

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/08/2023

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	909.71200	909.71200	0.00000	903.31900	903.31900	0.00	0.00	0.00	0	0.00
AL37	On 01/02/2024		Index Future	0.00	930.17500	930.17500	0.00000	923.63800	923.63800	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	951.17900	951.17900	0.00000	944.49400	944.49400	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	972.65400	972.65400	0.00000	965.81600	965.81600	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	995.19700	995.19700	0.00000	988.19500	988.19500	0.00	0.00	0.00	0	0.00
AL7T	On 02/11/2023		Index Future	0.00	1,036.88900	1,036.88900	0.00000	1,025.23900	1,025.23900	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,060.21200	1,060.21200	0.00000	1,048.30100	1,048.30100	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,084.15300	1,084.15300	0.00000	1,071.97100	1,071.97100	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,108.63000	1,108.63000	0.00000	1,096.17100	1,096.17100	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,134.32400	1,134.32400	0.00000	1,121.57100	1,121.57100	0.00	0.00	0.00	0	0.00
ALBI	On 02/11/2023		Index Future	0.00	903.88100	903.88100	0.00000	894.38100	894.38100	0.00	0.00	0.00	0	107.00
ALBI	On 01/02/2024		Index Future	0.00	924.21300	924.21300	0.00000	914.49900	914.49900	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	945.08300	945.08300	0.00000	935.14800	935.14800	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	966.42000	966.42000	0.00000	956.25900	956.25900	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	988.81800	988.81800	0.00000	978.41800	978.41800	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	12.66453	72.44810	0.00000	12.87107	71.54499	0.00	0.00	0.00	0	0.00
ES33	On 01/02/2024		Bond Future	0.00	12.80519	74.09522	0.00000	13.02075	73.17173	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.94906	71.98496	0.00000	13.17419	71.04010	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.09994	73.62409	0.00000	13.33528	72.65720	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.30027	71.53678	0.00000	13.54775	70.54603	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	13.18152	68.14057	0.00000	13.36184	67.24672	0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	13.31192	69.68988	0.00000	13.49940	68.77589	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.45009	67.01628	0.00000	13.64542	66.08118	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.59164	68.54115	0.00000	13.79509	67.58418	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.77305	65.86874	0.00000	13.98632	64.88830	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	891.02700	891.02700	0.00000	881.60100	881.60100	0.00	0.00	0.00	0	823.00
GOVI	On 01/02/2024		GOVI	0.00	911.06900	911.06900	0.00000	901.43200	901.43200	0.00	0.00	0.00	0	0.00
GOVI	On 02/05/2024		GOVI	0.00	931.64200	931.64200	0.00000	921.78600	921.78600	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	952.67600	952.67600	0.00000	942.59500	942.59500	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	974.75600	974.75600	0.00000	964.43700	964.43700	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	173.06818	173.06818	0.00000	173.17401	173.17401	0.00	0.00	0.00	0	5,578.00
I2025	On 01/02/2024		Bond Future	0.00	175.20748	175.20748	0.00000	175.32478	175.32478	0.00	0.00	0.00	0	214.00
I2025	On 02/05/2024		Bond Future	0.00	179.20375	179.20375	0.00000	179.32297	179.32297	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	181.44736	181.44736	0.00000	181.57701	181.57701	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.68900	185.68900	0.00000	185.81898	185.81898	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	ContractsTraded	Open Interest
I2029	On 02/11/2023	Bond Future	0.00	125.56778	125.56778	0.00000	125.42200	125.42200		0.00	0.00	0.00	0	1,287.00
I2029	On 01/02/2024	Bond Future	0.00	128.42248	128.42248	0.00000	128.27370	128.27370		0.00	0.00	0.00	0	728.00
