

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/10/2023

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	898.13700	898.13700	0.00000	900.16800	900.16800	0.00	0.00	0.00	0	0.00
AL37	On 01/02/2024		Index Future	0.00	917.93900	917.93900	0.00000	920.08400	920.08400	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	938.50100	938.50100	0.00000	940.79900	940.79900	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	959.85700	959.85700	0.00000	962.31500	962.31500	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	982.96000	982.96000	0.00000	985.40500	985.40500	0.00	0.00	0.00	0	0.00
AL7T	On 02/11/2023		Index Future	0.00	1,007.54100	1,007.54100	0.00000	1,012.11700	1,012.11700	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,029.75500	1,029.75500	0.00000	1,034.50900	1,034.50900	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,052.82200	1,052.82200	0.00000	1,057.80000	1,057.80000	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,076.77900	1,076.77900	0.00000	1,081.99300	1,081.99300	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,102.69700	1,102.69700	0.00000	1,107.95300	1,107.95300	0.00	0.00	0.00	0	0.00
ALBI	On 02/11/2023		Index Future	0.00	882.12900	882.12900	0.00000	886.55600	886.55600	0.00	0.00	0.00	0	107.00
ALBI	On 01/02/2024		Index Future	0.00	901.57800	901.57800	0.00000	906.17000	906.17000	0.00	0.00	0.00	0	17.00
ALBI	On 02/05/2024		Index Future	0.00	921.77400	921.77400	0.00000	926.57200	926.57200	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	942.74900	942.74900	0.00000	947.76300	947.76300	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	965.44000	965.44000	0.00000	970.50300	970.50300	0.00	0.00	0.00	0	0.00
ES26A	On 02/04/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
ES33	On 02/11/2023		Bond Future	0.00	13.13683	70.40564	0.00000	13.05216	70.76590	0.00	0.00	0.00	0	0.00
ES33	On 01/02/2024		Bond Future	0.00	13.30580	71.97528	0.00000	13.21605	72.34899	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	13.47473	69.80501	0.00000	13.37903	70.19508	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.64574	71.40866	0.00000	13.54367	71.81580	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.85644	69.33620	0.00000	13.75072	69.74734	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	13.60359	66.07880	0.00000	13.50379	66.55678	0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	13.75728	67.55201	0.00000	13.65228	68.04575	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.91663	64.81848	0.00000	13.80549	65.33100	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	14.07439	66.30732	0.00000	13.95694	66.83915	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	14.26431	63.64642	0.00000	14.14251	64.18560	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	869.41700	869.41700	0.00000	873.79000	873.79000	0.00	0.00	0.00	0	677.00
GOVI	On 01/02/2024		GOVI	0.00	888.58600	888.58600	0.00000	893.12300	893.12300	0.00	0.00	0.00	0	144.00
GOVI	On 02/05/2024		GOVI	0.00	908.49100	908.49100	0.00000	913.23000	913.23000	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	929.16400	929.16400	0.00000	934.11600	934.11600	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	951.52800	951.52800	0.00000	956.52900	956.52900	0.00	0.00	0.00	0	0.00
GVIX	On 01/01/2029		LIVE INDEX	0.00	110.00000	110.00000	0.00000	110.00000	110.00000	0.00	0.00	0.00	0	0.00
I2025	On 02/11/2023		Bond Future	0.00	172.77691	172.77691	0.00000	172.79683	172.79683	0.00	0.00	0.00	0	4,757.00
I2025	On 01/02/2024		Bond Future	0.00	174.83636	174.83636	0.00000	174.86992	174.86992	0.00	0.00	0.00	0	9,802.00
