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00		10.98511	88.07021	0.00000	10.87674	88.47532		8.25	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00		11.12578	90.10886	0.00000	11.00868	90.52943		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		11.59088	83.20565	0.00000	11.50471	83.60730		10.38	0.00	166,411.30	2	171,433.00	
R2032	On 02/11/2023	Bond Future	10.35	Call	0.62000	0.00062	0.00000	4.47000	0.00447	0.620	6.84	0.00	980.20	71	7,750.00	
R2032	On 02/11/2023	Bond Future	10.58	Call	6.22000	0.00622	0.00000	23.68000	0.02368	6.220	7.19	0.01	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.59	Call	6.95000	0.00695	0.00000	25.56000	0.02556	6.950	7.22	0.01	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.71	Call	22.37000	0.02237	0.00000	58.71000	0.05871	22.370	7.66	0.03	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.85	Call	65.28000	0.06528	0.00000	130.44000	0.13044	65.280	8.18	0.07	0.00	0	10,000.00	
R2032	On 02/11/2023	Bond Future	11.00	Put	2,965.33000	2.96533	0.00000	2,665.71000	2.66571	2,965.330	8.73	(0.87)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.09	Call	243.83000	0.24383	0.00000	370.35000	0.37035	243.830	9.04	0.18	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.28	Put	1,969.18000	1.96918	0.00000	1,745.05000	1.74505	1,969.180	9.68	(0.70)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.50	Put	1,381.83000	1.38183	0.00000	1,210.48000	1.21048	1,381.830	10.38	(0.55)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.60	Put	1,166.87000	1.16687	0.00000	1,016.64000	1.01664	1,166.870	10.68	(0.49)	(795,923.45)	142	15,500.00	
R2032	On 02/11/2023	Bond Future	11.78	Put	853.39000	0.85339	0.00000	736.02000	0.73602	853.390	11.22	(0.38)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	12.26	Put	353.73000	0.35373	0.00000	296.33000	0.29633	353.730	12.52	(0.18)	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	0.00		11.70617	85.04409	0.00000	11.61413	85.46327		11.03	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	186.58000	0.18658	0.00000	255.34000	0.25534	186.580	10.57	0.08	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	488.94000	0.48894	0.00000	623.53000	0.62353	488.940	10.39	0.18	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	649.40000	0.64940	0.00000	810.03000	0.81003	649.400	10.47	0.22	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	670.47000	0.67047	0.00000	834.34000	0.83434	670.470	10.48	0.22	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	1,067.48000	1.06748	0.00000	1,280.96000	1.28096	1,067.480	10.65	0.31	0.00	0	500.00	

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 01/02/2024	Bond Future	11.75	Put	2,204.66000	2.20466	0.00000	2,090.49000	2.09049	2,204.660	11.30	(0.47)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50	Put	1,075.68000	1.07568	0.00000	1,028.60000	1.02860	1,075.680	12.20	(0.27)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	955.25000	0.95525	0.00000	914.86000	0.91486	955.250	12.35	(0.25)	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	856.04000	0.85604	0.00000	821.32000	0.82132	856.040	12.48	(0.22)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00		11.82634	82.77662	0.00000	11.73313	83.19091		11.21	0.00	0.00	0	0.