I2029	On 02/05/2024	Bond Future	0.00	129.98376	129.98376	0.00000	129.83739	129.83739		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	132.94622	132.94622	0.00000	132.79560	132.79560		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	134.65120	134.65120	0.00000	134.50188	134.50188		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	118.47601	118.47601	0.00000	118.74422	118.74422		0.00	0.00	0.00	0	2,258.00
I2033	On 01/02/2024	Bond Future	0.00	121.16940	121.16940	0.00000	121.44402	121.44402		0.00	0.00	0.00	0	6,141.00
I2033	On 02/05/2024	Bond Future	0.00	122.46993	122.46993	0.00000	122.75710	122.75710		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	125.26119	125.26119	0.00000	125.55414	125.55414		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	126.68866	126.68866	0.00000	126.99379	126.99379		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	129.41297	129.41297	0.00000	128.68066	128.68066		0.00	0.00	0.00	0	4,669.00
I2038	On 01/02/2024	Bond Future	0.00	130.33544	130.33544	0.00000	129.59655	129.59655		0.00	0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	0.00	133.30815	133.30815	0.00000	132.55173	132.55173		0.00	0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	0.00	134.27525	134.27525	0.00000	133.51064	133.51064		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	137.41235	137.41235	0.00000	136.62793	136.62793		0.00	0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	0.00	111.21244	111.21244	0.00000	111.40172	111.40172		0.00	0.00	0.00	0	16,148.00
I2046	On 01/02/2024	Bond Future	0.00	113.74087	113.74087	0.00000	113.93459	113.93459		0.00	0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	0.00	114.18557	114.18557	0.00000	114.39317	114.39317		0.00	0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	0.00	116.78739	116.78739	0.00000	116.99903	116.99903		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	117.31060	117.31060	0.00000	117.53614	117.53614		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	113.17480	113.17480	0.00000	113.19044	113.19044		0.00	0.00	0.00	0	14,087.00
I2050	On 01/02/2024	Bond Future	0.00	113.49736	113.49736	0.00000	113.52498	113.52498		0.00	0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	0.00	116.08593	116.08593	0.00000	116.11365	116.11365		0.00	0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	0.00	116.42373	116.42373	0.00000	116.46224	116.46224		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	119.14328	119.14328	0.00000	119.18087	119.18087		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	334.29000	334.29000	0.00000	333.95700	333.95700		0.00	0.00	0.00	0	515.00
IGOV	On 01/02/2024	Index Future	0.00	341.89000	341.89000	0.00000	341.54900	341.54900		0.00	0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	0.00	349.68900	349.68900	0.00000	349.34000	349.34000		0.00	0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00	357.66100	357.66100	0.00000	357.30300	357.30300		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	366.03100	366.03100	0.00000	365.66300	365.66300		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	0.00	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	8.36500	91.63500	0.00000	8.40500	91.59500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023		Jibar Tradeable Future	0.00	8.34500	91.65500	0.00000	8.46500	91.53500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023		Jibar Tradeable Future	0.00	8.33000	91.67000	0.00000	8.45000	91.55000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future	0.00	8.32500	91.67500	0.00000	8.46500	91.53500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024		Jibar Tradeable Future	0.00	8.31000	91.69000	0.00000	8.46000	91.54000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024		Jibar Tradeable Future	0.00	8.27000	91.73000	0.00000	8.45000	91.55000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	0.00	8.26000	91.74000	0.00000	8.44000	91.56000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	0.00	8.15000	91.85000	0.00000	8.43000	91.57000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	7.97000	92.03000	0.00000	8.30000	91.70000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	7.84500	92.15500	0.00000	8.12000	91.88000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	7.75000	92.25000	0.00000	8.09000	91.91000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	7.70500	92.29500	0.00000	8.05000	91.95000		0.00	0.00	0.00	0	0.00
