

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/08/2023

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	912.73200	912.73200	0.00000	912.78600	912.78600	0.00	0.00	0.00	0	0.00
AL37	On 01/02/2024		Index Future	0.00	933.19900	933.19900	0.00000	933.25600	933.25600	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	954.19100	954.19100	0.00000	954.24700	954.24700	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	975.39200	975.39200	0.00000	975.44700	975.44700	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	997.84500	997.84500	0.00000	997.89700	997.89700	0.00	0.00	0.00	0	0.00
AL7T	On 02/11/2023		Index Future	0.00	1,042.46900	1,042.46900	0.00000	1,042.96400	1,042.96400	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,065.84600	1,065.84600	0.00000	1,066.35300	1,066.35300	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,089.82100	1,089.82100	0.00000	1,090.33800	1,090.33800	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,114.03500	1,114.03500	0.00000	1,114.56000	1,114.56000	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,139.68000	1,139.68000	0.00000	1,140.21200	1,140.21200	0.00	0.00	0.00	0	0.00
ALBI	On 02/11/2023		Index Future	0.00	908.49100	908.49100	0.00000	908.81700	908.81700	0.00	0.00	0.00	0	107.00
ALBI	On 01/02/2024		Index Future	0.00	928.86300	928.86300	0.00000	929.19700	929.19700	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	949.75800	949.75800	0.00000	950.09800	950.09800	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	970.86000	970.86000	0.00000	971.20500	971.20500	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	993.20900	993.20900	0.00000	993.55700	993.55700	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	12.57935	72.82513	0.00000	12.56543	72.88700	0.00	0.00	0.00	0	0.00
ES33	On 01/02/2024		Bond Future	0.00	12.71746	74.47577	0.00000	12.70291	74.53915	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.85896	72.36792	0.00000	12.84381	72.43259	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.01218	73.98924	0.00000	12.99641	74.05513	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.21085	71.89941	0.00000	13.19439	71.96643	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	13.09131	68.59522	0.00000	13.08252	68.63979	0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	13.21910	70.15014	0.00000	13.20995	70.19579	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.35469	67.48102	0.00000	13.34519	67.52759	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.49762	68.99127	0.00000	13.48778	69.03867	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.67689	66.31889	0.00000	13.66667	66.36703	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	895.60200	895.60200	0.00000	895.91400	895.91400	0.00	0.00	0.00	0	823.00
GOVI	On 01/02/2024		GOVI	0.00	915.68600	915.68600	0.00000	916.00500	916.00500	0.00	0.00	0.00	0	0.00
GOVI	On 02/05/2024		GOVI	0.00	936.28300	936.28300	0.00000	936.60900	936.60900	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	957.08600	957.08600	0.00000	957.41600	957.41600	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	979.11800	979.11800	0.00000	979.45100	979.45100	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	173.13483	173.13483	0.00000	173.12238	173.12238	0.00	0.00	0.00	0	5,228.00
I2025	On 01/02/2024		Bond Future	0.00	175.26360	175.26360	0.00000	175.25104	175.25104	0.00	0.00	0.00	0	214.00
I2025	On 02/05/2024		Bond Future	0.00	179.24594	179.24594	0.00000	179.23280	179.23280	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	181.42559	181.42559	0.00000	181.41176	181.41176	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.63846	185.63846	0.00000	185.62340	185.62340	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	125.73677	125.73677	0.00000	125.55520	125.55520		0.00	0.00	0.00	0	1,287.00
I2029	On 01/02/2024	Bond Future	0.00	128.58670	128.58670	0.00000	128.40108	128.40108		0.00	0.00	0.00	0	728.00