I2025	On 02/05/2024		Bond Future	0.00	178.79398	178.79398	0.00000	178.84803	178.84803	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	181.06515	181.06515	0.00000	181.14079	181.14079	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.46298	185.46298	0.00000	185.52636	185.52636	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	124.67981	124.67981	0.00000	124.66313	124.66313		0.00	0.00	0.00	0	1,782.00
I2029	On 01/02/2024	Bond Future	0.00	127.45949	127.45949	0.00000	127.45201	127.45201		0.00	0.00	0.00	0	2,664.00
I2029	On 02/05/2024	Bond Future	0.00	128.97944	128.97944	0.00000	128.98606	128.98606		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	131.94327	131.94327	0.00000	131.96489	131.96489		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	133.74809	133.74809	0.00000	133.75984	133.75984		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	0.00	117.07597	117.07597	0.00000	117.20397	117.20397		0.00	0.00	0.00	0	1,771.00
I2033	On 01/02/2024	Bond Future	0.00	119.68612	119.68612	0.00000	119.82591	119.82591		0.00	0.00	0.00	0	6,284.00
I2033	On 02/05/2024	Bond Future	0.00	120.93490	120.93490	0.00000	121.09118	121.09118		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	123.71388	123.71388	0.00000	123.88766	123.88766		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	125.22010	125.22010	0.00000	125.38834	125.38834		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	125.94177	125.94177	0.00000	126.79024	126.79024		0.00	0.00	0.00	0	2,726.00
I2038	On 01/02/2024	Bond Future	0.00	126.73308	126.73308	0.00000	127.61001	127.61001		0.00	0.00	0.00	0	1,961.00
I2038	On 02/05/2024	Bond Future	0.00	129.60167	129.60167	0.00000	130.51300	130.51300		0.00	0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	0.00	130.51274	130.51274	0.00000	131.45963	131.45963		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	133.68187	133.68187	0.00000	134.64135	134.64135		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	0.00	108.00347	108.00347	0.00000	108.56903	108.56903		0.00	0.00	0.00	0	10,546.00
I2046	On 01/02/2024	Bond Future	0.00	110.41141	110.41141	0.00000	110.99792	110.99792		0.00	0.00	0.00	0	10,593.00
I2046	On 02/05/2024	Bond Future	0.00	110.76545	110.76545	0.00000	111.37738	111.37738		0.00	0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	0.00	113.31050	113.31050	0.00000	113.94954	113.94954		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	113.86182	113.86182	0.00000	114.50705	114.50705		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	108.93178	108.93178	0.00000	109.83443	109.83443		0.00	0.00	0.00	0	9,770.00
I2050	On 01/02/2024	Bond Future	0.00	109.11302	109.11302	0.00000	110.04417	110.04417		0.00	0.00	0.00	0	9,695.00
I2050	On 02/05/2024	Bond Future	0.00	111.58288	111.58288	0.00000	112.54746	112.54746		0.00	0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	0.00	111.84342	111.84342	0.00000	112.84292	112.84292		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	114.55901	114.55901	0.00000	115.57377	115.57377		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 02/11/2023	Index Future	0.00	327.54800	327.54800	0.00000	328.78700	328.78700		0.00	0.00	0.00	0	475.00
IGOV	On 01/02/2024	Index Future	0.00	334.85100	334.85100	0.00000	336.14200	336.14200		0.00	0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	0.00	342.43100	342.43100	0.00000	343.78900	343.78900		0.00	0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00	350.30000	350.30000	0.00000	351.72900	351.72900		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	358.81200	358.81200	0.00000	360.25000	360.25000		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

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 22/03/2028	Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00