R186	On 02/11/2023		Bond Future	0.00	8.99609	107.98037	0.00000	9.20111	107.42090	4.11	0.00	1,316,280,710.30	12,190	114,482.00	
R186	On 02/11/2023		Bond Future	9.15 Call	1,023.06000	1.02306	0.00000	731.14000	0.73114	1,023.060	4.19	0.59	0.00	0	1,715.00
R186	On 02/11/2023		Bond Future	10.42 Put	50.98000	0.05098	0.00000	89.62000	0.08962	50.980	5.00	(0.05)	0.00	0	1,715.00
R186	On 01/02/2024		Bond Future	0.00	8.98069	105.09839	0.00000	9.20624	104.52663	4.09	0.00	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	8.95869	107.47082	0.00000	9.20902	106.88569	3.69	0.00	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	9.73 Call	2,514.65000	2.51465	0.00000	2,127.48000	2.12748	2,514.650	4.09	0.70	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	433.50000	0.43350	0.00000	561.56000	0.56156	433.500	4.44	(0.19)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.93333	104.58451	0.00000	9.21377	103.98549	3.46	0.00	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	8.96648	106.99712	0.00000	9.28801	106.38257	3.01	0.00	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	342.07754	342.07754	0.00000	341.96894	341.96894		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	257.74699	257.74699	0.00000	256.68940	256.68940		0.00	0.00	0.00	0	4,618.00
R202	On 01/02/2024		Bond Future	0.00	258.62929	258.62929	0.00000	257.57412	257.57412		0.00	0.00	0.00	0	460.00
R202	On 02/05/2024		Bond Future	0.00	264.52809	264.52809	0.00000	263.44774	263.44774		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	265.45431	265.45431	0.00000	264.37170	264.37170		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	271.65650	271.65650	0.00000	270.54467	270.54467		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	10.32259	91.64463	0.00000	10.52821	90.78373	8.65	0.00	0.00	0.00	0	89,364.00
R2030	On 02/11/2023		Bond Future	9.57 Call	278.22000	0.27822	0.00000	166.14000	0.16614	278.220	7.96	0.17	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	9.89 Call	599.04000	0.59904	0.00000	388.84000	0.38884	599.040	8.12	0.29	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	10.07 Call	866.88000	0.86688	0.00000	587.81000	0.58781	866.880	8.23	0.38	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	10.39 Call	1,520.56000	1.52056	0.00000	1,107.81000	1.10781	1,520.560	8.54	0.54	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	10.62 Call	2,114.00000	2.11400	0.00000	1,608.57000	1.60857	2,114.000	8.78	0.64	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	11.12 Call	3,669.11000	3.66911	0.00000	3,002.58000	3.00258	3,669.110	9.39	0.82	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	11.43 Put	228.64000	0.22864	0.00000	355.61000	0.35561	228.640	9.77	(0.12)	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	11.57 Put	179.20000	0.17920	0.00000	282.92000	0.28292	179.200	9.95	(0.09)	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	51.76000	0.05176	0.00000	87.22000	0.08722	51.760	10.80	(0.03)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	0.00		10.38349	89.70012	0.00000	10.60032	88.82008		8.90	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	813.70000	0.81370	0.00000	606.97000	0.60697	813.700	8.60	0.27	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	1,217.87000	1.21787	0.00000	935.41000	0.93541	1,217.870	8.64	0.36	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	1,276.56000	1.27656	0.00000	983.94000	0.98394	1,276.560	8.64	0.37	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00	Call	1,383.57000	1.38357	0.00000	1,072.89000	1.07289	