I2029	On 02/05/2024	Bond Future	0.00	130.14040	130.14040	0.00000	129.95044	129.95044		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	133.05948	133.05948	0.00000	132.86488	132.86488		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	134.74602	134.74602	0.00000	134.54636	134.54636		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	119.16011	119.16011	0.00000	118.76543	118.76543		0.00	0.00	0.00	0	2,258.00
I2033	On 01/02/2024	Bond Future	0.00	121.86095	121.86095	0.00000	121.45745	121.45745		0.00	0.00	0.00	0	6,141.00
I2033	On 02/05/2024	Bond Future	0.00	123.16656	123.16656	0.00000	122.75369	122.75369		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	125.92940	125.92940	0.00000	125.50692	125.50692		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	127.35252	127.35252	0.00000	126.91974	126.91974		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	129.02090	129.02090	0.00000	128.95201	128.95201		0.00	0.00	0.00	0	4,669.00
I2038	On 01/02/2024	Bond Future	0.00	129.92539	129.92539	0.00000	129.85496	129.85496		0.00	0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	0.00	132.87748	132.87748	0.00000	132.80519	132.80519		0.00	0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	0.00	133.78633	133.78633	0.00000	133.71233	133.71233		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	136.89117	136.89117	0.00000	136.81461	136.81461		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	100.00000		0.00	0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	0.00	111.54637	111.54637	0.00000	111.55135	111.55135		0.00	0.00	0.00	0	16,148.00
I2046	On 01/02/2024	Bond Future	0.00	114.07463	114.07463	0.00000	114.08001	114.08001		0.00	0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	0.00	114.51670	114.51670	0.00000	114.52213	114.52213		0.00	0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	0.00	117.08480	117.08480	0.00000	117.08982	117.08982		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	117.59618	117.59618	0.00000	117.60095	117.60095		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	113.35479	113.35479	0.00000	113.16566	113.16566		0.00	0.00	0.00	0	14,087.00
I2050	On 01/02/2024	Bond Future	0.00	113.67373	113.67373	0.00000	113.48019	113.48019		0.00	0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	0.00	116.25630	116.25630	0.00000	116.05834	116.05834		0.00	0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	0.00	116.55574	116.55574	0.00000	116.35311	116.35311		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	119.26025	119.26025	0.00000	119.05223	119.05223		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	334.52800	334.52800	0.00000	334.41800	334.41800		0.00	0.00	0.00	0	515.00
IGOV	On 01/02/2024	Index Future	0.00	342.11000	342.11000	0.00000	341.99800	341.99800		0.00	0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	0.00	349.88400	349.88400	0.00000	349.76900	349.76900		0.00	0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00	357.73500	357.73500	0.00000	357.61700	357.61700		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	366.05100	366.05100	0.00000	365.92800	365.92800		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

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 20/06/2028		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	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	8.32500	91.67500	0.00000	8.33500	91.66500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023		Jibar Tradeable Future	0.00	8.28500	91.71500	0.00000	8.31000	91.69000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023		Jibar Tradeable Future	0.00	8.29000	91.71000	0.00000	8.30000	91.70000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future	0.00	8.28000	91.72000	0.00000	8.29500	91.70500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024		Jibar Tradeable Future	0.00	8.26500	91.73500	0.00000	8.28500	91.71500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024		Jibar Tradeable Future	0.00	8.18500	91.81500	0.00000	8.24500	91.75500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	0.00	8.19000	91.81000	0.00000	8.22000	91.78000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	0.00	8.01500	91.98500	0.00000	8.08000	91.92000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	7.89000	92.11000	0.00000	7.94000	92.06000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	7.76500	92.23500	0.00000	7.80000	92.20000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	7.68500	92.31500	0.00000	7.72000	92.28000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	7.62000	92.38000	0.00000	7.70000	92.30000		0.00	0.00	0.00	0	0.00
