

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/08/2023

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
AL37	On 02/11/2023		Index Future	0.00	901.79200	901.79200	0.00000	903.32600	903.32600	0.00	0.00	0.00	0	0.00
AL37	On 01/02/2024		Index Future	0.00	922.07800	922.07800	0.00000	923.64900	923.64900	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	942.89700	942.89700	0.00000	944.50000	944.50000	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	964.18100	964.18100	0.00000	965.81500	965.81500	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	986.51800	986.51800	0.00000	988.17600	988.17600	0.00	0.00	0.00	0	0.00
AL7T	On 02/11/2023		Index Future	0.00	1,021.72100	1,021.72100	0.00000	1,024.67800	1,024.67800	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,044.70500	1,044.70500	0.00000	1,047.73100	1,047.73100	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,068.29300	1,068.29300	0.00000	1,071.38300	1,071.38300	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,092.40700	1,092.40700	0.00000	1,095.56100	1,095.56100	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,117.71500	1,117.71500	0.00000	1,120.92600	1,120.92600	0.00	0.00	0.00	0	0.00
ALBI	On 02/11/2023		Index Future	0.00	891.42700	891.42700	0.00000	894.71600	894.71600	0.00	0.00	0.00	0	107.00
ALBI	On 01/02/2024		Index Future	0.00	911.48000	911.48000	0.00000	914.84500	914.84500	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	932.06000	932.06000	0.00000	935.49800	935.49800	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	953.09900	953.09900	0.00000	956.60900	956.60900	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	975.18000	975.18000	0.00000	978.75700	978.75700	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	12.94524	71.22447	0.00000	12.87446	71.53030	0.00	0.00	0.00	0	0.00
ES33	On 01/02/2024		Bond Future	0.00	13.09817	72.84401	0.00000	13.02425	73.15687	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	13.25508	70.70475	0.00000	13.17791	71.02463	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.41986	72.31404	0.00000	13.33925	72.64104	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.63670	70.19449	0.00000	13.55211	70.52875	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	13.42034	66.96094	0.00000	13.33407	67.38309	0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	13.56025	68.48366	0.00000	13.47049	68.91548	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.70886	65.78215	0.00000	13.61535	66.22371	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.86119	67.27818	0.00000	13.76384	67.72967	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	14.05566	64.57476	0.00000	13.95376	65.03641	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	878.67300	878.67300	0.00000	881.91100	881.91100	0.00	0.00	0.00	0	823.00
GOVI	On 01/02/2024		GOVI	0.00	898.43900	898.43900	0.00000	901.75200	901.75200	0.00	0.00	0.00	0	0.00
GOVI	On 02/05/2024		GOVI	0.00	918.72400	918.72400	0.00000	922.10800	922.10800	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	939.46200	939.46200	0.00000	942.91700	942.91700	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	961.22700	961.22700	0.00000	964.74800	964.74800	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	173.16130	173.16130	0.00000	173.19671	173.19671	0.00	0.00	32,900,647.00	190	5,538.00
I2025	On 01/02/2024		Bond Future	0.00	175.31199	175.31199	0.00000	175.34766	175.34766	0.00	0.00	0.00	0	214.00
I2025	On 02/05/2024		Bond Future	0.00	179.30963	179.30963	0.00000	179.34585	179.34585	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	181.56312	181.56312	0.00000	181.59993	181.59993	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.80386	185.80386	0.00000	185.84062	185.84062	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	125.33183	125.33183	0.00000	125.47083	125.47083		0.00	0.00	0.00	0	1,287.00
I2029	On 01/02/2024	Bond Future	0.00	128.18158	128.18158	0.00000	128.32386	128.32386		0.00	0.00	0.00	0	728.00