IVC038	On 31/01/2038	Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300		15.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	0.00	8.35000	91.65000	0.00000	8.35000	91.65000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	0.00	8.37000	91.63000	0.00000	8.37000	91.63000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	0.00	8.50000	91.50000	0.00000	8.51000	91.49000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future	0.00	8.50000	91.50000	0.00000	8.51000	91.49000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024	Jibar Tradeable Future	0.00	8.53000	91.47000	0.00000	8.53000	91.47000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	0.00	8.52000	91.48000	0.00000	8.52000	91.48000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	0.00	8.44000	91.56000	0.00000	8.42000	91.58000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.34000	91.66000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00	8.21000	91.79000	0.00000	8.21000	91.79000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	8.15000	91.85000	0.00000	8.14000	91.86000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00	8.07000	91.93000	0.00000	8.06000	91.94000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025	Jibar Tradeable Future	0.00	8.10000	91.90000	0.00000	8.08000	91.92000		0.00	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	0.00	9.32594	107.08211	0.00000	9.25336	107.27893		3.95	0.00	0.00	0	55,238.00
R186	On 02/11/2023	Bond Future	9.15 Call	151.56000	0.15156	0.00000	224.24000	0.22424	151.560	3.37	0.29	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42 Put	4.75000	0.00475	0.00000	3.69000	0.00369	4.750	5.14	(0.01)	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future	0.00	9.36232	104.13331	0.00000	9.27923	104.34246		4.05	0.00	103,716,776.76	996	81,271.00
R186	On 02/05/2024	Bond Future	0.00	9.38978	106.46579	0.00000	9.29253	106.69143		3.73	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	9.73 Call	1,604.22000	1.60422	0.00000	1,748.04000	1.74804	1,604.220	3.72	0.61	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40 Put	452.13000	0.45213	0.00000	404.20000	0.40420	452.130	4.13	(0.23)	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future	0.00	9.40603	103.57739	0.00000	9.29153	103.82018		3.59	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	9.45490	106.06547	0.00000	9.32858	106.30537		3.16	0.00	106,065.47	1	3,801.00
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	342.62561	342.62561	0.00000	342.45465	342.45465		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	252.58404	252.58404	0.00000	253.79228	253.79228		0.00	0.00	0.00	0	4,558.00
R202	On 01/02/2024	Bond Future	0.00	253.24380	253.24380	0.00000	254.49790	254.49790		0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024	Bond Future	0.00	258.97624	258.97624	0.00000	260.28758	260.28758		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00	259.83426	259.83426	0.00000	261.20491	261.20491		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	266.14405	266.14405	0.00000	267.52741	267.52741		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	10.72619	89.96460	0.00000	10.66564	90.21412		8.64	0.00	0.00	0	40,531.00
R2030	On 02/11/2023	Bond Future	9.57 Call	0.00000	0.00000	0.00000	0.01000	0.00001		5.26	0.00	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	9.89 Call	0.25000	0.00025	0.00000	0.72000	0.00072	0.250	5.21	0.00	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.07 Call	3.58000	0.00358	0.00000	7.93000	0.00793	3.580	5.46	0.01	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39 Call	120.75000	0.12075	0.00000	177.51000	0.17751	120.750	6.67	0.16	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.62 Call	434.47000	0.43447	0.00000	555.93000	0.55593	434.470	7.47	0.39	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.12 Call	1,805.35000	1.80535	0.00000	2,022.45000	2.02245	1,805.350	8.97	0.81	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.43 Put	74.54000	0.07454	0.00000	63.35000	0.06335	74.540	9.78	(0.08)	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.57 Put	46.35000	0.04635	0.00000	39.71000	0.03971	46.350	10.12	(0.05)	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	3.82000	0.00382	0.00000	3.48000	0.00348	3.820	11.62	0.00	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	0.00	10.81928	87.94233	0.00000	10.75366	88.20424		9.40	0.00	69,474,440.70	790	56,912.00	