1,383.570	8.65	0.39	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07	Call	1,500.98000	1.50098	0.00000	1,171.65000	1.17165	1,500.980	8.68	0.41	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	1,660.59000	1.66059	0.00000	1,306.98000	1.30698	1,660.590	8.71	0.44	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	2,118.77000	2.11877	0.00000	1,702.34000	1.70234	2,118.770	8.83	0.51	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	1,166.04000	1.16604	0.00000	1,474.76000	1.47476	1,166.040	9.29	(0.31)	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	858.05000	0.85805	0.00000	1,101.87000	1.10187	858.050	9.57	(0.25)	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	550.95000	0.55095	0.00000	721.26000	0.72126	550.950	9.98	(0.17)	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	497.96000	0.49796	0.00000	654.48000	0.65448	497.960	10.08	(0.15)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	493.00000	0.49300	0.00000	648.20000	0.64820	493.000	10.09	(0.15)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	386.38000	0.38638	0.00000	512.61000	0.51261	386.380	10.32	(0.12)	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00		10.45273	91.72481	0.00000	10.68181	90.82453		8.38	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	1,207.00000	1.20700	0.00000	949.89000	0.94989	1,207.000	8.03	0.32	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	1,969.11000	1.96911	0.00000	1,603.23000	1.60323	1,969.110	8.19	0.44	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	2,912.08000	2.91208	0.00000	2,442.74000	2.44274	2,912.080	8.47	0.55	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	3,384.74000	3.38474	0.00000	2,872.79000	2.87279	3,384.740	8.61	0.60	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	4,151.78000	4.15178	0.00000	3,580.59000	3.58059	4,151.780	8.85	0.66	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	849.29000	0.84929	0.00000	1,050.50000	1.05050	849.290	9.55	(0.20)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	612.84000	0.61284	0.00000	765.05000	0.76505	612.840	9.93	(0.15)	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	282.79000	0.28279	0.00000	364.70000	0.36470	282.790	10.03	(0.08)	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00		10.52973	89.78824	0.00000	10.77254	88.86704		8.14	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00		10.64301	91.85892	0.00000	10.90194	90.91497		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		11.11671	85.44798	0.00000	11.32204	84.46728		10.79	0.00	278,133,174.90	3,255	200,761.00
R2032	On 02/11/2023	Bond Future	10.35	Call	290.67000	0.29067	0.00000	170.58000	0.17058	290.670	9.58	0.16	0.00	0	7,750.00
R2032	On 02/11/2023	Bond Future	10.58	Call	537.10000	0.53710	0.00000	338.52000	0.33852	537.100	9.83	0.25	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.59	Call	550.30000	0.55030	0.00000	347.84000	0.34784	550.300	9.84	0.25	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.71	Call	726.01000	0.72601	0.00000	474.45000	0.47445	726.010	9.98	0.31	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.00	Put	1,865.32000	1.86532	0.00000	2,460.98000	2.46098	1,865.320	10.39	(0.55)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.09	Call	1,521.30000	1.52130	0.00000	1,093.39000	1.09339	1,521.300	10.53	0.50	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.28	Put	1,261.27000	1.26127	0.00000	1,725.71000	1.72571	1,261.270	10.84	(0.41)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.50	Put	911.97000	0.91197	0.00000	1,282.15000	1.28215	911.970	11.20	(0.32)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.60	Put	784.34000	0.78434	0.00000	1,115.72000	1.11572	784.340	11.37	(0.29)	0.00	0	15,500.00