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	656.29000	0.65629	0.00000	776.06000	0.77606	656.290	10.68	0.18	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	842.36000	0.84236	0.00000	999.79000	0.99979	842.360	10.60	0.22	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	897.39000	0.89739	0.00000	1,071.19000	1.07119	897.390	10.58	0.23	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	1,131.90000	1.13190	0.00000	1,348.61000	1.34861	1,131.900	10.60	0.28	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	1,456.40000	1.45640	0.00000	1,708.17000	1.70817	1,456.400	10.71	0.33	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	1,895.12000	1.89512	0.00000	2,194.88000	2.19488	1,895.120	10.87	0.40	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	1,356.45000	1.35645	0.00000	1,367.99000	1.36799	1,356.450	12.47	(0.26)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	1,108.73000	1.10873	0.00000	1,125.65000	1.12565	1,108.730	12.79	(0.22)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	981.09000	0.98109	0.00000	999.93000	0.99993	981.090	12.98	(0.20)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00		11.96163	84.58852	0.00000	11.86293	85.01618		10.40	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00		12.12884	82.38092	0.00000	12.02347	82.82415		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		12.30883	80.96206	0.00000	12.22814	81.37617		12.85	0.00	890,582.66	11	166,617.00	
R2035	On 02/11/2023	Bond Future	10.62	Call	2.33000	0.00233	0.00000	5.24000	0.00524	2.330	11.55	0.00	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12	Call	29.61000	0.02961	0.00000	55.27000	0.05527	29.610	11.54	0.03	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.70	Call	298.93000	0.29893	0.00000	441.58000	0.44158	298.930	12.04	0.17	0.00	0	6,500.00	
R2035	On 02/11/2023	Bond Future	11.74	Call	339.24000	0.33924	0.00000	493.71000	0.49371	339.240	12.09	0.19	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.24	Call	1,222.82000	1.22282	0.00000	1,520.59000	1.52059	1,222.820	12.83	0.47	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.85	Put	500.66000	0.50066	0.00000	480.06000	0.48006	500.660	13.85	(0.23)	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	13.59	Put	96.41000	0.09641	0.00000	99.02000	0.09902	96.410	15.04	(0.05)	0.00	0	731.00	
R2035	On 01/02/2024	Bond Future	0.00		12.44354	82.75094	0.00000	12.35773	83.18255		12.95	0.00	0.00	0	0.00	
R2035	On 01/02/2024	Bond Future	10.62	Call	144.20000	0.14420	0.00000	190.10000	0.19010	144.200	11.78	0.06	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	377.54000	0.37754	0.00000	470.31000	0.47031	377.540	11.79	0.13	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46	Put	1,041.12000	1.04112	0.00000	978.09000	0.97809	1,041.120	14.72	(0.23)	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future	0.00		12.57253	80.08197	0.00000	12.48590	80.50943		13.13	0.00	0.00	0	0.00	
R2035	On 01/08/2024	Bond Future	0.00		12.71389	81.83509	0.00000	12.62267	82.27603		12.43	0.00	0.00	0	0.00	
R2035	On 07/11/2024	Bond Future	0.00		12.88966	79.21468	0.00000	12.79293	79.67128		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		12.64252	75.95930	0.00000	12.55173	76.42225		13.77	0.00	0.00	0	71,295.00	
R2037	On 02/11/2023	Bond Future	12.02	Call	300.13000	0.30013	0.00000	427.66000	0.42766	300.130	12.99	0.17	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	12.52	Call	1,116.92000	1.11692	0.00000	1,385.27000	1.38527	1,116.920	13.81	0.44	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	13.89	Put	115.82000	0.11582	0.00000	104.07000	0.10407	115.820	16.21	(0.06)	0.00	0	731.00	
R2037	On 01/02/2024	Bond Future	0.00		12.77385	73.38146	0.00000	12.67781	73.86244		14.69	0.00	0.00	0	76,958.00	
R2037	On 01/02/2024	Bond Future	12.09	Call	1,103.05000	1.10305	0.00000	1,355.71000	1.35571	1,103.050	13.75	0.30	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	12.93	Put	2,255.30000	2.25530	0.00000	2,177.96000	2.17796	2,255.300	14.99	(0.44)	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	13.93	Put	898.55000	0.89855	0.00000	887.69000	0.88769	898.550	16.67	(0.21)	0.00	0	2,500.00	