R186	On 02/11/2023		Bond Future	0.00	8.90607	108.22722	0.00000	8.90080	108.24169		4.14	0.00	835,514,138.40	7,720	116,351.00
R186	On 02/11/2023		Bond Future	9.15 Call	1,171.68000	1.17168	0.00000	1,186.29000	1.18629	1,171.680	4.24	0.63	0.00	0	1,715.00
R186	On 02/11/2023		Bond Future	10.42 Put	41.86000	0.04186	0.00000	42.82000	0.04282	41.860	5.13	(0.04)	0.00	0	1,715.00
R186	On 01/02/2024		Bond Future	0.00	8.88447	105.34352	0.00000	8.87864	105.35839		4.15	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	8.85593	107.71224	0.00000	8.84953	107.72730		3.75	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	9.73 Call	2,696.91000	2.69691	0.00000	2,710.20000	2.71020	2,696.910	4.14	0.72	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	396.26000	0.39626	0.00000	395.66000	0.39566	396.260	4.49	(0.18)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.83634	104.79272	0.00000	8.82934	104.80777		3.51	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	8.86405	107.19391	0.00000	8.85633	107.20876		3.05	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	341.82587	341.82587	0.00000	342.03747	342.03747		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	257.25907	257.25907	0.00000	258.13431	258.13431		0.00	0.00	0.00	0	4,618.00
R202	On 01/02/2024		Bond Future	0.00	258.11267	258.11267	0.00000	259.00795	259.00795		0.00	0.00	0.00	0	460.00
R202	On 02/05/2024		Bond Future	0.00	263.97727	263.97727	0.00000	264.89240	264.89240		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	264.79545	264.79545	0.00000	265.73053	265.73053		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	270.94099	270.94099	0.00000	271.89651	271.89651		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	10.22302	92.06527	0.00000	10.22376	92.06214		8.63	0.00	328,949,209.71	3,573	90,309.00
R2030	On 02/11/2023		Bond Future	9.57 Call	338.96000	0.33896	0.00000	344.69000	0.34469	338.960	7.93	0.20	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	9.89 Call	728.51000	0.72851	0.00000	736.14000	0.73614	728.510	8.21	0.34	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	10.07 Call	1,046.54000	1.04654	0.00000	1,054.73000	1.05473	1,046.540	8.41	0.43	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	10.39 Call	1,781.32000	1.78132	0.00000	1,789.40000	1.78940	1,781.320	8.81	0.59	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	10.62 Call	2,423.15000	2.42315	0.00000	2,430.38000	2.43038	2,423.150	9.11	0.68	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	11.12 Call	4,044.53000	4.04453	0.00000	4,048.89000	4.04889	4,044.530	9.79	0.84	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	11.43 Put	204.10000	0.20410	0.00000	209.74000	0.20974	204.100	10.20	(0.10)	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	11.57 Put	160.85000	0.16085	0.00000	165.74000	0.16574	160.850	10.38	(0.08)	0.00	0	800.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2030	On 02/11/2023	Bond Future	12.27	Put	47.70000	0.04770	0.00000	49.86000	0.04986	47.700	11.26	(0.03)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	0.00		10.28003	90.12388	0.00000	10.28079	90.12076		8.99	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	944.04000	0.94404	0.00000	948.72000	0.94872	944.040	8.71	0.30	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	1,385.48000	1.38548	0.00000	1,390.50000	1.39050	1,385.480	8.73	0.39	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	1,448.94000	1.44894	0.00000	1,453.98000	1.45398	1,448.940	8.73	0.40	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00	Call	1,564.71000	1.56471	0.00000	1,569.76000	1.56976	1,564.710	8.74	0.42	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07	Call	1,692.18000	1.69218	