I2029	On 02/05/2024	Bond Future	0.00	129.74304	129.74304	0.00000	129.88800	129.88800		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	132.69887	132.69887	0.00000	132.84676	132.84676		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	134.40234	134.40234	0.00000	134.55454	134.55454		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	119.20218	119.20218	0.00000	119.30912	119.30912		0.00	0.00	0.00	0	2,258.00
I2033	On 01/02/2024	Bond Future	0.00	121.91250	121.91250	0.00000	122.02202	122.02202		0.00	0.00	0.00	0	6,141.00
I2033	On 02/05/2024	Bond Future	0.00	123.23610	123.23610	0.00000	123.34741	123.34741		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	126.04376	126.04376	0.00000	126.15742	126.15742		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	127.49446	127.49446	0.00000	127.61096	127.61096		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	128.68648	128.68648	0.00000	128.99207	128.99207		0.00	0.00	0.00	0	4,669.00
I2038	On 01/02/2024	Bond Future	0.00	129.60264	129.60264	0.00000	129.91445	129.91445		0.00	0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	0.00	132.55775	132.55775	0.00000	132.87654	132.87654		0.00	0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	0.00	133.51679	133.51679	0.00000	133.84278	133.84278		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	136.63342	136.63342	0.00000	136.96637	136.96637		0.00	0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	0.00	111.93091	111.93091	0.00000	112.46365	112.46365		0.00	0.00	0.00	0	16,148.00
I2046	On 01/02/2024	Bond Future	0.00	114.47606	114.47606	0.00000	115.02092	115.02092		0.00	0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	0.00	114.94692	114.94692	0.00000	115.50335	115.50335		0.00	0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	0.00	117.56514	117.56514	0.00000	118.13395	118.13395		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	118.11503	118.11503	0.00000	118.69904	118.69904		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	113.19553	113.19553	0.00000	113.29803	113.29803		0.00	0.00	0.00	0	14,087.00
I2050	On 01/02/2024	Bond Future	0.00	113.53026	113.53026	0.00000	113.63433	113.63433		0.00	0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	0.00	116.11903	116.11903	0.00000	116.22538	116.22538		0.00	0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	0.00	116.46769	116.46769	0.00000	116.57541	116.57541		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	119.18579	119.18579	0.00000	119.29563	119.29563		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
IGOV	On 02/11/2023	Index Future	0.00	334.51400	334.51400	0.00000	335.04700	335.04700		0.00	0.00	0.00	0	515.00
IGOV	On 01/02/2024	Index Future	0.00	342.12000	342.12000	0.00000	342.66500	342.66500		0.00	0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	0.00	349.92300	349.92300	0.00000	350.47900	350.47900		0.00	0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00	357.89800	357.89800	0.00000	358.46500	358.46500		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	366.27100	366.27100	0.00000	366.84500	366.84500		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
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

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 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	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	0.00	8.40800	91.59200	0.00000	8.40800	8.40800		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	0.00	8.40500	91.59500	0.00000	8.50000	91.50000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	0.00	8.48500	91.51500	0.00000	8.51000	91.49000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	0.00	8.49000	91.51000	0.00000	8.54500	91.45500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	0.00	8.51500	91.48500	0.00000	8.54000	91.46000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future	0.00	8.51500	91.48500	0.00000	8.55500	91.44500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024	Jibar Tradeable Future	0.00	8.52500	91.47500	0.00000	8.54000	91.46000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	0.00	8.51500	91.48500	0.00000	8.55000	