

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/08/2023

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	912.78600	912.78600	0.00000	909.71200	909.71200	0.00	0.00	0.00	0	0.00
AL37	On 01/02/2024		Index Future	0.00	933.25600	933.25600	0.00000	930.17500	930.17500	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	954.24700	954.24700	0.00000	951.17900	951.17900	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	975.44700	975.44700	0.00000	972.65400	972.65400	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	997.89700	997.89700	0.00000	995.19700	995.19700	0.00	0.00	0.00	0	0.00
AL7T	On 02/11/2023		Index Future	0.00	1,042.96400	1,042.96400	0.00000	1,036.88900	1,036.88900	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,066.35300	1,066.35300	0.00000	1,060.21200	1,060.21200	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,090.33800	1,090.33800	0.00000	1,084.15300	1,084.15300	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,114.56000	1,114.56000	0.00000	1,108.63000	1,108.63000	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,140.21200	1,140.21200	0.00000	1,134.32400	1,134.32400	0.00	0.00	0.00	0	0.00
ALBI	On 02/11/2023		Index Future	0.00	908.81700	908.81700	0.00000	903.88100	903.88100	0.00	0.00	0.00	0	107.00
ALBI	On 01/02/2024		Index Future	0.00	929.19700	929.19700	0.00000	924.21300	924.21300	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	950.09800	950.09800	0.00000	945.08300	945.08300	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	971.20500	971.20500	0.00000	966.42000	966.42000	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	993.55700	993.55700	0.00000	988.81800	988.81800	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	12.56543	72.88700	0.00000	12.66453	72.44810	0.00	0.00	0.00	0	0.00
ES33	On 01/02/2024		Bond Future	0.00	12.70291	74.53915	0.00000	12.80519	74.09522	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.84381	72.43259	0.00000	12.94906	71.98496	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.99641	74.05513	0.00000	13.09994	73.62409	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.19439	71.96643	0.00000	13.30027	71.53678	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	13.08252	68.63979	0.00000	13.18152	68.14057	0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	13.20995	70.19579	0.00000	13.31192	69.68988	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.34519	67.52759	0.00000	13.45009	67.01628	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.48778	69.03867	0.00000	13.59164	68.54115	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.66667	66.36703	0.00000	13.77305	65.86874	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	895.91400	895.91400	0.00000	891.02700	891.02700	0.00	0.00	0.00	0	823.00
GOVI	On 01/02/2024		GOVI	0.00	916.00500	916.00500	0.00000	911.06900	911.06900	0.00	0.00	0.00	0	0.00
GOVI	On 02/05/2024		GOVI	0.00	936.60900	936.60900	0.00000	931.64200	931.64200	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	957.41600	957.41600	0.00000	952.67600	952.67600	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	979.45100	979.45100	0.00000	974.75600	974.75600	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	173.12238	173.12238	0.00000	173.06818	173.06818	0.00	0.00	1,468,077,782.40	8,480	5,228.00
I2025	On 01/02/2024		Bond Future	0.00	175.25104	175.25104	0.00000	175.20748	175.20748	0.00	0.00	0.00	0	214.00
I2025	On 02/05/2024		Bond Future	0.00	179.23280	179.23280	0.00000	179.20375	179.20375	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	181.41176	181.41176	0.00000	181.44736	181.44736	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.62340	185.62340	0.00000	185.68900	185.68900	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
I2025	On 31/01/2025	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2029	On 02/11/2023	Bond Future	0.00		125.55520	125.55520	0.00000	125.56778	125.56778			0.00	0.00	0.00	0	1,287.00
I2029	On 01/02/2024	Bond Future	0.00		128.40108	128.40108	0.00000	128.42248	128.42248			0.00	0.00	0.00	0	728.00