0.00000	1,697.24000	1.69724	1,692.180	8.77	0.45	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	1,864.52000	1.86452	0.00000	1,869.57000	1.86957	1,864.520	8.81	0.47	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	2,352.44000	2.35244	0.00000	2,357.33000	2.35733	2,352.440	8.93	0.55	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	1,044.93000	1.04493	0.00000	1,051.80000	1.05180	1,044.930	9.38	(0.29)	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	764.44000	0.76444	0.00000	770.51000	0.77051	764.440	9.66	(0.22)	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	487.01000	0.48701	0.00000	491.90000	0.49190	487.010	10.07	(0.15)	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	439.38000	0.43938	0.00000	444.00000	0.44400	439.380	10.16	(0.14)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	434.81000	0.43481	0.00000	439.40000	0.43940	434.810	10.17	(0.14)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	339.36000	0.33936	0.00000	343.35000	0.34335	339.360	10.40	(0.11)	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00		10.34547	92.15025	0.00000	10.34631	92.14691		8.47	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	1,362.80000	1.36280	0.00000	1,366.20000	1.36620	1,362.800	8.12	0.34	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	2,179.40000	2.17940	0.00000	2,182.85000	2.18285	2,179.400	8.28	0.47	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	3,169.19000	3.16919	0.00000	3,172.33000	3.17233	3,169.190	8.55	0.58	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	3,659.87000	3.65987	0.00000	3,662.80000	3.66280	3,659.870	8.70	0.63	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	4,453.76000	4.45376	0.00000	4,456.29000	4.45629	4,453.760	8.94	0.69	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	775.92000	0.77592	0.00000	780.47000	0.78047	775.920	9.63	(0.19)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	558.47000	0.55847	0.00000	562.30000	0.56230	558.470	10.01	(0.14)	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	255.08000	0.25508	0.00000	257.43000	0.25743	255.080	10.11	(0.07)	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00		10.42487	90.18975	0.00000	10.42582	90.18610		8.22	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00		10.53516	92.25576	0.00000	10.53631	92.25152		7.70	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		11.01699	85.92969	0.00000	11.00768	85.97485		10.74	0.00	522,624,374.58	6,082	198,547.00
R2032	On 02/11/2023	Bond Future	10.35	Call	368.95000	0.36895	0.00000	384.75000	0.38475	368.950	9.67	0.19	0.00	0	7,750.00
R2032	On 02/11/2023	Bond Future	10.58	Call	670.97000	0.67097	0.00000	693.60000	0.69360	670.970	10.01	0.29	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.59	Call	687.17000	0.68717	0.00000	710.10000	0.71010	687.170	10.02	0.30	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.71	Call	900.00000	0.90000	0.00000	926.52000	0.92652	900.000	10.22	0.36	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.00	Put	1,642.98000	1.64298	0.00000	1,632.11000	1.63211	1,642.980	10.74	(0.50)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.09	Call	1,804.08000	1.80408	0.00000	1,840.40000	1.84040	1,804.080	10.90	0.54	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.28	Put	1,107.98000	1.10798	0.00000	1,102.73000	1.10273	1,107.980	11.25	(0.37)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.50	Put	802.72000	0.80272	0.00000	800.48000	0.80048	802.720	11.65	(0.29)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.60	Put	690.70000	0.69070	0.00000	689.48000	0.68948	690.700	11.83	(0.25)	0.00	0	15,500.00