R2030	On 01/02/2024	Bond Future	9.57 Call	355.74000	0.35574	0.00000	401.87000	0.40187	355.740	9.70	0.15	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.89 Call	550.38000	0.55038	0.00000	615.47000	0.61547	550.380	9.45	0.22	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	9.93 Call	580.27000	0.58027	0.00000	648.06000	0.64806	580.270	9.42	0.23	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.00 Call	635.94000	0.63594	0.00000	708.65000	0.70865	635.940	9.36	0.24	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	10.07 Call	696.10000	0.69610	0.00000	773.95000	0.77395	696.100	9.30	0.26	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	10.16 Call	780.45000	0.78045	0.00000	865.24000	0.86524	780.450	9.23	0.29	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	10.39 Call	1,055.47000	1.05547	0.00000	1,160.08000	1.16008	1,055.470	9.16	0.36	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.00 Put	1,448.76000	1.44876	0.00000	1,347.92000	1.34792	1,448.760	9.26	(0.43)	0.00	0	700.00	
R2030	On 01/02/2024	Bond Future	11.31 Put	1,004.50000	1.00450	0.00000	929.09000	0.92909	1,004.500	9.45	(0.33)	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75 Put	583.40000	0.58340	0.00000	536.11000	0.53611	583.400	9.80	(0.21)	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.85 Put	515.06000	0.51506	0.00000	472.80000	0.47280	515.060	9.90	(0.19)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.86 Put	508.70000	0.50870	0.00000	466.92000	0.46692	508.700	9.91	(0.19)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10 Put	375.38000	0.37538	0.00000	343.75000	0.34375	375.380	10.14	(0.15)	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future	0.00	10.91697	89.91204	0.00000	10.84506	90.18983		8.92	0.00	0.00	0	0.00	
R2030	On 02/05/2024	Bond Future	9.66 Call	706.99000	0.70699	0.00000	773.19000	0.77319	706.990	8.89	0.22	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16 Call	1,143.47000	1.14347	0.00000	1,239.10000	1.23910	1,143.470	8.62	0.32	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62 Call	1,785.41000	1.78541	0.00000	1,914.23000	1.91423	1,785.410	8.63	0.43	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82 Call	2,138.29000	2.13829	0.00000	2,282.02000	2.28202	2,138.290	8.68	0.49	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12 Call	2,757.16000	2.75716	0.00000	2,922.55000	2.92255	2,757.160	8.84	0.57	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94 Put	1,013.53000	1.01353	0.00000	949.12000	0.94912	1,013.530	9.47	(0.26)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38 Put	707.71000	0.70771	0.00000	661.17000	0.66117	707.710	9.87	(0.19)	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15 Put	380.16000	0.38016	0.00000	354.30000	0.35430	380.160	10.60	(0.11)	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00	11.01694	87.95166	0.00000	10.93797	88.24615		8.68	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00	11.13837	90.06379	0.00000	11.05636	90.35788		7.96	0.00	0.00	0	221.00	
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	11.62622	83.04167	0.00000	11.54093	83.43816		10.82	0.00	0.00	0	114,450.00	
R2032	On 02/11/2023	Bond Future	10.35 Call	0.00000	0.00000	0.00000	0.00000	0.00000		6.68	0.00	0.00	0	7,750.00	