91.45000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	0.00	8.50500	91.49500	0.00000	8.52500	91.47500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	0.00	8.37500	91.62500	0.00000	8.39500	91.60500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00	8.22000	91.78000	0.00000	8.22000	91.78000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	8.18000	91.82000	0.00000	8.20000	91.80000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00	8.14500	91.85500	0.00000	8.20500	91.79500		0.00	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	0.00	9.24458	107.30277	0.00000	9.20185	107.41889		4.11	0.00	588,555,693.45	5,485	116,063.00
R186	On 02/11/2023	Bond Future	9.15 Call	681.77000	0.68177	0.00000	752.02000	0.75202	681.770	4.19	0.45	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42 Put	102.41000	0.10241	0.00000	99.93000	0.09993	102.410	5.00	(0.09)	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future	0.00	9.25406	104.40592	0.00000	9.20698	104.52476		4.09	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	0.00	9.26212	106.76212	0.00000	9.20996	106.88350		3.69	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	9.73 Call	2,052.33000	2.05233	0.00000	2,136.82000	2.13682	2,052.330	4.09	0.62	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40 Put	593.91000	0.59391	0.00000	571.70000	0.57170	593.910	4.44	(0.25)	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future	0.00	9.27330	103.85891	0.00000	9.21504	103.98278		3.46	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	9.35638	106.25251	0.00000	9.29004	106.37870		3.01	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	341.99514	341.99514	0.00000	342.02132	342.02132		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	257.99525	257.99525	0.00000	258.22502	258.22502		0.00	0.00	0.00	0	4,746.00
R202	On 01/02/2024	Bond Future	0.00	258.90992	258.90992	0.00000	259.14369	259.14369		0.00	0.00	0.00	0	460.00
R202	On 02/05/2024	Bond Future	0.00	264.81364	264.81364	0.00000	265.05242	265.05242		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00	265.76845	265.76845	0.00000	266.01029	266.01029		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	271.97273	271.97273	0.00000	272.21874	272.21874		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	10.58127	90.56327	0.00000	10.52480	90.79793		8.65	0.00	25,357,715.60	280	89,364.00
R2030	On 02/11/2023	Bond Future	9.57 Call	147.31000	0.14731	0.00000	184.56000	0.18456	147.310	7.96	0.10	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	9.89 Call	350.27000	0.35027	0.00000	418.24000	0.41824	350.270	8.12	0.20	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.07 Call	534.22000	0.53422	0.00000	623.18000	0.62318	534.220	8.23	0.27	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39 Call	1,022.63000	1.02263	0.00000	1,151.34000	1.15134	1,022.630	8.54	0.42	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.62 Call	1,499.63000	1.49963	0.00000	1,654.79000	1.65479	1,499.630	8.78	0.53	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.12 Call	2,848.36000	2.84836	0.00000	3,046.41000	3.04641	2,848.360	9.39	0.73	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.43 Put	401.04000	0.40104	0.00000	380.44000	0.38044	401.040	9.77	(0.18)	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.57 Put	320.83000	0.32083	0.00000	305.32000	0.30532	320.830	9.95	(0.15)	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	12.27 Put	101.51000	0.10151	0.00000	98.72000	0.09872	101.510	10.80	(0.05)	0.00	0	500.