R2037	On 02/05/2024	Bond Future	0.00		12.91028	75.01608	0.00000	12.81296	75.49488		14.13	0.00	0.00	0	0.00	
R2037	On 01/08/2024	Bond Future	0.00		13.06267	72.40227	0.00000	12.96041	72.89544		14.32	0.00	0.00	0	0.00	
R2037	On 07/11/2024	Bond Future	0.00		13.23305	74.07651	0.00000	13.12514	74.58616		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		12.84800	76.40481	0.00000	12.77761	76.78205		14.49	0.00	2,139,334.68	28	49,555.00	
R2040	On 02/11/2023	Bond Future	11.50	Call	15.70000	0.01570	0.00000	28.84000	0.02884	15.700	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	61.48000	0.06148	0.00000	98.64000	0.09864	61.480	13.05	0.05	0.00	0	128.00	
R2040	On 02/11/2023	Bond Future	12.10 Call	206.59000	0.20659	0.00000	292.68000	0.29268	206.590	13.44	0.12	0.00	0	875.00	
R2040	On 02/11/2023	Bond Future	12.60 Call	890.76000	0.89076	0.00000	1,094.64000	1.09464	890.760	14.22	0.37	0.00	0	128.00	
R2040	On 02/11/2023	Bond Future	12.97 Put	1,214.53000	1.21453	0.00000	1,119.08000	1.11908	1,214.530	14.90	(0.42)	0.00	0	875.00	
R2040	On 02/11/2023	Bond Future	13.64 Put	333.35000	0.33335	0.00000	312.70000	0.31270	333.350	16.16	(0.15)	0.00	0	128.00	
R2040	On 01/02/2024	Bond Future	0.00	12.98054	73.58646	0.00000	12.90581	73.97992		15.51	0.00	0.00	0	94,218.00	
R2040	On 02/05/2024	Bond Future	0.00	13.11753	75.22564	0.00000	13.04231	75.61483		14.93	0.00	0.00	0	0.00	
R2040	On 01/08/2024	Bond Future	0.00	13.26994	72.36592	0.00000	13.19077	72.76758		15.15	0.00	0.00	0	0.00	
R2040	On 07/11/2024	Bond Future	0.00	13.43934	74.03884	0.00000	13.35565	74.45481		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	12.94681	72.46572	0.00000	12.88151	72.81307		15.26	0.00	2,029,040.16	28	52,387.00	
R2044	On 02/11/2023	Bond Future	12.00 Call	89.97000	0.08997	0.00000	150.80000	0.15080	89.970	13.68	0.06	0.00	0	5,860.00	
R2044	On 02/11/2023	Bond Future	12.75 Put	2,032.14000	2.03214	0.00000	1,933.23000	1.93323	2,032.140	14.79	(0.61)	0.00	0	5,860.00	
R2044	On 02/11/2023	Bond Future	13.00 Put	1,339.40000	1.33940	0.00000	1,292.91000	1.29291	1,339.400	15.26	(0.46)	0.00	0	6,375.00	
R2044	On 01/02/2024	Bond Future	0.00	13.07660	69.68554	0.00000	13.00726	70.04798		16.36	0.00	0.00	0	36,258.00	
R2044	On 01/02/2024	Bond Future	13.25 Put	2,371.01000	2.37101	0.00000	2,229.44000	2.22944	2,371.010	16.83	(0.43)	(55,842,353.56)	10,000	5,000.00	
R2044	On 02/05/2024	Bond Future	0.00	13.21032	71.23773	0.00000	13.14060	71.59596		15.77	0.00	0.00	0	0.00	
R2044	On 01/08/2024	Bond Future	0.00	13.35867	68.41591	0.00000	13.28530	68.78563		16.05	0.00	0.00	0	0.00	
R2044	On 07/11/2024	Bond Future	0.00	13.52298	69.99729	0.00000	13.44540	70.38036		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	12.84638	71.26962	0.00000	12.78109	71.62383		15.90	0.00	0.00	0	232,371.00	
R2048	On 02/11/2023	Bond Future	11.80 Call	64.08000	0.06408	0.00000	101.20000	0.10120	64.080	14.33	0.05	0.00	0	207.00	
R2048	On 02/11/2023	Bond Future	12.50 Call	721.90000	0.72190	0.00000	896.86000	0.89686	721.900	15.41	0.31	0.00	0	207.00	
R2048	On 02/11/2023	Bond Future	13.60 Put	379.85000	0.37985	0.00000	362.28000	0.36228	379.850	17.64	(0.17)	0.00	0	207.00	
R2048	On 01/02/2024	Bond Future	0.00	12.97556	72.84433	0.00000	12.90624	73.21371		16.05	0.00	0.00	0	0.00	
R2048	On 01/02/2024	Bond Future	11.50 Call	317.85000	0.31785	0.00000	398.44000	0.39844	317.850	14.60	0.11	0.00	0	1,000.00	
R2048	On 01/02/2024	Bond Future	12.30 Call	1,213.04000	1.21304	0.00000	1,446.93000	1.44693	1,213.040	14.98	0.30	0.00	0	1,000.00	