R2032	On 02/11/2023	Bond Future	10.58 Call	0.02000	0.00002	0.00000	0.11000	0.00011	0.020	6.61	0.00	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.59 Call	0.02000	0.00002	0.00000	0.13000	0.00013	0.020	6.61	0.00	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.71 Call	0.14000	0.00014	0.00000	0.57000	0.00057	0.140	6.57	0.00	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.85 Call	0.81000	0.00081	0.00000	2.79000	0.00279	0.810	6.52	0.00	0.00	0	10,000.00	
R2032	On 02/11/2023	Bond Future	11.00 Put	2,974.86000	2.97486	0.00000	2,586.45000	2.58645	2,974.860	6.47	(0.99)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.09 Call	16.57000	0.01657	0.00000	38.27000	0.03827	16.570	6.90	0.03	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.28 Put	1,738.61000	1.73861	0.00000	1,424.19000	1.42419	1,738.610	7.80	(0.85)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.50 Put	1,022.22000	1.02222	0.00000	807.26000	0.80726	1,022.220	8.85	(0.63)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.60 Put	781.22000	0.78122	0.00000	608.97000	0.60897	781.220	9.26	(0.52)	0.00	0	15,500.00	
R2032	On 02/11/2023	Bond Future	11.78 Put	468.39000	0.46839	0.00000	359.44000	0.35944	468.390	9.99	(0.35)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	12.26 Put	105.71000	0.10571	0.00000	80.42000	0.08042	105.710	11.71	(0.10)	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	0.00	11.74401	84.87257	0.00000	11.65338	85.28417		11.46	0.00	0.00	0	82,308.00	
R2032	On 01/02/2024	Bond Future	10.01 Call	154.62000	0.15462	0.00000	188.51000	0.18851	154.620	11.23	0.07	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59 Call	415.77000	0.41577	0.00000	491.24000	0.49124	415.770	10.95	0.16	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76 Call	540.78000	0.54078	0.00000	633.27000	0.63327	540.780	10.87	0.20	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78 Call	557.37000	0.55737	0.00000	652.01000	0.65201	557.370	10.86	0.20	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	11.09 Call	883.16000	0.88316	0.00000	1,015.61000	1.01561	883.160	10.80	0.29	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.75 Put	2,078.95000	2.07895	0.00000	1,894.87000	1.89487	2,078.950	11.21	(0.49)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50 Put	928.49000	0.92849	0.00000	833.17000	0.83317	928.490	12.05	(0.26)	0.00	0	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	12.62	Put	812.44000	0.81244	0.00000	727.68000	0.72768	812.440	12.20	(0.24)	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	718.20000	0.71820	0.00000	642.25000	0.64225	718.200	12.34	(0.21)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	0.00		11.86375	82.61111	0.00000	11.76670	83.04139		11.64	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	10.36	Call	638.45000	0.63845	0.00000	722.84000	0.72284	638.450	11.30	0.18	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.59	Call	818.69000	0.81869	0.00000	921.13000	0.92113	818.690	11.21	0.22	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	871.84000	0.87184	0.00000	979.34000	0.97934	871.840	11.19	0.23	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	1,079.89000	1.07989	0.00000	1,206.26000	1.20626	1,079.890	11.11	0.27	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	1,350.18000	1.35018	0.00000	1,499.09000	1.49909	1,350.180	11.02	0.32	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	1,733.89000	1.73389	0.00000	1,910.71000	1.91071	1,733.890	11.01	0.38	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	12.90	Put	1,252.35000	1.25235	0.00000	1,150.25000	1.15025	1,252.350	12.37	(0.26)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	1,010.44000	1.01044	0.00000	926.16000	0.92616	1,010.440	12.70	(0.22)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	887.00000	0.88700	0.00000	812.14000	0.81214	887.000	12.90	(0.19)	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		11.98437	84.49040	0.00000	11.88044	84.94010		10.74	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		12.13579	82.35179	0.00000	12.02792	82.80537		10.21	0.00	0.00	0	243.00