I2029	On 02/05/2024	Bond Future	0.00		129.95044	129.95044	0.00000	129.98376	129.98376			0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00		132.86488	132.86488	0.00000	132.94622	132.94622			0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00		134.54636	134.54636	0.00000	134.65120	134.65120			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		118.76543	118.76543	0.00000	118.47601	118.47601			0.00	0.00	0.00	0	2,258.00
I2033	On 01/02/2024	Bond Future	0.00		121.45745	121.45745	0.00000	121.16940	121.16940			0.00	0.00	0.00	0	6,141.00
I2033	On 02/05/2024	Bond Future	0.00		122.75369	122.75369	0.00000	122.46993	122.46993			0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00		125.50692	125.50692	0.00000	125.26119	125.26119			0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00		126.91974	126.91974	0.00000	126.68866	126.68866			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		128.95201	128.95201	0.00000	129.41297	129.41297			0.00	0.00	0.00	0	4,669.00
I2038	On 01/02/2024	Bond Future	0.00		129.85496	129.85496	0.00000	130.33544	130.33544			0.00	0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	0.00		132.80519	132.80519	0.00000	133.30815	133.30815			0.00	0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	0.00		133.71233	133.71233	0.00000	134.27525	134.27525			0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00		136.81461	136.81461	0.00000	137.41235	137.41235			0.00	0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	0.00		111.55135	111.55135	0.00000	111.21244	111.21244			0.00	0.00	0.00	0	16,148.00
I2046	On 01/02/2024	Bond Future	0.00		114.08001	114.08001	0.00000	113.74087	113.74087			0.00	0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	0.00		114.52213	114.52213	0.00000	114.18557	114.18557			0.00	0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	0.00		117.08982	117.08982	0.00000	116.78739	116.78739			0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00		117.60095	117.60095	0.00000	117.31060	117.31060			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		113.16566	113.16566	0.00000	113.17480	113.17480			0.00	0.00	0.00	0	14,087.00
I2050	On 01/02/2024	Bond Future	0.00		113.48019	113.48019	0.00000	113.49736	113.49736			0.00	0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	0.00		116.05834	116.05834	0.00000	116.08593	116.08593			0.00	0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	0.00		116.35311	116.35311	0.00000	116.42373	116.42373			0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00		119.05223	119.05223	0.00000	119.14328	119.14328			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		334.41800	334.41800	0.00000	334.29000	334.29000			0.00	0.00	0.00	0	515.00
IGOV	On 01/02/2024	Index Future	0.00		341.99800	341.99800	0.00000	341.89000	341.89000			0.00	0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	0.00		349.76900	349.76900	0.00000	349.68900	349.68900			0.00	0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00		357.61700	357.61700	0.00000	357.66100	357.66100			0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00		365.92800	365.92800	0.00000	366.03100	366.03100			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	8.33500	91.66500	0.00000	8.36500	91.63500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023		Jibar Tradeable Future	0.00	8.31000	91.69000	0.00000	8.34500	91.65500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023		Jibar Tradeable Future	0.00	8.30000	91.70000	0.00000	8.33000	91.67000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future	0.00	8.29500	91.70500	0.00000	8.32500	91.67500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024		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 21/02/2024		Jibar Tradeable Future	0.00	8.24500	91.75500	0.00000	8.27000	91.73000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	0.00	8.22000	91.78000	0.00000	8.26000	91.74000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	0.00	8.08000	91.92000	0.00000	8.15000	91.85000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	7.94000	92.06000	0.00000	7.97000	92.03000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	7.80000	92.20000	0.00000	7.84500	92.15500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	7.72000	92.28000	0.00000	7.75000	92.25000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	7.70000	92.30000	0.00000	7.70500	92.29500		0.00	0.00	0.00	0	0.00
