

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/09/2024

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											Option				
AL37	On 07/11/2024	Index Future	0.00		1,053.18800	1,053.18800	0.00000	1,053.14600	1,053.14600		0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025	Index Future	0.00		1,074.95600	1,074.95600	0.00000	1,075.00800	1,075.00800		0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025	Index Future	0.00		1,096.34600	1,096.34600	0.00000	1,096.51000	1,096.51000		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,117.57700	1,117.57700	0.00000	1,117.90000	1,117.90000		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,138.98400	1,138.98400	0.00000	1,139.44600	1,139.44600		0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,256.97100	1,256.97100	0.00000	1,255.85400	1,255.85400		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,282.95000	1,282.95000	0.00000	1,281.92400	1,281.92400		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,308.47900	1,308.47900	0.00000	1,307.56500	1,307.56500		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,333.81800	1,333.81800	0.00000	1,333.07100	1,333.07100		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,359.36700	1,359.36700	0.00000	1,358.76500	1,358.76500		0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future	0.00		1,087.83200	1,087.83200	0.00000	1,086.71200	1,086.71200		0.00	0.00	0.00	0	121.00
ALBI	On 06/02/2025	Index Future	0.00		1,110.31600	1,110.31600	0.00000	1,109.27100	1,109.27100		0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,132.40900	1,132.40900	0.00000	1,131.45900	1,131.45900		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,154.33900	1,154.33900	0.00000	1,153.53000	1,153.53000		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,176.45000	1,176.45000	0.00000	1,175.76300	1,175.76300		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 07/11/2024	Bond Future	0.00		11.11411	81.16063	0.00000	11.12947	81.08716		0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025	Bond Future	0.00		11.22900	82.85778	0.00000	11.24348	82.79007		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025	Bond Future	0.00		11.35957	80.72454	0.00000	11.37288	80.66377		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		11.50667	82.30196	0.00000	11.51802	82.25144		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		11.67292	80.09366	0.00000	11.68261	80.05169		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 07/11/2024	Bond Future	0.00		11.42345	78.50100	0.00000	11.44402	78.37393		0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025	Bond Future	0.00		11.51639	80.14173	0.00000	11.53654	80.01900		0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025	Bond Future	0.00		11.62480	77.48620	0.00000	11.64433	77.36919		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		11.74203	78.99763	0.00000	11.76041	78.88933		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.86968	76.25573	0.00000	11.88716	76.15462		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 07/11/2024	GOVI	0.00		1,070.97500	1,070.97500	0.00000	1,069.90000	1,069.90000		0.00	0.00	10,709,750.00	1	683.00
GOVI	On 06/02/2025	GOVI	0.00		1,093.11000	1,093.11000	0.00000	1,092.11000	1,092.11000		0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025	GOVI	0.00		1,114.86100	1,114.86100	0.00000	1,113.95400	1,113.95400		0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025	GOVI	0.00		1,136.45100	1,136.45100	0.00000	1,135.68300	1,135.68300		0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025	GOVI	0.00		1,158.21900	1,158.21900	0.00000	1,157.57300	1,157.57300		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 07/11/2024	Bond Future	0.00		185.36608	185.36608	0.00000	185.39024	185.39024		0.00	0.00	0.00	0	9,240.00
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
I2029	On 07/11/2024	Bond Future	0.00		134.69881	134.69881	0.00000	134.08554	134.08554		0.00	0.00	0.00	0	10,084.00