R2032	On 07/11/2024	Bond Future	11.64	Call	2,366.50000	2.36650	0.00000	2,565.67000	2.56567	2,366.500	9.63	0.42	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36	Put	1,690.80000	1.69080	0.00000	1,573.53000	1.57353	1,690.800	11.03	(0.28)	0.00	0	1,615.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future	0.00		12.33508	80.82800	0.00000	12.26023	81.21112		12.85	0.00	0.00	0	114,835.00
R2035	On 02/11/2023	Bond Future	10.62	Call	0.01000	0.00001	0.00000	0.04000	0.00004	0.010	11.56	0.00	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	1.26000	0.00126	0.00000	2.88000	0.00288	1.260	11.52	0.00	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.70	Call	70.38000	0.07038	0.00000	112.72000	0.11272	70.380	11.72	0.07	0.00	0	6,500.00
R2035	On 02/11/2023	Bond Future	11.74	Call	87.92000	0.08792	0.00000	137.82000	0.13782	87.920	11.77	0.09	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.24	Call	717.83000	0.71783	0.00000	915.83000	0.91583	717.830	12.44	0.42	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.85	Put	198.66000	0.19866	0.00000	160.52000	0.16052	198.660	13.44	(0.15)	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	13.59	Put	10.94000	0.01094	0.00000	8.90000	0.00890	10.940	14.69	(0.01)	0.00	0	731.00
R2035	On 01/02/2024	Bond Future	0.00		12.47169	82.61007	0.00000	12.39237	83.00792		13.05	0.00	0.00	0	57,207.00
R2035	On 01/02/2024	Bond Future	10.62	Call	88.72000	0.08872	0.00000	109.08000	0.10908	88.720	11.82	0.04	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	267.41000	0.26741	0.00000	317.39000	0.31739	267.410	11.83	0.11	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	811.19000	0.81119	0.00000	737.89000	0.73789	811.190	14.13	(0.21)	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00		12.59991	79.94755	0.00000	12.51544	80.36331		13.30	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future	0.00		12.72818	81.76633	0.00000	12.63818	82.20081		12.57	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		12.89011	79.21256	0.00000	12.79726	79.65076		11.91	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		12.64417	75.95093	0.00000	12.54411	76.46130		13.73	0.00	0.00	0	33,917.00
R2037	On 02/11/2023	Bond Future	12.02	Call	78.68000	0.07868	0.00000	139.44000	0.13944	78.680	12.60	0.08	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	12.52	Call	665.46000	0.66546	0.00000	915.07000	0.91507	665.460	13.33	0.40	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	13.89	Put	13.06000	0.01306	0.00000	9.38000	0.00938	13.060	15.79	(0.01)	0.00	0	731.00
R2037	On 01/02/2024	Bond Future	0.00		12.77629	73.36930	0.00000	12.67099	73.89677		14.78	0.00	0.00	0	123,739.00
R2037	On 01/02/2024	Bond Future	12.09	Call	894.02000	0.89402	0.00000	1,056.82000	1.05682	894.020	13.51	0.28	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	1,993.69000	1.99369	0.00000	1,784.90000	1.78490	1,993.690	14.67	(0.43)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	701.49000	0.70149	0.00000	616.68000	0.61668	701.490	16.40	(0.19)	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00		12.91099	75.01260	0.00000	12.79975	75.56022		14.27	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		13.05007	72.46277	0.00000	12.93237	73.03153		14.46	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11	Call	1,731.80000	1.73180	0.00000	1,927.36000	1.92736	1,731.800	13.53	0.32	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	3,424.50000	3.42450	0.00000	3,181.74000	3.18174	3,424.500	14.37	(0.45)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	2,316.13000	2.31613	0.00000	2,139.97000	2.13997	2,316.130	15.21	(0.33)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		13.20642	74.20179	0.00000	13.08483	74.77790		13.32	0.00	0.00	0	469.00