R2032	On 02/11/2023	Bond Future	11.78	Put	525.04000	0.52504	0.00000	525.17000	0.52517	525.040	12.15	(0.20)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	12.26	Put	246.69000	0.24669	0.00000	248.31000	0.24831	246.690	12.97	(0.10)	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	0.00		11.10002	87.85675	0.00000	11.09028	87.90297		11.10	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	691.02000	0.69102	0.00000	706.13000	0.70613	691.020	10.53	0.21	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	1,451.89000	1.45189	0.00000	1,475.80000	1.47580	1,451.890	10.60	0.36	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	1,768.32000	1.76832	0.00000	1,794.94000	1.79494	1,768.320	10.68	0.41	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	1,809.52000	1.80952	0.00000	1,836.45000	1.83645	1,809.520	10.69	0.42	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	11.09	Call	2,518.18000	2.51818	0.00000	2,549.82000	2.54982	2,518.180	10.95	0.51	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	1,415.86000	1.41586	0.00000	1,408.96000	1.40896	1,415.860	11.64	(0.31)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	703.00000	0.70300	0.00000	700.83000	0.70083	703.000	12.51	(0.17)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	627.62000	0.62762	0.00000	625.89000	0.62589	627.620	12.65	(0.16)	0.00	0	1,200.00

Contract Details		Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 01/02/2024	Bond Future	12.73 Put	565.66000	0.56566	0.00000	564.29000	0.56429	565.660	12.78	(0.14)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00	11.18790	85.66969	0.00000	11.17773	85.71684	11.07	0.00	0.00	0	0.00		
R2032	On 02/05/2024	Bond Future	10.36 Call	1,464.30000	1.46430	0.00000	1,484.63000	1.48463	1,464.300	10.49	0.32	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59 Call	1,842.74000	1.84274	0.00000	1,866.03000	1.86603	1,842.740	10.60	0.37	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65 Call	1,950.62000	1.95062	0.00000	1,974.68000	1.97468	1,950.620	10.62	0.39	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86 Call	2,366.09000	2.36609	0.00000	2,392.82000	2.39282	2,366.090	10.75	0.44	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09 Call	2,884.00000	2.88400	0.00000	2,913.56000	2.91356	2,884.000	10.94	0.49	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35 Call	3,537.27000	3.53727	0.00000	3,569.77000	3.56977	3,537.270	11.17	0.56	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90 Put	937.81000	0.93781	0.00000	934.07000	0.93407	937.810	12.80	(0.18)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18 Put	770.31000	0.77031	0.00000	767.52000	0.76752	770.310	13.10	(0.15)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35 Put	667.44000	0.66744	0.00000	665.14000	0.66514	667.440	13.18	(0.13)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00	11.28705	87.57012	0.00000	11.27646	87.61804	9.93	0.00	0.00	0	0.00		
R2032	On 07/11/2024	Bond Future	0.00	11.42289	85.41085	0.00000	11.41184	85.45942	9.94	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	11.72030	84.05407	0.00000	11.71111	84.10369	13.25	0.00	313,521,681.10	3,730	176,927.00		
R2035	On 02/11/2023	Bond Future	10.62 Call	175.36000	0.17536	0.00000	184.99000	0.18499	175.360	11.99	0.09	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12 Call	635.77000	0.63577	0.00000	658.30000	0.65830	635.770	12.39	0.24	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.74 Call	1,981.72000	1.98172	0.00000	2,021.55000	2.02155	1,981.720	13.24	0.52	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.24 Call	3,668.87000	3.66887	0.00000	3,717.00000	3.71700	3,668.870	14.01	0.72	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.85 Put	364.33000	0.36433	0.00000	366.24000	0.36624	364.330	14.97	(0.13)	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	13.59 Put	108.31000	0.10831	0.00000	110.08000	0.11008	108.310	16.08	(0.04)	0.00	0	731.00	
R2035	On 01/02/2024	Bond Future	0.00	11.82484	85.93897	0.00000	11.81526	85.98975	12.92	0.00	0.00	0	0.00		
R2035	On 01/02/2024	Bond Future	10.62 Call	625.60000	0.62560	0.00000	640.20000	0.64020	625.600	11.85	0.18	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12 Call	1,261.88000	1.26188	0.00000	1,284.81000	1.28481	1,261.880	11.96	0.30	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46 Put	677.48000	0.67748	0.00000	676.10000	0.67610	677.480	14.92	(0.15)	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future	0.00	11.92496	83.35805	0.00000	11.91500	83.40993	13.10	0.00	0.00	0	0.00		