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 01/02/2024	Bond Future	0.00		10.65627		88.59475	0.00000	10.59667	88.83480		8.90	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	564.44000		0.56444	0.00000	628.42000	0.62842	564.440	8.60	0.20	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	875.43000		0.87543	0.00000	961.52000	0.96152	875.430	8.64	0.28	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	921.56000		0.92156	0.00000	1,010.58000	1.01058	921.560	8.64	0.29	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00	Call	1,006.23000		1.00623	0.00000	1,100.43000	1.10043	1,006.230	8.65	0.31	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07	Call	1,100.51000		1.10051	0.00000	1,200.10000	1.20010	1,100.510	8.68	0.33	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	1,229.95000		1.22995	0.00000	1,336.51000	1.33651	1,229.950	8.71	0.36	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	1,609.76000		1.60976	0.00000	1,734.24000	1.73424	1,609.760	8.83	0.43	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	1,567.11000		1.56711	0.00000	1,494.73000	1.49473	1,567.110	9.29	(0.39)	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	1,176.41000		1.17641	0.00000	1,121.48000	1.12148	1,176.410	9.57	(0.31)	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	774.88000		0.77488	0.00000	738.97000	0.73897	774.880	9.98	(0.22)	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	704.08000		0.70408	0.00000	671.63000	0.67163	704.080	10.08	(0.20)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	697.42000		0.69742	0.00000	665.29000	0.66529	697.420	10.09	(0.20)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	553.24000		0.55324	0.00000	528.21000	0.52821	553.240	10.32	(0.17)	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00		10.74094		90.59398	0.00000	10.67803	90.83930		8.38	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	893.92000		0.89392	0.00000	969.51000	0.96951	893.920	8.03	0.25	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	1,520.97000		1.52097	0.00000	1,627.51000	1.62751	1,520.970	8.19	0.37	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	2,334.35000		2.33435	0.00000	2,470.20000	2.47020	2,334.350	8.47	0.48	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	2,753.35000		2.75335	0.00000	2,901.15000	2.90115	2,753.350	8.61	0.53	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	3,445.48000		3.44548	0.00000	3,609.78000	3.60978	3,445.480	8.85	0.60	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	1,110.92000		1.11092	0.00000	1,064.55000	1.06455	1,110.920	9.55	(0.25)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	811.54000		0.81154	0.00000	777.91000	0.77791	811.540	9.93	(0.19)	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	390.65000		0.39065	0.00000	373.62000	0.37362	390.650	10.03	(0.10)	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00		10.83524		88.63108	0.00000	10.76864	88.88174		8.14	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00		10.96884		90.67309	0.00000	10.89804	90.92910		7.63	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2032	On 02/11/2023	Bond Future	0.00		11.37507		84.21642	0.00000	11.32958	84.43155		10.79	0.00	395,817,174.00	4,700	200,095.00
R2032	On 02/11/2023	Bond Future	10.35	Call	150.63000		0.15063	0.00000	184.64000	0.18464	150.630	9.58	0.09	0.00	0	7,750.00
R2032	On 02/11/2023	Bond Future	10.58	Call	303.13000		0.30313	0.00000	358.39000	0.35839	303.130	9.83	0.16	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.59	Call	311.66000		0.31166	0.00000	367.95000	0.36795	311.660	9.84	0.16	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.71	Call	427.98000		0.42798	0.00000	497.22000	0.49722	427.980	9.98	0.21	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.00	Put	2,635.34000		2.63534	0.00000	2,523.78000	2.52378	2,635.340	10.39	(0.67)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.09	Call	1,006.66000		1.00666	0.00000	1,120.93000	1.12093	1,006.660	10.53	0.38	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.28	Put	1,867.87000		1.86787	0.00000	1,788.40000	1.78840	1,867.870	10.84	(0.53)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.50	Put	1,399.56000		1.39956	0.00000	1,341.76000	1.34176	1,399.560	11.20	(0.43)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.60	Put	1,222.51000		1.22251	0.00000	1,173.24000	1.17324	1,222.510	11.37	(0.39)	0.00	0	15,500.00