I2029	On 06/02/2025	Bond Future	0.00		137.51536	137.51536	0.00000	136.90141	136.90141		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00		138.85423	138.85423	0.00000	138.24301	138.24301		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00		141.57257	141.57257	0.00000	140.96885	140.96885		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 06/11/2025	Bond Future	0.00		142.85694		142.85694	0.00000	142.26065	142.26065		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	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	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	0.00	
I2033	On 07/11/2024	Bond Future	0.00		127.78445		127.78445	0.00000	127.80200	127.80200		0.00		0.00	0	6,936.00	
I2033	On 06/02/2025	Bond Future	0.00		130.45652		130.45652	0.00000	130.48595	130.48595		0.00		0.00	0	0.00	
I2033	On 08/05/2025	Bond Future	0.00		131.55400		131.55400	0.00000	131.59836	131.59836		0.00		0.00	0	0.00	
I2033	On 07/08/2025	Bond Future	0.00		134.12956		134.12956	0.00000	134.19337	134.19337		0.00		0.00	0	0.00	
I2033	On 06/11/2025	Bond Future	0.00		135.16748		135.16748	0.00000	135.25067	135.25067		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	0.00	
I2038	On 07/11/2024	Bond Future	0.00		140.45821		140.45821	0.00000	139.55548	139.55548		0.00		0.00	0	3,218.00	
I2038	On 06/02/2025	Bond Future	0.00		141.28197		141.28197	0.00000	140.37372	140.37372		0.00		0.00	0	0.00	
I2038	On 08/05/2025	Bond Future	0.00		144.12417		144.12417	0.00000	143.21233	143.21233		0.00		0.00	0	0.00	
I2038	On 07/08/2025	Bond Future	0.00		144.78744		144.78744	0.00000	143.88064	143.88064		0.00		0.00	0	0.00	
I2038	On 06/11/2025	Bond Future	0.00		147.58721		147.58721	0.00000	146.67998	146.67998		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	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	0.00	
I2046	On 07/11/2024	Bond Future	0.00		122.36026		122.36026	0.00000	120.43176	120.43176		0.00		0.00	0	18,098.00	
I2046	On 06/02/2025	Bond Future	0.00		124.91872		124.91872	0.00000	122.96081	122.96081		0.00		0.00	0	0.00	
I2046	On 08/05/2025	Bond Future	0.00		125.18736		125.18736	0.00000	123.20422	123.20422		0.00		0.00	0	0.00	
I2046	On 07/08/2025	Bond Future	0.00		127.63694		127.63694	0.00000	125.63235	125.63235		0.00		0.00	0	0.00	
I2046	On 06/11/2025	Bond Future	0.00		127.81850		127.81850	0.00000	125.79361	125.79361		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	0.00	
I2050	On 07/11/2024	Bond Future	0.00		124.48313		124.48313	0.00000	122.19958	122.19958		0.00		0.00	0	15,391.00	
I2050	On 06/02/2025	Bond Future	0.00		124.73156		124.73156	0.00000	122.41191	122.41191		0.00		0.00	0	582.00	
I2050	On 08/05/2025	Bond Future	0.00		127.24094		127.24094	0.00000	124.88740	124.88740		0.00		0.00	0	0.00	
I2050	On 07/08/2025	Bond Future	0.00		127.32661		127.32661	0.00000	124.94710	124.94710		0.00		0.00	0	0.00	
I2050	On 06/11/2025	Bond Future	0.00		129.78857		129.78857	0.00000	127.37769	127.37769		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	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	0.00	
IGOV	On 07/11/2024	Index Future	0.00		374.34700		374.34700	0.00000	371.36100	371.36100		0.00		0.00	59,895,520.00	16	795.00
IGOV	On 06/02/2025	Index Future	0.00		382.17500		382.17500	0.00000	379.16000	379.16000		0.00		0.00	0	0.00	
IGOV	On 08/05/2025	Index Future	0.00		389.86900		389.86900	0.00000	386.83200	386.83200		0.00		0.00	0	0.00	
IGOV	On 07/08/2025	Index Future	0.00		397.50600		397.50600	0.00000	394.46400	394.46400		0.00		0.00	0	0.00	
IGOV	On 06/11/2025	Index Future	0.00		405.20600		405.20600	0.00000	402.15200	402.15200		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	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	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	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	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	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	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	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	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	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	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	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	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	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