R186	On 02/11/2023		Bond Future	0.00	8.90080	108.24169	0.00000	8.99609	107.98037		4.14	0.00	861,603,852.40	7,960	112,131.00
R186	On 02/11/2023		Bond Future	9.15 Call	1,186.29000	1.18629	0.00000	1,023.06000	1.02306	1,186.290	4.24	0.64	0.00	0	1,715.00
R186	On 02/11/2023		Bond Future	10.42 Put	42.82000	0.04282	0.00000	50.98000	0.05098	42.820	5.13	(0.04)	0.00	0	1,715.00
R186	On 01/02/2024		Bond Future	0.00	8.87864	105.35839	0.00000	8.98069	105.09839		4.15	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	8.84953	107.72730	0.00000	8.95869	107.47082		3.75	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	9.73 Call	2,710.20000	2.71020	0.00000	2,514.65000	2.51465	2,710.200	4.14	0.72	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	395.66000	0.39566	0.00000	433.50000	0.43350	395.660	4.49	(0.18)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.82934	104.80777	0.00000	8.93333	104.58451		3.51	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	8.85633	107.20876	0.00000	8.96648	106.99712		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	342.03747	342.03747	0.00000	342.07754	342.07754		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	258.13431	258.13431	0.00000	257.74699	257.74699		0.00	0.00	0.00	0	4,618.00
R202	On 01/02/2024		Bond Future	0.00	259.00795	259.00795	0.00000	258.62929	258.62929		0.00	0.00	0.00	0	460.00
R202	On 02/05/2024		Bond Future	0.00	264.89240	264.89240	0.00000	264.52809	264.52809		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	265.73053	265.73053	0.00000	265.45431	265.45431		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	271.89651	271.89651	0.00000	271.65650	271.65650		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	10.22376	92.06214	0.00000	10.32259	91.64463		8.63	0.00	0.00	0	89,364.00
R2030	On 02/11/2023		Bond Future	9.57 Call	344.69000	0.34469	0.00000	278.22000	0.27822	344.690	7.93	0.20	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	9.89 Call	736.14000	0.73614	0.00000	599.04000	0.59904	736.140	8.21	0.34	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	10.07 Call	1,054.73000	1.05473	0.00000	866.88000	0.86688	1,054.730	8.41	0.43	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	10.39 Call	1,789.40000	1.78940	0.00000	1,520.56000	1.52056	1,789.400	8.81	0.59	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	10.62 Call	2,430.38000	2.43038	0.00000	2,114.00000	2.11400	2,430.380	9.11	0.68	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	11.12 Call	4,048.89000	4.04889	0.00000	3,669.11000	3.66911	4,048.890	9.79	0.84	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	11.43 Put	209.74000	0.20974	0.00000	228.64000	0.22864	209.740	10.20	(0.10)	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	11.57 Put	165.74000	0.16574	0.00000	179.20000	0.17920	165.740	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	49.86000	0.04986	0.00000	51.76000	0.05176	49.860	11.26	(0.03)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	0.00	10.28079	90.12076	0.00000	10.38349	89.70012		8.99	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future	9.57 Call	948.72000	0.94872	0.00000	813.70000	0.81370	948.720	8.71	0.30	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.89 Call	1,390.50000	1.39050	0.00000	1,217.87000	1.21787	1,390.500	8.73	0.39	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	9.93 Call	1,453.98000	1.45398	0.00000	1,276.56000	1.27656	1,453.980	8.73	0.40	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.00 Call	1,569.76000	1.56976	0.00000	1,383.57000	1.38357	1,569.760	8.74	0.42	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	10.07 Call	1,697.24000	1.69724	0.00000	1,500.98000	1.50098	1,697.240	8.77	0.45	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	10.16 Call	1,869.57000	1.86957	0.00000	1,660.59000	1.66059	1,869.570	8.81	0.47	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	10.39 Call	2,357.33000	2.35733	0.00000	2,118.77000	2.11877	2,357.330	8.93	0.55	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.00 Put	1,051.80000	1.05180	0.00000	1,166.04000	1.16604	1,051.800	9.38	(0.29)	0.00	0	700.00	