R2032	On 02/11/2023	Bond Future	11.78	Put	952.36000		0.95236	0.00000	916.25000	0.91625	952.360	11.67	(0.32)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	12.26	Put	474.63000		0.47463	0.00000	461.31000	0.46131	474.630	12.47	(0.18)	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	0.00		11.47306		86.11117	0.00000	11.42547	86.33124		10.99	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	397.80000		0.39780	0.00000	440.84000	0.44084	397.800	10.42	0.13	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	917.13000		0.91713	0.00000	993.97000	0.99397	917.130	10.49	0.26	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	1,148.67000		1.14867	0.00000	1,237.26000	1.23726	1,148.670	10.57	0.31	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	1,179.53000		1.17953	0.00000	1,269.56000	1.26956	1,179.530	10.58	0.31	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	11.09	Call	1,726.42000		1.72642	0.00000	1,838.76000	1.83876	1,726.420	10.84	0.40	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	2,050.44000		2.05044	0.00000	1,985.27000	1.98527	2,050.440	11.53	(0.41)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	1,071.03000		1.07103	0.00000	1,038.69000	1.03869	1,071.030	12.40	(0.24)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	963.11000		0.96311	0.00000	934.50000	0.93450	963.110	12.54	(0.22)	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	873.59000		0.87359	0.00000	848.08000	0.84808	873.590	12.67	(0.20)	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 02/05/2024	Bond Future	0.00		11.57683		83.89176	0.00000	11.52703	84.11669		10.96	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	10.36	Call	961.55000		0.96155	0.00000	1,029.11000	1.02911	961.550	10.36	0.24	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.59	Call	1,223.00000		1.22300	0.00000	1,302.56000	1.30256	1,223.000	10.36	0.28	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	1,305.46000		1.30546	0.00000	1,388.42000	1.38842	1,305.460	10.39	0.30	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	1,621.95000		1.62195	0.00000	1,717.03000	1.71703	1,621.950	10.49	0.35	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	2,024.88000		2.02488	0.00000	2,133.39000	2.13339	2,024.880	10.63	0.40	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	2,558.78000		2.55878	0.00000	2,682.31000	2.68231	2,558.780	10.83	0.46	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	12.90	Put	1,245.37000		1.24537	0.00000	1,209.27000	1.20927	1,245.370	12.41	(0.23)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	1,026.52000		1.02652	0.00000	997.28000	0.99728	1,026.520	12.71	(0.20)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	913.30000		0.91330	0.00000	887.63000	0.88763	913.300	12.90	(0.18)	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		11.68766		85.78279	0.00000	11.63553	86.01259		9.82	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		11.84229		83.59360	0.00000	11.78746	83.82829		9.90	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		12.09322		82.07548	0.00000	12.02728	82.42042		13.16	0.00	636,002,894.52	7,749	170,524.00
R2035	On 02/11/2023	Bond Future	10.62	Call	65.77000		0.06577	0.00000	88.92000	0.08892	65.770	11.89	0.04	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	274.22000		0.27422	0.00000	341.82000	0.34182	274.220	12.03	0.13	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.74	Call	1,101.09000		1.10109	0.00000	1,265.68000	1.26568	1,101.090	12.78	0.36	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.24	Call	2,375.93000		2.37593	0.00000	2,617.48000	2.61748	2,375.930	13.54	0.57	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.85	Put	701.26000		0.70126	0.00000	658.92000	0.65892	701.260	14.50	(0.22)	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	13.59	Put	232.75000		0.23275	0.00000	221.95000	0.22195	232.750	15.63	(0.09)	0.00	0	731.00