IVC210	On 31/03/2028		Bond Future	0.00	100.00000	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	8.68300	8.68300		15.00	0.00	0.00	0	0.00
JBAF	On 18/09/2024		Jibar Tradeable Future	0.00	8.33500	91.66500	8.33500	91.66500		0.00	0.00	0.00	0	0.00
JBAF	On 16/10/2024		Jibar Tradeable Future	0.00	8.33000	91.67000	8.33000	91.67000		0.00	0.00	0.00	0	0.00
JBAF	On 20/11/2024		Jibar Tradeable Future	0.00	8.36000	91.64000	8.36000	91.64000		0.00	0.00	0.00	0	0.00
JBAF	On 18/12/2024		Jibar Tradeable Future	0.00	8.35700	91.64300	8.35700	91.64300		0.00	0.00	0.00	0	0.00
JBAF	On 15/01/2025		Jibar Tradeable Future	0.00	8.37700	91.62300	8.37700	91.62300		0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025		Jibar Tradeable Future	0.00	8.36700	91.63300	8.36700	91.63300		0.00	0.00	0.00	0	0.00
JBAF	On 18/06/2025		Jibar Tradeable Future	0.00	8.29500	91.70500	8.29500	91.70500		0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025		Jibar Tradeable Future	0.00	8.34000	91.66000	8.34000	91.66000		0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025		Jibar Tradeable Future	0.00	8.37200	91.62800	8.37200	91.62800		0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026		Jibar Tradeable Future	0.00	8.37200	91.62800	8.37200	91.62800		0.00	0.00	0.00	0	0.00
JBAF	On 17/06/2026		Jibar Tradeable Future	0.00	8.40000	91.60000	8.40000	91.60000		0.00	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	7.93057	109.01004	7.93158	109.00806		1.69	0.00	0.00	0	158,903.00
R186	On 06/02/2025		Bond Future	0.00	7.86554	105.95028	7.86122	105.95783		1.77	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	7.83815	108.05532	7.82591	108.07399		1.58	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	7.84223	104.83279	7.81606	104.86674		1.40	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,934.15000	1.93415	1,965.65000	1.96565	1,934.150	1.86	0.83	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	36.96000	0.03696	36.63000	0.03663	36.960	1.86	(0.05)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	7.86619	106.83156	7.82201	106.87867		1.10	0.00	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	0.00	100.00000	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	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	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	270.67896	270.67896	270.71607	270.71607		0.00	0.00	0.00	0	1,076.00
R202	On 06/02/2025		Bond Future	0.00	271.13228	271.13228	271.19522	271.19522		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	276.58782	276.58782	276.67986	276.67986		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025		Bond Future	0.00	276.68478	276.68478	276.82303	276.82303		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	282.03549	282.03549	282.20916	282.20916		0.00	0.00	0.00	0	0.00
R202	On 07/12/2033		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2030	On 07/11/2024		Bond Future	0.00	8.99084	98.18379	8.98948	98.18922		5.72	0.00	73,637,842.50	750	181,300.00
R2030	On 07/11/2024		Bond Future	10.21 Call	4,756.08000	4.75608	4,756.25000	4.75625	4,756.080	6.65	0.96	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	6,578.37000	6.57837	6,582.27000	6.58227	6,578.370	7.07	0.99	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	11.91 Put	0.03000	0.00003	0.04000	0.00004	0.030	7.32	0.00	0.00	0	600.00
R2030	On 06/02/2025		Bond Future	0.00	9.02551	96.20298	9.02175	96.21740		5.63	0.00	0.00	0	0.00