R2032	On 02/11/2023	Bond Future	11.78	Put	594.69000	0.59469	0.00000	863.31000	0.86331	594.690	11.67	(0.23)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	12.26	Put	277.33000	0.27733	0.00000	422.81000	0.42281	277.330	12.47	(0.12)	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	0.00		11.20301	87.37010	0.00000	11.41762	86.36762		10.99	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	588.37000	0.58837	0.00000	429.42000	0.42942	588.370	10.42	0.18	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	1,274.62000	1.27462	0.00000	979.36000	0.97936	1,274.620	10.49	0.33	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	1,565.99000	1.56599	0.00000	1,222.31000	1.22231	1,565.990	10.57	0.38	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	1,604.19000	1.60419	0.00000	1,254.58000	1.25458	1,604.190	10.58	0.39	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	11.09	Call	2,266.90000	2.26690	0.00000	1,824.16000	1.82416	2,266.900	10.84	0.48	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	1,565.75000	1.56575	0.00000	1,939.64000	1.93964	1,565.750	11.53	(0.34)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	786.36000	0.78636	0.00000	1,003.52000	1.00352	786.360	12.40	(0.19)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	703.16000	0.70316	0.00000	901.12000	0.90112	703.160	12.54	(0.17)	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	634.63000	0.63463	0.00000	816.32000	0.81632	634.630	12.67	(0.16)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00	11.29405	85.17958	0.00000	11.51877	84.15408		10.96	0.00	0.00	0	0.00	
R2032	On 02/05/2024	Bond Future	10.36 Call	1,291.61000	1.29161	0.00000	1,020.35000	1.02035	1,291.610	10.36	0.29	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59 Call	1,616.35000	1.61635	0.00000	1,293.90000	1.29390	1,616.350	10.36	0.34	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65 Call	1,716.71000	1.71671	0.00000	1,379.82000	1.37982	1,716.710	10.39	0.36	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86 Call	2,097.38000	2.09738	0.00000	1,708.84000	1.70884	2,097.380	10.49	0.41	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09 Call	2,572.46000	2.57246	0.00000	2,126.07000	2.12607	2,572.460	10.63	0.47	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35 Call	3,187.92000	3.18792	0.00000	2,676.41000	2.67641	3,187.920	10.83	0.53	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90 Put	964.08000	0.96408	0.00000	1,180.39000	1.18039	964.080	12.41	(0.19)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18 Put	789.00000	0.78900	0.00000	971.20000	0.97120	789.000	12.71	(0.16)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35 Put	699.17000	0.69917	0.00000	863.19000	0.86319	699.170	12.90	(0.14)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00	11.39125	87.10048	0.00000	11.62678	86.05124		9.82	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00	11.52960	84.94363	0.00000	11.77804	83.86870		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	11.81480	83.54625	0.00000	12.01964	82.46052		13.16	0.00	260,914,938.75	3,123	173,684.00	
R2035	On 02/11/2023	Bond Future	10.62 Call	138.46000	0.13846	0.00000	79.11000	0.07911	138.460	11.89	0.07	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12 Call	501.19000	0.50119	0.00000	319.94000	0.31994	501.190	12.03	0.21	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.74 Call	1,688.21000	1.68821	0.00000	1,232.13000	1.23213	1,688.210	12.78	0.48	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.24 Call	3,276.69000	3.27669	0.00000	2,589.15000	2.58915	3,276.690	13.54	0.69	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.85 Put	413.48000	0.41348	0.00000	609.60000	0.60960	413.480	14.50	(0.15)	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	13.59 Put	124.16000	0.12416	0.00000	196.05000	0.19605	124.160	15.63	(0.05)	0.00	0	731.00	
R2035	On 01/02/2024	Bond Future	0.00	11.92218	85.42551	0.00000	12.13557	84.31560		12.76	0.00	0.00	0	0.00	
R2035	On 01/02/2024	Bond Future	10.62 Call	528.77000	0.52877	0.00000	379.71000	0.37971	528.770	11.70	0.16	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12 Call	1,098.36000	1.09836	0.00000	827.89000	0.82789	1,098.360	11.81	0.28	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46 Put	746.93000	0.74693	0.00000	951.73000	0.95173	746.930	14.76	(0.16)	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future	0.00	12.02486	82.84030	0.00000	12.24708	81.70494		12.99	0.00	0.00	0	0.00	