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

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 06/10/2015		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/11/2023		Bond Future	0.00	12.87965	76.23618	0.00000	12.76452	76.85253		14.39	0.00	0	20,105.00
R2040	On 02/11/2023		Bond Future	11.50 Call	0.32000	0.00032	0.00000	1.12000	0.00112	0.320	12.88	0.00	0	875.00
R2040	On 02/11/2023		Bond Future	11.80 Call	3.93000	0.00393	0.00000	10.70000	0.01070	3.930	12.86	0.01	0	128.00
R2040	On 02/11/2023		Bond Future	12.10 Call	32.22000	0.03222	0.00000	68.80000	0.06880	32.220	12.98	0.04	0	225.00
R2040	On 02/11/2023		Bond Future	12.60 Call	406.95000	0.40695	0.00000	626.55000	0.62655	406.950	13.68	0.28	0	128.00
R2040	On 02/11/2023		Bond Future	12.97 Put	796.11000	0.79611	0.00000	589.21000	0.58921	796.110	14.34	(0.42)	0	875.00
R2040	On 02/11/2023		Bond Future	13.10 Put	553.31000	0.55331	0.00000	400.88000	0.40088	553.310	14.58	(0.32)	0	1,100.00
R2040	On 02/11/2023		Bond Future	13.64 Put	93.89000	0.09389	0.00000	63.85000	0.06385	93.890	15.62	(0.07)	0	128.00
R2040	On 02/11/2023		Bond Future	13.90 Put	35.45000	0.03545	0.00000	23.75000	0.02375	35.450	16.12	(0.03)	0	1,100.00
R2040	On 01/02/2024		Bond Future	0.00	13.01417	73.41048	0.00000	12.89326	74.04632		15.54	0.00	12	137,377.00
R2040	On 02/05/2024		Bond Future	0.00	13.15078	75.05464	0.00000	13.02341	75.71314		15.01	0.00	0	0.00
R2040	On 01/08/2024		Bond Future	0.00	13.29185	72.25537	0.00000	13.15748	72.93753		15.39	0.00	0	0.00
R2040	On 07/11/2024		Bond Future	0.00	13.44939	73.98914	0.00000	13.31041	74.68126		14.44	0.00	0	954.00
R2040	On 31/01/2040		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
R2044	On 02/11/2023		Bond Future	0.00	12.93870	72.50870	0.00000	12.82860	73.09665		15.07	0.00	0	35,281.00
R2044	On 02/11/2023		Bond Future	12.00 Call	10.51000	0.01051	0.00000	24.90000	0.02490	10.510	13.48	0.01	0	5,860.00
R2044	On 02/11/2023		Bond Future	12.75 Put	1,554.52000	1.55452	0.00000	1,219.39000	1.21939	1,554.520	14.15	(0.66)	0	5,860.00
R2044	On 02/11/2023		Bond Future	13.00 Put	832.31000	0.83231	0.00000	622.85000	0.62285	832.310	14.59	(0.44)	0	6,375.00
R2044	On 01/02/2024		Bond Future	0.00	13.06883	69.72599	0.00000	12.95326	70.33247		16.31	0.00	17	91,388.00
R2044	On 01/02/2024		Bond Future	13.25 Put	2,045.65000	2.04565	0.00000	1,811.48000	1.81148	2,045.650	16.31	(0.42)	0	5,000.00
R2044	On 02/05/2024		Bond Future	0.00	13.20057	71.28764	0.00000	13.07888	71.91573		15.77	0.00	0	0.00
R2044	On 01/08/2024		Bond Future	0.00	13.33638	68.52788	0.00000	13.20807	69.17848		16.22	0.00	0	0.00
R2044	On 07/11/2024		Bond Future	0.00	13.48750	70.17202	0.00000	13.35484	70.83220		15.24	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	0.00
R2048	On 02/11/2023		Bond Future	0.00	12.84857	71.25779	0.00000	12.73848	71.85674		15.67	0.00	0	62,730.00
R2048	On 02/11/2023		Bond Future	11.80 Call	4.82000	0.00482	0.00000	12.43000	0.01243	4.820	14.01	0.01	0	207.00
R2048	On 02/11/2023		Bond Future	12.50 Call	312.06000	0.31206	0.00000	490.84000	0.49084	312.060	14.71	0.22	0	207.00
R2048	On 02/11/2023		Bond Future	13.60 Put	99.68000	0.09968	0.00000	69.32000	0.06932	99.680	16.92	(0.08)	0	207.00
R2048	On 01/02/2024		Bond Future	0.00	12.97848	72.82885	0.00000	12.86288	73.44655		15.94	0.00	19	171,878.00
R2048	On 01/02/2024		Bond Future	11.50 Call	214.52000	0.21452	0.00000	276.15000	0.27615	214.520	14.42	0.08	0	1,000.00
R2048	On 01/02/2024		Bond Future	12.30 Call	958.33000	0.95833	0.00000	1,150.16000	1.15016	958.330	14.51	0.28	0	100.00
R2048	On 01/02/2024		Bond Future	13.10 Put	2,193.43000	2.19343	0.00000	1,943.14000	1.94314	2,193.430	15.68	(0.44)	0	1,100.00
R2048	On 01/02/2024		Bond Future	13.37 Put	1,668.19000	1.66819	0.00000	1,467.66000	1.46766	1,668.190	16.16	(0.36)	0	1,000.00