R2030	On 06/02/2025		Bond Future	8.68 Call	815.03000	0.81503	840.96000	0.84096	815.030	5.52	0.36	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	1,732.63000	1.73263	1,744.97000	1.74497	1,732.630	5.72	0.57	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	552.51000	0.55251	544.06000	0.54406	552.510	6.04	(0.24)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.09286	98.11385	9.08616	98.13848		5.49	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	8.68 Call	1,065.01000	1.06501	1,069.86000	1.06986	1,065.010	5.35	0.37	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,948.29000	1.94829	1,943.49000	1.94349	1,948.290	5.58	0.54	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.99 Put	722.89000	0.72289	695.02000	0.69502	722.890	6.10	(0.24)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,865.48000	4.86548	4,867.84000	4.86784	4,865.480	6.32	0.82	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	6,001.98000	6.00198	6,010.16000	6.01016	6,001.980	6.57	0.87	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	65.87000	0.06587	70.42000	0.07042	65.870	6.78	(0.03)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	31.35000	0.03135	34.03000	0.03403	31.350	6.78	(0.02)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.18272	95.99980	9.17161	96.03874		5.59	0.00	0.00	0	0.00
R2030	On 07/08/2025		Bond Future	10.48 Call	5,137.50000	5.13750	5,176.88000	5.17688	5,137.500	6.37	0.79	0.00	0	1,054.00

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 07/08/2025	Bond Future	12.12	Put	135.48000	0.13548	0.00000	137.36000	0.13736	135.480	6.86	(0.05)	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.27989	97.83010	0.00000	9.26456	97.88126		5.26	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 07/11/2024	Bond Future	0.00		9.73762	93.25213	0.00000	9.75244	93.17921		7.61	0.00	10,817,247.08	116	102,913.00
R2032	On 07/11/2024	Bond Future	9.75	Call	1,197.11000	1.19711	0.00000	1,160.05000	1.16005	1,197.110	7.61	0.51	0.00	0	50.00
R2032	On 07/11/2024	Bond Future	9.90	Call	1,639.41000	1.63941	0.00000	1,592.04000	1.59204	1,639.410	7.86	0.61	0.00	0	100.00
R2032	On 07/11/2024	Bond Future	10.60	Put	184.72000	0.18472	0.00000	184.72000	0.18472	184.720	9.03	(0.11)	0.00	0	200.00
R2032	On 07/11/2024	Bond Future	11.11	Call	6,507.82000	6.50782	0.00000	6,432.69000	6.43269	6,507.820	9.82	0.96	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	8,675.44000	8.67544	0.00000	8,600.99000	8.60099	8,675.440	10.58	0.99	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	8,804.32000	8.80432	0.00000	8,729.93000	8.72993	8,804.320	10.62	0.99	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	0.09000	0.00009	0.00000	0.07000	0.00007	0.090	10.79	0.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	0.01000	0.00001	0.00000	0.01000	0.00001	0.010	10.79	0.00	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		9.80343	95.17919	0.00000	9.81721	95.11318		7.39	0.00	0.00	0	0.00
R2032	On 06/02/2025	Bond Future	9.42	Call	1,002.93000	1.00293	0.00000	971.90000	0.97190	1,002.930	7.18	0.35	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92	Call	2,137.91000	2.13791	0.00000	2,093.35000	2.09335	2,137.910	7.53	0.56	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61	Put	630.49000	0.63049	0.00000	640.51000	0.64051	630.490	8.16	(0.21)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		9.88895	92.90706	0.00000	9.90136	92.84930		7.62	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	9.42	Call	1,332.16000	1.33216	0.00000	1,273.60000	1.27360	1,332.160	7.41	0.36	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92	Call	2,419.00000	2.41900	0.00000	2,330.99000	2.33099	2,419.000	7.75	0.52	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97	Put	825.70000	0.82570	0.00000	790.03000	0.79003	825.700	8.66	(0.21)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		9.99106	94.70121	0.00000	10.00118	94.65554		7.86	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		10.10796	92.34661	0.00000	10.11608	92.31114		7.93	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 07/11/2024	Bond Future	0.00		10.47153	91.84548	0.00000	10.48673	91.75755		9.32	0.00	33,615,445.68	366	141,437.00
R2035	On 07/11/2024	Bond Future	11.10	Put	351.41000	0.35141	0.00000	370.47000	0.37047	351.410	10.15	(0.17)	0.00	0	11,000.00
R2035	On 07/11/2024	Bond Future	12.20	Call	9,310.45000	9.31045	0.00000	9,224.37000	9.22437	9,310.450	11.61	0.99	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	0.36000	0.00036	0.00000	0.42000	0.00042	0.360	12.00	0.00	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		10.55737	93.74381	0.00000	10.57174	93.66235		9.23	0.00	0.00	0	0.00