R2035	On 01/02/2024	Bond Future	0.00		12.21225		83.92195	0.00000	12.14351	84.27471		12.76	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	338.24000		0.33824	0.00000	390.98000	0.39098	338.240	11.70	0.11	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	748.92000		0.74892	0.00000	843.01000	0.84301	748.920	11.81	0.21	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	1,039.02000		1.03902	0.00000	988.10000	0.98810	1,039.020	14.76	(0.21)	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00		12.32694		81.30235	0.00000	12.25539	81.66291		12.99	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future	0.00		12.44693		83.13544	0.00000	12.37238	83.50399		12.24	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		12.61184		80.53624	0.00000	12.53384	80.91293		11.96	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		12.43724		77.01221	0.00000	12.36631	77.38118		14.18	0.00	18,636,954.82	242	63,706.00
R2037	On 02/11/2023	Bond Future	12.02	Call	1,017.06000		1.01706	0.00000	1,182.27000	1.18227	1,017.060	13.80	0.33	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	12.52	Call	2,225.71000		2.22571	0.00000	2,473.17000	2.47317	2,225.710	14.64	0.55	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	13.89	Put	275.81000		0.27581	0.00000	261.03000	0.26103	275.810	16.93	(0.10)	0.00	0	731.00
R2037	On 01/02/2024	Bond Future	0.00		12.55418		74.48848	0.00000	12.48040	74.86583		14.54	0.00	0.00	0	76,958.00
R2037	On 01/02/2024	Bond Future	12.09	Call	1,842.97000		1.84297	0.00000	2,018.42000	2.01842	1,842.970	14.30	0.39	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	2,219.76000		2.21976	0.00000	2,105.37000	2.10537	2,219.760	15.61	(0.38)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	983.56000		0.98356	0.00000	932.91000	0.93291	983.560	17.17	(0.20)	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00		12.67748		76.16915	0.00000	12.60078	76.55493		14.05	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		12.80991		73.63028	0.00000	12.73006	74.02457		14.32	0.00	0.00	0	0.00
R2037	On 07/11/2024	Bond Future	0.00		12.97082		75.32424	0.00000	12.88750	75.72732		13.28	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		12.72073		77.08911	0.00000	12.62922	77.58735		15.00	0.00	118,254,694.74	1,534	39,907.00
R2040	On 02/11/2023	Bond Future	11.50	Call	158.59000		0.15859	0.00000	217.41000	0.21741	158.590	13.55	0.08	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	11.80	Call	367.72000		0.36772	0.00000	475.33000	0.47533	367.720	13.92	0.15	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.10	Call	733.76000		0.73376	0.00000	903.85000	0.90385	733.760	14.33	0.26	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	12.60	Call	1,783.52000		1.78352	0.00000	2,066.68000	2.06668	1,783.520	15.18	0.46	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.97	Put	1,560.72000		1.56072	0.00000	1,417.06000	1.41706	1,560.720	15.86	(0.39)	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	13.64	Put	650.14000		0.65014	0.00000	590.47000	0.59047	650.140	17.06	(0.19)	0.00	0	128.00

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 01/02/2024	Bond Future	0.00	12.84233	74.31677	0.00000	12.74717	74.82630		15.44	0.00	12,410,900.59	167	92,065.00
R2040	On 02/05/2024	Bond Future	0.00	12.96973	75.99349	0.00000	12.87083	76.51445		14.93	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00	13.10627	73.20019	0.00000	13.00333	73.73270		14.95	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00	13.27019	74.88353	0.00000	13.16279	75.42801		13.94	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	12.78774	73.31699	0.00000	12.70138	73.78652		15.86	0.00	293,267.96	4	52,349.00
R2044	On 02/11/2023	Bond Future	12.00 Call	521.76000	0.52176	0.00000	650.99000	0.65099	521.760	14.99	0.20	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	13.00 Put	1,663.15000	1.66315	0.00000	1,524.10000	1.52410	1,663.150	16.82	(0.40)	0.00	0	6,375.00
R2044	On 01/02/2024	Bond Future	0.00	12.90564	70.58498	0.00000	12.81589	71.06510		16.36	0.00	0.00	0	31,817.00
R2044	On 02/05/2024	Bond Future	0.00	13.02871	72.17750	0.00000	12.93548	72.66839		15.85	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future	0.00	13.16032	69.42329	0.00000	13.06332	69.92512		15.92	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00	13.31760	71.01948	0.00000	13.21645	71.53256		14.86	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	12.67618	72.19977	0.00000	12.57941	72.73858		16.55	0.00	216,599.31	3	232,215.00