R2035	On 01/08/2024	Bond Future	0.00	12.03390	85.20774	0.00000	12.02358	85.26048	12.10	0.00	0.00	0	0.00		
R2035	On 07/11/2024	Bond Future	0.00	12.18160	82.64557	0.00000	12.17089	82.69907	11.94	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	12.07476	78.92634	0.00000	12.06051	79.00306	14.27	0.00	116,574,204.18	1,477	64,921.00		
R2037	On 02/11/2023	Bond Future	12.02 Call	1,761.18000	1.76118	0.00000	1,812.57000	1.81257	1,761.180	13.89	0.49	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	12.52 Call	3,371.87000	3.37187	0.00000	3,437.94000	3.43794	3,371.870	14.73	0.69	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	13.89 Put	121.88000	0.12188	0.00000	122.40000	0.12240	121.880	17.02	(0.05)	0.00	0	731.00	
R2037	On 01/02/2024	Bond Future	0.00	12.17843	76.43995	0.00000	12.16361	76.51845	14.72	0.00	0.00	0	76,958.00		
R2037	On 01/02/2024	Bond Future	12.09 Call	2,702.95000	2.70295	0.00000	2,751.00000	2.75100	2,702.950	14.48	0.49	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	12.93 Put	1,559.64000	1.55964	0.00000	1,545.30000	1.54530	1,559.640	15.79	(0.29)	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	13.93 Put	656.01000	0.65601	0.00000	651.19000	0.65119	656.010	17.36	(0.14)	0.00	0	2,500.00	
R2037	On 02/05/2024	Bond Future	0.00	12.28810	78.15845	0.00000	12.27273	78.23857	14.18	0.00	0.00	0	0.00		
R2037	On 01/08/2024	Bond Future	0.00	12.40996	75.63658	0.00000	12.39400	75.71829	13.86	0.00	0.00	0	0.00		
R2037	On 07/11/2024	Bond Future	0.00	12.55531	77.36692	0.00000	12.53873	77.45014	12.99	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	12.37345	79.00811	0.00000	12.36955	79.03010	15.14	0.00	108,715,159.36	1,376	40,838.00		
R2040	On 02/11/2023	Bond Future	11.50 Call	354.99000	0.35499	0.00000	366.27000	0.36627	354.990	13.69	0.15	0.00	0	875.00	
R2040	On 02/11/2023	Bond Future	11.80 Call	731.34000	0.73134	0.00000	748.38000	0.74838	731.340	14.06	0.26	0.00	0	128.00	
R2040	On 02/11/2023	Bond Future	12.10 Call	1,315.89000	1.31589	0.00000	1,338.26000	1.33826	1,315.890	14.47	0.39	0.00	0	875.00	
R2040	On 02/11/2023	Bond Future	12.60 Call	2,773.04000	2.77304	0.00000	2,801.02000	2.80102	2,773.040	15.32	0.61	0.00	0	128.00	
R2040	On 02/11/2023	Bond Future	12.97 Put	901.35000	0.90135	0.00000	908.51000	0.90851	901.350	16.00	(0.26)	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	13.64	Put	333.87000	0.33387	0.00000	339.57000	0.33957	333.870	17.20	(0.11)	0.00	0	128.00
R2040	On 01/02/2024	Bond Future	0.00		12.48244	76.27319	0.00000	12.47838	76.29573		15.68	0.00	96,409,312.16	1,264	93,306.00
R2040	On 02/05/2024	Bond Future	0.00		12.59693	77.98784	0.00000	12.59273	78.01079		15.11	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00		12.72345	75.21173	0.00000	12.71912	75.23497		14.90	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		12.87260	76.93165	0.00000	12.86816	76.95503		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		12.45624	75.14833	0.00000	12.45230	75.17057		16.03	0.00	3,231,378.19	43	52,919.00
R2044	On 02/11/2023	Bond Future	12.00	Call	954.88000	0.95488	0.00000	974.47000	0.97447	954.880	15.15	0.31	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	13.00	Put	1,002.76000	1.00276	0.00000	1,010.03000	1.01003	1,002.760	16.99	(0.28)	0.00	0	6,375.00
R2044	On 01/02/2024	Bond Future	0.00		12.56229	72.45207	0.00000	12.55820	72.47481		16.63	0.00	0.00	0	31,817.00
R2044	On 02/05/2024	Bond Future	0.00		12.67325	74.08077	0.00000	12.66902	74.10395		16.05	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future	0.00		12.79548	71.34311	0.00000	12.79112	71.36660		16.46	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		12.93886	72.97431	0.00000	12.93439	72.99793		15.31	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		12.35544	74.01412	0.00000	12.35142	74.03738		16.73	0.00	0.00	0	232,817.00
R2048	On 02/11/2023	Bond Future	11.80	Call	789.55000	0.78955	0.00000	807.74000	0.80774	789.550	15.55	0.27	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	12.50	Call	2,574.75000	2.57475	0.00000	2,603.38000	2.60338	2,574.750	16.73	0.58	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	13.60	Put	370.00000	0.37000	0.00000	376.00000	0.37600	370.000	18.92	(0.12)	0.00	0	207.00