R2035	On 06/02/2025	Bond Future	10.34	Call	1,639.12000	1.63912	0.00000	1,543.86000	1.54386	1,639.120	9.05	0.42	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65	Put	2,019.66000	2.01966	0.00000	1,988.76000	1.98876	2,019.660	9.41	(0.45)	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	11.30	Put	906.78000	0.90678	0.00000	869.08000	0.86908	906.780	10.22	(0.24)	0.00	0	1,000.00
R2035	On 08/05/2025	Bond Future	0.00		10.65420	91.09652	0.00000	10.66748	91.02278		9.66	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	10.44	Call	2,238.47000	2.23847	0.00000	2,208.33000	2.20833	2,238.470	9.36	0.45	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95	Put	2,165.48000	2.16548	0.00000	2,197.77000	2.19777	2,165.480	9.87	(0.40)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46	Call	5,670.04000	5.67004	0.00000	5,619.12000	5.61912	5,670.040	10.44	0.73	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	1,066.22000	1.06622	0.00000	1,085.38000	1.08538	1,066.220	10.70	(0.22)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	407.53000	0.40753	0.00000	415.12000	0.41512	407.530	11.81	(0.10)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	170.91000	0.17091	0.00000	174.59000	0.17459	170.910	11.86	(0.05)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.76575	92.85651	0.00000	10.77722	92.79425		10.07	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		10.89252	90.12150	0.00000	10.90248	90.06870		10.35	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 07/11/2024	Bond Future	0.00		10.82660	86.81127	0.00000	10.86235	86.59925		10.21	0.00	21,702,817.50	250	203,135.00
R2037	On 06/02/2025	Bond Future	0.00		10.91196	84.34477	0.00000	10.94774	84.13613		10.66	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		11.01751	86.01950	0.00000	11.05317	85.81536		10.68	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	8,914.88000	8.91488	0.00000	8,693.85000	8.69385	8,914.880	12.57	0.85	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	12,101.30000	12.10130	0.00000	11,914.99000	11.91499	12,101.300	13.12	0.92	0.00	0	7,500.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 08/05/2025	Bond Future	13.35	Call	12,310.7800		12.31078	0.00000	12,123.55000	12.12355	12,310.780	13.12	0.93	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.13783		83.42032	0.00000	11.17277	83.22436		11.79	0.00	0.00	0	0.00
R2037	On 07/08/2025	Bond Future	10.55	Call	2,198.62000		2.19862	0.00000	2,130.88000	2.13088	2,198.620	11.22	0.38	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	2,399.39000		2.39939	0.00000	2,327.36000	2.32736	2,399.390	11.27	0.40	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.42	Put	3,044.57000		3.04457	0.00000	3,130.71000	3.13071	3,044.570	11.96	(0.41)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,774.35000		1.77435	0.00000	1,829.75000	1.82975	1,774.350	12.78	(0.27)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.26012		85.00915	0.00000	11.29464	84.81935		11.62	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 07/11/2024	Bond Future	0.00		11.04761		87.58768	0.00000	11.06293	87.48878		10.99	0.00	0.00	0	113,311.00
R2040	On 07/11/2024	Bond Future	12.10	Call	6,557.29000		6.55729	0.00000	6,449.11000	6.44911	6,557.290	12.78	0.93	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	40.67000		0.04067	0.00000	37.09000	0.03709	40.670	13.55	(0.02)	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15	Put	8.28000		0.00828	0.00000	8.45000	0.00845	8.280	14.17	(0.01)	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		11.13385		84.88655	0.00000	11.14848	84.79353		11.51	0.00	0.00	0	14.00