R2048	On 01/02/2024	Bond Future	13.37 Put	1,975.64000	1.97564	0.00000	1,984.31000	1.98431	1,975.640	16.72	(0.37)	0.00	0	1,000.00	
R2048	On 02/05/2024	Bond Future	0.00	13.09865	70.01814	0.00000	13.02890	70.38364		16.44	0.00	0.00	0	0.00	
R2048	On 01/08/2024	Bond Future	0.00	13.23156	71.55072	0.00000	13.15827	71.92788		15.74	0.00	0.00	0	13,000.00	
R2048	On 07/11/2024	Bond Future	0.00	13.39286	68.75508	0.00000	13.31533	69.14568		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	12.78362	92.35150	0.00000	12.71827	92.81077		16.08	0.00	0.00	0	5,189.00	
R2053	On 01/02/2024	Bond Future	0.00	12.90613	94.39203	0.00000	12.83676	94.87101		16.24	0.00	0.00	0	0.00	
R2053	On 02/05/2024	Bond Future	0.00	13.03205	90.62999	0.00000	12.96214	91.10387		16.64	0.00	0.00	0	0.00	
R2053	On 01/08/2024	Bond Future	0.00	13.16787	92.61296	0.00000	13.09432	93.10201		15.92	0.00	0.00	0	0.00	
R2053	On 07/11/2024	Bond Future	0.00	13.32883	88.88480	0.00000	13.25089	89.39142		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	12.39117	62.23870	0.00000	12.30547	62.62243		14.53	0.00	0.00	0	25,368.00	
R209	On 01/02/2024	Bond Future	0.00	12.50737	63.61391	0.00000	12.41702	64.01251		14.69	0.00	0.00	0	1,690.00	
R209	On 02/05/2024	Bond Future	0.00	12.62700	61.87801	0.00000	12.53565	62.27485		14.86	0.00	0.00	0	0.00	
R209	On 01/08/2024	Bond Future	0.00	12.75740	63.23239	0.00000	12.66177	63.64120		14.24	0.00	0.00	0	0.00	
R209	On 07/11/2024	Bond Future	0.00	12.91320	61.54023	0.00000	12.81248	61.96276		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	227.15623	227.15623	0.00000	227.18001	227.18001	0.00	0.00	0.00	0	206.00
R210	On 01/02/2024	Bond Future	0.00	232.23085	232.23085	0.00000	232.27843	232.27843	0.00	0.00	0.00	0	300.00
R210	On 02/05/2024	Bond Future	0.00	234.20652	234.20652	0.00000	234.21723	234.21723	0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	239.39043	239.39043	0.00000	239.41317	239.41317	0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	241.66228	241.66228	0.00000	241.70242	241.70242	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	11.23976	80.52731	0.00000	11.14829	80.91506	9.73	0.00	0.00	0	28,960.00
R213	On 02/11/2023	Bond Future	10.94 Call	449.57000	0.44957	0.00000	686.87000	0.68687	449.570	8.81	0.30	0	731.00
R213	On 02/11/2023	Bond Future	11.44 Call	1,569.40000	1.56940	0.00000	1,904.49000	1.90449	1,569.400	10.26	0.63	0	731.00
R213	On 02/11/2023	Bond Future	12.70 Put	61.33000	0.06133	0.00000	57.28000	0.05728	61.330	13.23	(0.04)	0	731.00
R213	On 01/02/2024	Bond Future	0.00	11.35231	82.30665	0.00000	11.25433	82.71127	10.19	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	0.00	11.45932	80.58120	0.00000	11.35993	80.98115	10.21	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	11.58048	82.34572	0.00000	11.47499	82.75858	9.58	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	11.74046	80.69240	0.00000	11.62752	81.12027	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	12.75931	57.90489	0.00000	12.69406	58.19731	15.87	0.00	0.00	0	21,496.00
R214	On 01/02/2024	Bond Future	0.00	12.88333	59.18431	0.00000	12.81426	59.48919	16.05	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	0.00	13.00140	57.19790	0.00000	12.93206	57.49971	16.37	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	0.00	13.12873	58.44997	0.00000	13.05608	58.76141	15.69	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	13.28351	56.49629	0.00000	13.20693	56.81880	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 :										(19,427,249.67)		10,497	1,457,235.00
Grand Total:										(19,427,249.67)		10,497	1,457,235.00