R2048	On 02/11/2023	Bond Future	11.80 Call	424.39000	0.42439	0.00000	549.61000	0.54961	424.390	15.37	0.17	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	12.50 Call	1,688.65000	1.68865	0.00000	1,981.10000	1.98110	1,688.650	16.55	0.44	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	13.60 Put	677.75000	0.67775	0.00000	611.20000	0.61120	677.750	18.74	(0.19)	0.00	0	207.00
R2048	On 01/02/2024	Bond Future	0.00	12.79313	73.82407	0.00000	12.69253	74.37503		16.10	0.00	0.00	0	0.00
R2048	On 02/05/2024	Bond Future	0.00	12.90529	71.04003	0.00000	12.80086	71.60333		16.56	0.00	0.00	0	0.00
R2048	On 01/08/2024	Bond Future	0.00	13.02156	72.64153	0.00000	12.91307	73.21741		15.67	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	13.17501	69.86307	0.00000	13.06179	70.45190		15.53	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	12.64539	93.32806	0.00000	12.54860	94.02350		16.77	0.00	0.00	0	5,189.00
R2053	On 01/02/2024	Bond Future	0.00	12.75696	95.42787	0.00000	12.65635	96.13905		16.31	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00	12.87291	91.71554	0.00000	12.76829	92.44261		16.78	0.00	0.00	0	0.00
R2053	On 01/08/2024	Bond Future	0.00	12.99326	93.78224	0.00000	12.88445	94.52551		15.87	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	13.14779	90.07003	0.00000	13.03406	90.82998		15.74	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	12.15751	63.29286	0.00000	12.08660	63.61776		14.90	0.00	506,342.88	8	26,967.00
R209	On 01/02/2024	Bond Future	0.00	12.25934	64.71686	0.00000	12.18581	65.04914		14.49	0.00	0.00	0	1,690.00
R209	On 02/05/2024	Bond Future	0.00	12.36546	63.02378	0.00000	12.28920	63.36347		14.71	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00	12.47642	64.44441	0.00000	12.39732	64.79161		14.20	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	12.62192	62.77334	0.00000	12.53956	63.12825		13.77	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	227.55889	227.55889	0.00000	227.63216	227.63216		0.00	0.00	30,948,009.04	136	206.00
R210	On 01/02/2024	Bond Future	0.00	232.73311	232.73311	0.00000	232.80821	232.80821		0.00	0.00	0.00	0	300.00
R210	On 02/05/2024	Bond Future	0.00	234.79696	234.79696	0.00000	234.87242	234.87242		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	240.14562	240.14562	0.00000	240.22227	240.22227		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	242.42739	242.42739	0.00000	242.50823	242.50823		0.00	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	0.00	11.08695	81.17643	0.00000	11.04124	81.37191		10.13	0.00	295,319,852.34	3,638	33,629.00
R213	On 02/11/2023	Bond Future	10.94 Call	1,167.08000	1.16708	0.00000	1,284.80000	1.28480	1,167.080	10.05	0.44	0.00	0	731.00
R213	On 02/11/2023	Bond Future	11.44 Call	2,404.09000	2.40409	0.00000	2,563.30000	2.56330	2,404.090	10.78	0.66	0.00	0	731.00
R213	On 02/11/2023	Bond Future	12.70 Put	134.25000	0.13425	0.00000	133.42000	0.13342	134.250	12.65	(0.07)	0.00	0	731.00
R213	On 01/02/2024	Bond Future	0.00	11.18415	83.00269	0.00000	11.13619	83.20261		10.18	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta Option	Delta Value	ContractsTraded	Open Interest	
R213	On 02/05/2024	Bond Future	0.00	11.27719	81.31603	0.00000	11.22692	81.52036	10.06	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	11.37566	83.14978	0.00000	11.32290	83.35855	9.25	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	11.52614	81.50680	0.00000	11.47048	81.72000	9.20	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	12.54143	58.89072	0.00000	12.45510	59.28883	16.39	0.00	294,453.60	5	22,221.00
R214	On 01/02/2024	Bond Future	0.00	12.65204	60.21556	0.00000	12.56252	60.62270	15.96	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	0.00	12.75798	58.26877	0.00000	12.66528	58.68505	16.34	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	0.00	12.86754	59.58254	0.00000	12.77151	60.00805	15.47	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	13.01303	57.64868	0.00000	12.91315	58.08374	15.27	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 : 2,155,515,199.85 24,141 1,428,000.00

Grand Total: 2,155,515,199.85 24,141 1,428,000.00