R2048	On 01/02/2024	Bond Future	0.00		12.46082	75.67386	0.00000	12.45664	75.69768		16.37	0.00	0.00	0	0.00
R2048	On 02/05/2024	Bond Future	0.00		12.56149	72.92565	0.00000	12.55717	72.94992		16.78	0.00	0.00	0	0.00
R2048	On 01/08/2024	Bond Future	0.00		12.66921	74.54360	0.00000	12.66477	74.56816		16.02	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00		12.80902	71.79966	0.00000	12.80446	71.82441		15.91	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		12.31353	95.75364	0.00000	12.31474	95.74458		16.95	0.00	0.00	0	5,189.00
R2053	On 01/02/2024	Bond Future	0.00		12.41318	97.90102	0.00000	12.41442	97.89188		16.59	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00		12.51662	94.23672	0.00000	12.51793	94.22721		17.01	0.00	0.00	0	0.00
R2053	On 01/08/2024	Bond Future	0.00		12.62757	96.32628	0.00000	12.62898	96.31621		16.39	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		12.76732	92.66058	0.00000	12.76886	92.64981		16.22	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		11.79618	64.97330	0.00000	11.78185	65.04123		14.99	0.00	0.00	0	26,973.00
R209	On 01/02/2024	Bond Future	0.00		11.88585	66.43039	0.00000	11.87100	66.49986		14.67	0.00	0.00	0	1,690.00
R209	On 02/05/2024	Bond Future	0.00		11.97927	64.77067	0.00000	11.96390	64.84159		14.84	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00		12.08091	66.20748	0.00000	12.06501	66.27978		13.77	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00		12.21180	64.56859	0.00000	12.19532	64.64221		13.56	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		227.60759	227.60759	0.00000	227.62243	227.62243		0.00	0.00	0.00	0	206.00
R210	On 01/02/2024	Bond Future	0.00		232.76645	232.76645	0.00000	232.78179	232.78179		0.00	0.00	0.00	0	300.00
R210	On 02/05/2024	Bond Future	0.00		234.79659	234.79659	0.00000	234.81196	234.81196		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00		240.06260	240.06260	0.00000	240.07768	240.07768		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00		242.29247	242.29247	0.00000	242.30700	242.30700		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	100.00000		0.00	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	0.00		10.73448	82.69947	0.00000	10.73019	82.71823		10.08	0.00	223,867,465.29	2,707	34,035.00
R213	On 02/11/2023	Bond Future	10.94	Call	1,971.16000	1.97116	0.00000	1,992.89000	1.99289	1,971.160	10.39	0.60	0.00	0	731.00
R213	On 02/11/2023	Bond Future	11.44	Call	3,521.68000	3.52168	0.00000	3,544.91000	3.54491	3,521.680	11.21	0.78	0.00	0	731.00

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	
R213	On 02/11/2023	Bond Future	12.70	Put	66.19000	0.06619	0.00000	68.18000	0.06818	66.190	13.17	(0.03)	0.00	0	731.00
R213	On 01/02/2024	Bond Future	0.00		10.81591	84.55394	0.00000	10.81139	84.57322		10.32	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	0.00		10.89269	82.89559	0.00000	10.88799	82.91514		10.17	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00		10.97916	84.73546	0.00000	10.97427	84.75526		9.30	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00		11.10998	83.11813	0.00000	11.10493	83.13793		9.20	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	100.00000		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		12.21650	60.41190	0.00000	12.20730	60.45588		16.56	0.00	120,823,800.00	2,000	20,215.00
R214	On 01/02/2024	Bond Future	0.00		12.31621	61.76663	0.00000	12.30668	61.81160		16.22	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	0.00		12.41135	59.84999	0.00000	12.40150	59.89592		16.55	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	0.00		12.51312	61.17797	0.00000	12.50296	61.22473		15.59	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00		12.64604	59.27320	0.00000	12.63554	59.32075		15.41	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	100.00000		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 :											2,670,230,722.97	29,972	1,436,615.00		
Grand Total:											2,670,230,722.97	29,972	1,436,615.00		