R2030	On 01/02/2024	Bond Future	11.31 Put	770.51000	0.77051	0.00000	858.05000	0.85805	770.510	9.66	(0.22)	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75 Put	491.90000	0.49190	0.00000	550.95000	0.55095	491.900	10.07	(0.15)	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.85 Put	444.00000	0.44400	0.00000	497.96000	0.49796	444.000	10.16	(0.14)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.86 Put	439.40000	0.43940	0.00000	493.00000	0.49300	439.400	10.17	(0.14)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10 Put	343.35000	0.34335	0.00000	386.38000	0.38638	343.350	10.40	(0.11)	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future	0.00	10.34631	92.14691	0.00000	10.45273	91.72481		8.47	0.00	0.00	0	0.00	
R2030	On 02/05/2024	Bond Future	9.66 Call	1,366.20000	1.36620	0.00000	1,207.00000	1.20700	1,366.200	8.12	0.34	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16 Call	2,182.85000	2.18285	0.00000	1,969.11000	1.96911	2,182.850	8.28	0.47	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62 Call	3,172.33000	3.17233	0.00000	2,912.08000	2.91208	3,172.330	8.55	0.58	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82 Call	3,662.80000	3.66280	0.00000	3,384.74000	3.38474	3,662.800	8.70	0.62	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12 Call	4,456.29000	4.45629	0.00000	4,151.78000	4.15178	4,456.290	8.94	0.69	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94 Put	780.47000	0.78047	0.00000	849.29000	0.84929	780.470	9.63	(0.19)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38 Put	562.30000	0.56230	0.00000	612.84000	0.61284	562.300	10.01	(0.14)	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15 Put	257.43000	0.25743	0.00000	282.79000	0.28279	257.430	10.11	(0.07)	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00	10.42582	90.18610	0.00000	10.52973	89.78824		8.22	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00	10.53631	92.25152	0.00000	10.64301	91.85892		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	11.00768	85.97485	0.00000	11.11671	85.44798		10.74	0.00	432,109,596.10	5,026	200,592.00	
R2032	On 02/11/2023	Bond Future	10.35 Call	384.75000	0.38475	0.00000	290.67000	0.29067	384.750	9.67	0.19	0.00	0	7,750.00	
R2032	On 02/11/2023	Bond Future	10.58 Call	693.60000	0.69360	0.00000	537.10000	0.53710	693.600	10.01	0.30	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.59 Call	710.10000	0.71010	0.00000	550.30000	0.55030	710.100	10.02	0.30	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.71 Call	926.52000	0.92652	0.00000	726.01000	0.72601	926.520	10.22	0.36	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.00 Put	1,632.11000	1.63211	0.00000	1,865.32000	1.86532	1,632.110	10.74	(0.49)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.09 Call	1,840.40000	1.84040	0.00000	1,521.30000	1.52130	1,840.400	10.90	0.55	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.28 Put	1,102.73000	1.10273	0.00000	1,261.27000	1.26127	1,102.730	11.25	(0.37)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.50 Put	800.48000	0.80048	0.00000	911.97000	0.91197	800.480	11.65	(0.29)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.60 Put	689.48000	0.68948	0.00000	784.34000	0.78434	689.480	11.83	(0.25)	0.00	0	15,500.00	