R2035	On 01/08/2024	Bond Future	0.00	12.13199	84.70881	0.00000	12.36365	83.54730		12.24	0.00	0.00	0	0.00	
R2035	On 07/11/2024	Bond Future	0.00	12.28172	82.14778	0.00000	12.52452	80.95811		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	12.15899	78.47518	0.00000	12.36886	77.36787		14.18	0.00	94,876,492.62	1,209	63,715.00	
R2037	On 02/11/2023	Bond Future	12.02 Call	1,564.47000	1.56447	0.00000	1,128.63000	1.12863	1,564.470	13.80	0.45	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	12.52 Call	3,081.82000	3.08182	0.00000	2,411.51000	2.41151	3,081.820	14.64	0.66	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	13.89 Put	151.79000	0.15179	0.00000	236.66000	0.23666	151.790	16.93	(0.06)	0.00	0	731.00	
R2037	On 01/02/2024	Bond Future	0.00	12.26493	75.98410	0.00000	12.48309	74.85202		14.54	0.00	0.00	0	76,958.00	
R2037	On 01/02/2024	Bond Future	12.09 Call	2,465.41000	2.46541	0.00000	1,978.91000	1.97891	2,465.410	14.30	0.47	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	12.93 Put	1,682.37000	1.68237	0.00000	2,074.60000	2.07460	1,682.370	15.61	(0.31)	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	13.93 Put	712.44000	0.71244	0.00000	907.54000	0.90754	712.440	17.17	(0.15)	0.00	0	2,500.00	
R2037	On 02/05/2024	Bond Future	0.00	12.37670	77.69899	0.00000	12.60353	76.54105		14.05	0.00	0.00	0	0.00	
R2037	On 01/08/2024	Bond Future	0.00	12.49660	75.19525	0.00000	12.73286	74.01070		14.32	0.00	0.00	0	0.00	
R2037	On 07/11/2024	Bond Future	0.00	12.64338	76.92709	0.00000	12.89026	75.71391		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	12.47838	78.42016	0.00000	12.66263	77.40484		15.00	0.00	74,577,572.16	951	38,962.00	
R2040	On 02/11/2023	Bond Future	11.50 Call	279.00000	0.27900	0.00000	179.47000	0.17947	279.000	13.55	0.12	0.00	0	875.00	
R2040	On 02/11/2023	Bond Future	11.80 Call	596.61000	0.59661	0.00000	409.82000	0.40982	596.610	13.92	0.22	0.00	0	128.00	
R2040	On 02/11/2023	Bond Future	12.10 Call	1,108.39000	1.10839	0.00000	806.26000	0.80626	1,108.390	14.33	0.35	0.00	0	875.00	
R2040	On 02/11/2023	Bond Future	12.60 Call	2,438.72000	2.43872	0.00000	1,919.28000	1.91928	2,438.720	15.18	0.56	0.00	0	128.00	
R2040	On 02/11/2023	Bond Future	12.97 Put	1,075.99000	1.07599	0.00000	1,427.07000	1.42707	1,075.990	15.86	(0.30)	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	413.75000	0.41375	0.00000	580.96000	0.58096	413.750	17.06	(0.13)	0.00	0	128.00	
R2040	On 01/02/2024	Bond Future	0.00	12.59047	75.67747	0.00000	12.78194	74.63949		15.44	0.00	0.00	0	92,091.00	
R2040	On 02/05/2024	Bond Future	0.00	12.70791	77.38536	0.00000	12.90692	76.32367		14.93	0.00	0.00	0	0.00	
R2040	On 01/08/2024	Bond Future	0.00	12.83360	74.62413	0.00000	13.04084	73.53795		14.95	0.00	0.00	0	0.00	
R2040	On 07/11/2024	Bond Future	0.00	12.98529	76.34204	0.00000	13.20180	75.22950		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	12.54564	74.64665	0.00000	12.71939	73.68816		15.86	0.00	223,939.95	3	52,376.00	
R2044	On 02/11/2023	Bond Future	12.00 Call	813.90000	0.81390	0.00000	588.87000	0.58887	813.900	14.99	0.28	0.00	0	5,860.00	
R2044	On 02/11/2023	Bond Future	13.00 Put	1,159.50000	1.15950	0.00000	1,503.74000	1.50374	1,159.500	16.82	(0.31)	0.00	0	6,375.00	
R2044	On 01/02/2024	Bond Future	0.00	12.65419	71.94421	0.00000	12.83463	70.96439		16.36	0.00	0.00	0	31,817.00	
R2044	On 02/05/2024	Bond Future	0.00	12.76747	73.56785	0.00000	12.95491	72.56560		15.85	0.00	0.00	0	0.00	
R2044	On 01/08/2024	Bond Future	0.00	12.88841	70.84568	0.00000	13.08349	69.82027		15.92	0.00	0.00	0	0.00	
R2044	On 07/11/2024	Bond Future	0.00	13.03365	72.47635	0.00000	13.23734	71.42606		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	12.43956	73.53031	0.00000	12.61307	72.55033		16.55	0.00	33,235,700.12	452	232,667.00	