R2048	On 01/02/2024		Bond Future	13.90 Put	971.32000	0.97132	0.00000	845.73000	0.84573	971.320	17.16	(0.23)	0	1,100.00
R2048	On 02/05/2024		Bond Future	0.00	13.10007	70.01073	0.00000	12.97844	70.65025		16.40	0.00	0	0.00
R2048	On 01/08/2024		Bond Future	0.00	13.22127	71.60345	0.00000	13.09325	72.26564		15.84	0.00	0	13,000.00
R2048	On 07/11/2024		Bond Future	0.00	13.37022	68.86872	0.00000	13.23771	69.54084		15.85	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	0.00
R2053	On 02/11/2023		Bond Future	0.00	12.85275	91.87030	0.00000	12.74766	92.60369		15.81	0.00	0	5,189.00
R2053	On 01/02/2024		Bond Future	0.00	12.97872	93.89584	0.00000	12.86832	94.65251		16.09	0.00	0	0.00
R2053	On 02/05/2024		Bond Future	0.00	13.10603	90.13357	0.00000	12.98953	90.91766		16.56	0.00	0	0.00
R2053	On 01/08/2024		Bond Future	0.00	13.23303	92.18385	0.00000	13.11015	92.99633		15.99	0.00	0	0.00
R2053	On 07/11/2024		Bond Future	0.00	13.38492	88.52356	0.00000	13.25756	89.34785		16.00	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	0.00
R209	On 02/11/2023		Bond Future	0.00	12.39597	62.21731	0.00000	12.31099	62.59761		14.52	0.00	0	17,722.00
R209	On 01/02/2024		Bond Future	0.00	12.51303	63.58906	0.00000	12.42378	63.98256		14.79	0.00	0	10,589.00
R209	On 02/05/2024		Bond Future	0.00	12.63117	61.85998	0.00000	12.53690	62.26940		15.05	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
R209	On 01/08/2024	Bond Future	0.00	12.74922	63.26721	0.00000	12.64968	63.69315		14.38	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	12.89191	61.62921	0.00000	12.78939	62.06020		13.81	0.00	0.00	0	101.00
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	225.80371	225.80371	0.00000	226.05292	226.05292		0.00	0.00	0.00	0	246.00
R210	On 01/02/2024	Bond Future	0.00	230.83797	230.83797	0.00000	231.11004	231.11004		0.00	0.00	0.00	0	501.00
R210	On 02/05/2024	Bond Future	0.00	232.81113	232.81113	0.00000	233.11512	233.11512		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	238.16084	238.16084	0.00000	238.49863	238.49863		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	240.60989	240.60989	0.00000	240.93689	240.93689		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	0.00	11.29086	80.31173	0.00000	11.22062	80.60825		10.16	0.00	0.00	0	15,385.00
R213	On 02/11/2023	Bond Future	10.94 Call	132.67000	0.13267	0.00000	200.85000	0.20085	132.670	8.06	0.17	0.00	0	731.00
R213	On 02/11/2023	Bond Future	11.44 Call	1,097.08000	1.09708	0.00000	1,310.56000	1.31056	1,097.080	9.95	0.64	0.00	0	731.00
R213	On 02/11/2023	Bond Future	12.70 Put	8.67000	0.00867	0.00000	7.49000	0.00749	8.670	13.51	(0.01)	0.00	0	731.00
R213	On 01/02/2024	Bond Future	0.00	11.40688	82.08242	0.00000	11.33167	82.39167		10.60	0.00	0.00	0	25,612.00
R213	On 02/05/2024	Bond Future	0.00	11.51418	80.36152	0.00000	11.43303	80.68675		10.55	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	11.62050	82.18980	0.00000	11.53287	82.53172		9.98	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	11.76453	80.60158	0.00000	11.67368	80.94504		9.56	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future	0.00	12.74740	57.95809	0.00000	12.64741	58.40784		15.73	0.00	0.00	0	19,961.00
R214	On 01/02/2024	Bond Future	0.00	12.87159	59.23594	0.00000	12.76682	59.70010		16.04	0.00	0.00	0	6,579.00
R214	On 02/05/2024	Bond Future	0.00	12.98766	57.25750	0.00000	12.87760	57.73854		16.44	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	0.00	13.10297	58.56009	0.00000	12.98731	59.05875		15.90	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	13.24507	56.65781	0.00000	13.12582	57.16360		15.84	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											176,747,298.67	1,835	1,625,742.00	
Grand Total:											176,747,298.67	1,835	1,625,742.00	