R2032	On 02/11/2023	Bond Future	11.78 Put	525.17000	0.52517	0.00000	594.69000	0.59469	525.170	12.15	(0.20)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	12.26 Put	248.31000	0.24831	0.00000	277.33000	0.27733	248.310	12.97	(0.10)	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	0.00	11.09028	87.90297	0.00000	11.20301	87.37010		11.10	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01 Call	706.13000	0.70613	0.00000	588.37000	0.58837	706.130	10.53	0.21	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59 Call	1,475.80000	1.47580	0.00000	1,274.62000	1.27462	1,475.800	10.60	0.36	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76 Call	1,794.94000	1.79494	0.00000	1,565.99000	1.56599	1,794.940	10.68	0.41	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78 Call	1,836.45000	1.83645	0.00000	1,604.19000	1.60419	1,836.450	10.69	0.42	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	11.09 Call	2,549.82000	2.54982	0.00000	2,266.90000	2.26690	2,549.820	10.95	0.51	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.75 Put	1,408.96000	1.40896	0.00000	1,565.75000	1.56575	1,408.960	11.64	(0.31)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50 Put	700.83000	0.70083	0.00000	786.36000	0.78636	700.830	12.51	(0.17)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62 Put	625.89000	0.62589	0.00000	703.16000	0.70316	625.890	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	564.29000	0.56429	0.00000	634.63000	0.63463	564.290	12.78	(0.14)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00	11.17773	85.71684	0.00000	11.29405	85.17958		11.07	0.00	0.00	0	0.00	
R2032	On 02/05/2024	Bond Future	10.36 Call	1,484.63000	1.48463	0.00000	1,291.61000	1.29161	1,484.630	10.49	0.32	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59 Call	1,866.03000	1.86603	0.00000	1,616.35000	1.61635	1,866.030	10.60	0.37	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65 Call	1,974.68000	1.97468	0.00000	1,716.71000	1.71671	1,974.680	10.62	0.39	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86 Call	2,392.82000	2.39282	0.00000	2,097.38000	2.09738	2,392.820	10.75	0.44	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09 Call	2,913.56000	2.91356	0.00000	2,572.46000	2.57246	2,913.560	10.94	0.50	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35 Call	3,569.77000	3.56977	0.00000	3,187.92000	3.18792	3,569.770	11.17	0.56	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90 Put	934.07000	0.93407	0.00000	964.08000	0.96408	934.070	12.80	(0.18)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18 Put	767.52000	0.76752	0.00000	789.00000	0.78900	767.520	13.10	(0.15)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35 Put	665.14000	0.66514	0.00000	699.17000	0.69917	665.140	13.18	(0.13)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00	11.27646	87.61804	0.00000	11.39125	87.10048		9.93	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00	11.41184	85.45942	0.00000	11.52960	84.94363		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	11.71111	84.10369	0.00000	11.81480	83.54625		13.25	0.00	566,858,870.60	6,740	173,231.00	
R2035	On 02/11/2023	Bond Future	10.62 Call	184.99000	0.18499	0.00000	138.46000	0.13846	184.990	11.99	0.09	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12 Call	658.30000	0.65830	0.00000	501.19000	0.50119	658.300	12.39	0.25	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.74 Call	2,021.55000	2.02155	0.00000	1,688.21000	1.68821	2,021.550	13.24	0.52	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.24 Call	3,717.00000	3.71700	0.00000	3,276.69000	3.27669	3,717.000	14.01	0.72	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.85 Put	366.24000	0.36624	0.00000	413.48000	0.41348	366.240	14.97	(0.13)	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	13.59 Put	110.08000	0.11008	0.00000	124.16000	0.12416	110.080	16.08	(0.04)	0.00	0	731.00	
R2035	On 01/02/2024	Bond Future	0.00	11.81526	85.98975	0.00000	11.92218	85.42551		12.92	0.00	0.00	0	0.00	
R2035	On 01/02/2024	Bond Future	10.62 Call	640.20000	0.64020	0.00000	528.77000	0.52877	640.200	11.85	0.18	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12 Call	1,284.81000	1.28481	0.00000	1,098.36000	1.09836	1,284.810	11.96	0.31	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46 Put	676.10000	0.67610	0.00000	746.93000	0.74693	676.100	14.92	(0.15)	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future	0.00	11.91500	83.40993	0.00000	12.02486	82.84030		13.10	0.00	0.00	0	0.00	