R2048	On 02/11/2023	Bond Future	11.80 Call	671.68000	0.67168	0.00000	476.66000	0.47666	671.680	15.37	0.24	0.00	0	207.00	
R2048	On 02/11/2023	Bond Future	12.50 Call	2,312.16000	2.31216	0.00000	1,833.41000	1.83341	2,312.160	16.55	0.54	0.00	0	207.00	
R2048	On 02/11/2023	Bond Future	13.60 Put	437.88000	0.43788	0.00000	601.48000	0.60148	437.880	18.74	(0.14)	0.00	0	207.00	
R2048	On 01/02/2024	Bond Future	0.00	12.54728	75.18428	0.00000	12.72754	74.18241		16.10	0.00	0.00	0	0.00	
R2048	On 02/05/2024	Bond Future	0.00	12.65004	72.43136	0.00000	12.83716	71.40661		16.56	0.00	0.00	0	0.00	
R2048	On 01/08/2024	Bond Future	0.00	12.75629	74.06491	0.00000	12.95073	73.01653		15.67	0.00	0.00	0	13,000.00	
R2048	On 07/11/2024	Bond Future	0.00	12.89782	71.32088	0.00000	13.10097	70.24711		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	12.40817	95.04996	0.00000	12.57696	93.81872		16.77	0.00	0.00	0	5,189.00	
R2053	On 01/02/2024	Bond Future	0.00	12.51054	97.18814	0.00000	12.68584	95.92954		16.31	0.00	0.00	0	0.00	
R2053	On 02/05/2024	Bond Future	0.00	12.61661	93.51616	0.00000	12.79892	92.22862		16.78	0.00	0.00	0	0.00	
R2053	On 01/08/2024	Bond Future	0.00	12.72660	95.62427	0.00000	12.91625	94.30711		15.87	0.00	0.00	0	0.00	
R2053	On 07/11/2024	Bond Future	0.00	12.86868	91.95685	0.00000	13.06716	90.60756		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	11.88010	64.57746	0.00000	12.08420	63.62880		14.90	0.00	645,774.60	10	26,973.00	
R209	On 01/02/2024	Bond Future	0.00	11.97185	66.03010	0.00000	12.18335	65.06030		14.49	0.00	0.00	0	1,690.00	
R209	On 02/05/2024	Bond Future	0.00	12.06720	64.36704	0.00000	12.28661	63.37505		14.71	0.00	0.00	0	0.00	
R209	On 01/08/2024	Bond Future	0.00	12.16686	65.81854	0.00000	12.39457	64.80373		14.20	0.00	0.00	0	0.00	
R209	On 07/11/2024	Bond Future	0.00	12.29906	64.18071	0.00000	12.53653	63.14136		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	227.64534	227.64534	0.00000	227.54415	227.54415		0.00	0.00	0.00	0	206.00	
R210	On 01/02/2024	Bond Future	0.00	232.82076	232.82076	0.00000	232.71784	232.71784		0.00	0.00	0.00	0	300.00	
R210	On 02/05/2024	Bond Future	0.00	234.87271	234.87271	0.00000	234.78148	234.78148		0.00	0.00	0.00	0	0.00	
R210	On 01/08/2024	Bond Future	0.00	240.22510	240.22510	0.00000	240.13032	240.13032		0.00	0.00	0.00	0	0.00	
R210	On 07/11/2024	Bond Future	0.00	242.49715	242.49715	0.00000	242.41267	242.41267		0.00	0.00	0.00	0	0.00	
R213	On 02/11/2023	Bond Future	0.00	10.82884	82.28817	0.00000	11.03400	81.40292		10.13	0.00	65,995,112.34	802	32,832.00	
R213	On 02/11/2023	Bond Future	10.94 Call	1,703.71000	1.70371	0.00000	1,259.64000	1.25964	1,703.710	10.05	0.56	0.00	0	731.00	
R213	On 02/11/2023	Bond Future	11.44 Call	3,174.21000	3.17421	0.00000	2,545.97000	2.54597	3,174.210	10.78	0.76	0.00	0	731.00	
R213	On 02/11/2023	Bond Future	12.70 Put	71.21000	0.07121	0.00000	116.42000	0.11642	71.210	12.65	(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	10.91352	84.13909	0.00000	11.12863	83.23418	10.18	0.00	0.00	0	0.00
R213	On 02/05/2024		Bond Future	0.00	10.99330	82.47854	0.00000	11.21894	81.55285	10.06	0.00	0.00	0	0.00
R213	On 01/08/2024		Bond Future	0.00	11.07733	84.33924	0.00000	11.31442	83.39217	9.25	0.00	0.00	0	0.00
R213	On 07/11/2024		Bond Future	0.00	11.21044	82.72550	0.00000	11.46131	81.75520	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	12.30550	59.98903	0.00000	12.48366	59.15665	16.39	0.00	239,956.12	4	22,225.00
R214	On 01/02/2024		Bond Future	0.00	12.40753	61.33841	0.00000	12.59215	60.48744	15.96	0.00	0.00	0	0.00
R214	On 02/05/2024		Bond Future	0.00	12.50474	59.41731	0.00000	12.69593	58.54689	16.34	0.00	0.00	0	0.00
R214	On 01/08/2024		Bond Future	0.00	12.60506	60.75746	0.00000	12.80321	59.86704	15.47	0.00	0.00	0	0.00
R214	On 07/11/2024		Bond Future	0.00	12.73964	58.85203	0.00000	12.94600	57.94007	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 :										2,125,123,371.86		21,999	1,428,939.00	
Grand Total:										2,125,123,371.86		21,999	1,428,939.00	