R2035	On 01/08/2024	Bond Future	0.00	12.02358	85.26048	0.00000	12.13199	84.70881		12.10	0.00	0.00	0	0.00	
R2035	On 07/11/2024	Bond Future	0.00	12.17089	82.69907	0.00000	12.28172	82.14778		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	12.06051	79.00306	0.00000	12.15899	78.47518		14.27	0.00	41,081,591.20	520	63,455.00	
R2037	On 02/11/2023	Bond Future	12.02 Call	1,812.57000	1.81257	0.00000	1,564.47000	1.56447	1,812.570	13.89	0.49	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	12.52 Call	3,437.94000	3.43794	0.00000	3,081.82000	3.08182	3,437.940	14.73	0.70	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	13.89 Put	122.40000	0.12240	0.00000	151.79000	0.15179	122.400	17.02	(0.05)	0.00	0	731.00	
R2037	On 01/02/2024	Bond Future	0.00	12.16361	76.51845	0.00000	12.26493	75.98410		14.72	0.00	0.00	0	76,958.00	
R2037	On 01/02/2024	Bond Future	12.09 Call	2,751.00000	2.75100	0.00000	2,465.41000	2.46541	2,751.000	14.48	0.50	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	12.93 Put	1,545.30000	1.54530	0.00000	1,682.37000	1.68237	1,545.300	15.79	(0.29)	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	13.93 Put	651.19000	0.65119	0.00000	712.44000	0.71244	651.190	17.36	(0.14)	0.00	0	2,500.00	
R2037	On 02/05/2024	Bond Future	0.00	12.27273	78.23857	0.00000	12.37670	77.69899		14.18	0.00	0.00	0	0.00	
R2037	On 01/08/2024	Bond Future	0.00	12.39400	75.71829	0.00000	12.49660	75.19525		13.86	0.00	0.00	0	0.00	
R2037	On 07/11/2024	Bond Future	0.00	12.53873	77.45014	0.00000	12.64338	76.92709		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	12.36955	79.03010	0.00000	12.47838	78.42016		15.14	0.00	39,515,050.00	500	39,462.00	
R2040	On 02/11/2023	Bond Future	11.50 Call	366.27000	0.36627	0.00000	279.00000	0.27900	366.270	13.69	0.15	0.00	0	875.00	
R2040	On 02/11/2023	Bond Future	11.80 Call	748.38000	0.74838	0.00000	596.61000	0.59661	748.380	14.06	0.26	0.00	0	128.00	
R2040	On 02/11/2023	Bond Future	12.10 Call	1,338.26000	1.33826	0.00000	1,108.39000	1.10839	1,338.260	14.47	0.39	0.00	0	875.00	
R2040	On 02/11/2023	Bond Future	12.60 Call	2,801.02000	2.80102	0.00000	2,438.72000	2.43872	2,801.020	15.32	0.61	0.00	0	128.00	
R2040	On 02/11/2023	Bond Future	12.97 Put	908.51000	0.90851	0.00000	1,075.99000	1.07599	908.510	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	339.57000	0.33957	0.00000	413.75000	0.41375	339.570	17.20	(0.11)	0.00	0	128.00	
R2040	On 01/02/2024	Bond Future	0.00	12.47838	76.29573	0.00000	12.59047	75.67747	15.68	0.00	0.00	0	92,091.00		
R2040	On 02/05/2024	Bond Future	0.00	12.59273	78.01079	0.00000	12.70791	77.38536	15.11	0.00	0.00	0	0.00		
R2040	On 01/08/2024	Bond Future	0.00	12.71912	75.23497	0.00000	12.83360	74.62413	14.90	0.00	0.00	0	0.00		
R2040	On 07/11/2024	Bond Future	0.00	12.86816	76.95503	0.00000	12.98529	76.34204	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	12.45230	75.17057	0.00000	12.54564	74.64665	16.03	0.00	56,377,927.50	750	52,876.00		
R2044	On 02/11/2023	Bond Future	12.00 Call	974.47000	0.97447	0.00000	813.90000	0.81390	974.470	15.15	0.31	0.00	0	5,860.00	
R2044	On 02/11/2023	Bond Future	13.00 Put	1,010.03000	1.01003	0.00000	1,159.50000	1.15950	1,010.030	16.99	(0.28)	0.00	0	6,375.00	
R2044	On 01/02/2024	Bond Future	0.00	12.55820	72.47481	0.00000	12.65419	71.94421	16.63	0.00	0.00	0	31,817.00		
R2044	On 02/05/2024	Bond Future	0.00	12.66902	74.10395	0.00000	12.76747	73.56785	16.05	0.00	0.00	0	0.00		
R2044	On 01/08/2024	Bond Future	0.00	12.79112	71.36660	0.00000	12.88841	70.84568	16.46	0.00	0.00	0	0.00		
R2044	On 07/11/2024	Bond Future	0.00	12.93439	72.99793	0.00000	13.03365	72.47635	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	12.35142	74.03738	0.00000	12.43956	73.53031	16.73	0.00	17,768,971.20	240	232,817.00		
R2048	On 02/11/2023	Bond Future	11.80 Call	807.74000	0.80774	0.00000	671.68000	0.67168	807.740	15.55	0.27	0.00	0	207.00	
R2048	On 02/11/2023	Bond Future	12.50 Call	2,603.38000	2.60338	0.00000	2,312.16000	2.31216	2,603.380	16.73	0.58	0.00	0	207.00	
R2048	On 02/11/2023	Bond Future	13.60 Put	376.00000	0.37600	0.00000	437.88000	0.43788	376.000	18.92	(0.12)	0.00	0	207.00	
R2048	On 01/02/2024	Bond Future	0.00	12.45664	75.69768	0.00000	12.54728	75.18428	16.37	0.00	0.00	0	0.00		
R2048	On 02/05/2024	Bond Future	0.00	12.55717	72.94992	0.00000	12.65004	72.43136	16.78	0.00	0.00	0	0.00		
R2048	On 01/08/2024	Bond Future	0.00	12.66477	74.56816	0.00000	12.75629	74.06491	16.02	0.00	0.00	0	13,000.00		
R2048	On 07/11/2024	Bond Future	0.00	12.80446	71.82441	0.00000	12.89782	71.32088	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	12.31474	95.74458	0.00000	12.40817	95.04996	16.95	0.00	0.00	0	5,189.00		
R2053	On 01/02/2024	Bond Future	0.00	12.41442	97.89188	0.00000	12.51054	97.18814	16.59	0.00	0.00	0	0.00		
R2053	On 02/05/2024	Bond Future	0.00	12.51793	94.22721	0.00000	12.61661	93.51616	17.01	0.00	0.00	0	0.00		
R2053	On 01/08/2024	Bond Future	0.00	12.62898	96.31621	0.00000	12.72660	95.62427	16.39	0.00	0.00	0	0.00		
R2053	On 07/11/2024	Bond Future	0.00	12.76886	92.64981	0.00000	12.86868	91.95685	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	11.78185	65.04123	0.00000	11.88010	64.57746	14.99	0.00	195,123.69	3	26,973.00		
R209	On 01/02/2024	Bond Future	0.00	11.87100	66.49986	0.00000	11.97185	66.03010	14.67	0.00	0.00	0	1,690.00		
R209	On 02/05/2024	Bond Future	0.00	11.96390	64.84159	0.00000	12.06720	64.36704	14.84	0.00	0.00	0	0.00		
R209	On 01/08/2024	Bond Future	0.00	12.06501	66.27978	0.00000	12.16686	65.81854	13.77	0.00	0.00	0	0.00		
R209	On 07/11/2024	Bond Future	0.00	12.19532	64.64221	0.00000	12.29906	64.18071	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	227.62243	227.62243	0.00000	227.64534	227.64534	0.00	0.00	0.00	0	206.00		
R210	On 01/02/2024	Bond Future	0.00	232.78179	232.78179	0.00000	232.82076	232.82076	0.00	0.00	0.00	0	300.00		
R210	On 02/05/2024	Bond Future	0.00	234.81196	234.81196	0.00000	234.87271	234.87271	0.00	0.00	0.00	0	0.00		
R210	On 01/08/2024	Bond Future	0.00	240.07768	240.07768	0.00000	240.22510	240.22510	0.00	0.00	0.00	0	0.00		
R210	On 07/11/2024	Bond Future	0.00	242.30700	242.30700	0.00000	242.49715	242.49715	0.00	0.00	0.00	0	0.00		
R213	On 02/11/2023	Bond Future	0.00	10.73019	82.71823	0.00000	10.82884	82.28817	10.08	0.00	330,872,920.00	4,000	33,410.00		
R213	On 02/11/2023	Bond Future	10.94 Call	1,992.89000	1.99289	0.00000	1,703.71000	1.70371	1,992.890	10.39	0.60	0.00	0	731.00	
R213	On 02/11/2023	Bond Future	11.44 Call	3,544.91000	3.54491	0.00000	3,174.21000	3.17421	3,544.910	11.21	0.78	0.00	0	731.00	
R213	On 02/11/2023	Bond Future	12.70 Put	68.18000	0.06818	0.00000	71.21000	0.07121	68.180	13.17	(0.04)	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 01/02/2024		Bond Future	0.00	10.81139	84.57322	0.00000	10.91352	84.13909	10.32	0.00	0.00	0	0.00
R213	On 02/05/2024		Bond Future	0.00	10.88799	82.91514	0.00000	10.99330	82.47854	10.17	0.00	0.00	0	0.00
R213	On 01/08/2024		Bond Future	0.00	10.97427	84.75526	0.00000	11.07733	84.33924	9.30	0.00	0.00	0	0.00
R213	On 07/11/2024		Bond Future	0.00	11.10493	83.13793	0.00000	11.21044	82.72550	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	12.20730	60.45588	0.00000	12.30550	59.98903	16.56	0.00	604,558.80	10	22,215.00
R214	On 01/02/2024		Bond Future	0.00	12.30668	61.81160	0.00000	12.40753	61.33841	16.22	0.00	0.00	0	0.00
R214	On 02/05/2024		Bond Future	0.00	12.40150	59.89592	0.00000	12.50474	59.41731	16.55	0.00	0.00	0	0.00
R214	On 01/08/2024		Bond Future	0.00	12.50296	61.22473	0.00000	12.60506	60.75746	15.59	0.00	0.00	0	0.00
R214	On 07/11/2024		Bond Future	0.00	12.63554	59.32075	0.00000	12.73964	58.85203	15.41	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 :										3,815,066,243.89		34,229	1,427,074.00	
Grand Total:										3,815,066,243.89		34,229	1,427,074.00	