R2040	On 06/02/2025	Bond Future	11.00	Call	2,051.18000		2.05118	0.00000	2,016.69000	2.01669	2,051.180	11.15	0.46	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	1,234.42000		1.23442	0.00000	1,268.14000	1.26814	1,234.420	12.20	(0.28)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	649.27000		0.64927	0.00000	669.38000	0.66938	649.270	12.98	(0.17)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.23847		86.57183	0.00000	11.25225	86.48566		11.54	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	9,530.49000		9.53049	0.00000	9,463.38000	9.46338	9,530.490	13.54	0.84	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	12,605.8800		12.60588	0.00000	12,530.46000	12.53046	12,605.880	14.20	0.91	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	12,914.3800		12.91438	0.00000	12,838.26000	12.83826	12,914.380	14.20	0.92	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.35664		83.73250	0.00000	11.36896	83.65689		12.81	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		11.47595		85.32680	0.00000	11.48709	85.25964		12.65	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 07/11/2024	Bond Future	0.00		11.07928		84.06695	0.00000	11.10993	83.86154		11.80	0.00	222,273,015.80	2,644	91,626.00
R2044	On 07/11/2024	Bond Future	12.00	Put	213.10000		0.21310	0.00000	210.70000	0.21070	213.100	13.56	(0.09)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	Put	114.21000		0.11421	0.00000	112.05000	0.11205	114.210	13.98	(0.05)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50	Put	60.40000		0.06040	0.00000	58.53000	0.05853	60.400	14.40	(0.03)	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		11.15969		81.41845	0.00000	11.19027	81.21625		12.40	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	12.00	Call	6,174.04000		6.17404	0.00000	6,020.76000	6.02076	6,174.040	13.65	0.79	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	8,623.99000		8.62399	0.00000	8,450.75000	8.45075	8,623.990	14.48	0.88	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	73.29000		0.07329	0.00000	79.30000	0.07930	73.290	15.69	(0.02)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		11.25665		83.03483	0.00000	11.28702	82.83700		12.45	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	10.92	Call	2,300.47000		2.30047	0.00000	2,156.51000	2.15651	2,300.470	12.04	0.41	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	2,360.07000		2.36007	0.00000	2,351.03000	2.35103	2,360.070	13.01	(0.37)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	1,186.77000		1.18677	0.00000	1,163.24000	1.16324	1,186.770	14.10	(0.21)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.36565		80.25242	0.00000	11.39531	80.06246		13.85	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.47515		81.78031	0.00000	11.50436	81.59624		13.69	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 07/11/2024	Bond Future	0.00		10.99858		82.97950	0.00000	11.01904	82.83627		12.37	0.00	0.00	0	251,160.00
R2048	On 06/02/2025	Bond Future	0.00		11.07742		84.69453	0.00000	11.09749	84.55586		12.34	0.00	0.00	0	10,000.00
R2048	On 06/02/2025	Bond Future	10.30	Call	667.29000		0.66729	0.00000	602.37000	0.60237	667.290	11.38	0.20	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00	Call	2,446.49000		2.44649	0.00000	2,299.01000	2.29901	2,446.490	12.34	0.48	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	1,275.82000		1.27582	0.00000	1,239.63000	1.23963	1,275.820	13.50	(0.27)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00		11.16309		81.93077	0.00000	11.18261	81.79771		13.07	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.25884		83.51330	0.00000	11.27732	83.38924		13.38	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
R2048	On 06/11/2025	Bond Future	0.00	11.36425	80.66289	0.00000	11.38194	80.54603		14.01	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 07/11/2024	Bond Future	0.00	11.02309	106.54593	0.00000	11.04867	106.31502		12.51	0.00	0.00	0	3,664.00
R2053	On 06/02/2025	Bond Future	0.00	11.10051	108.74764	0.00000	11.12589	108.52156		12.47	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	11.18966	105.04114	0.00000	11.21469	104.82151		13.22	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.28780	107.06833	0.00000	11.31202	106.85921		13.15	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.39371	103.24524	0.00000	11.41735	103.04463		13.74	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 07/11/2024	Bond Future	0.00	10.58149	72.44845	0.00000	10.59668	72.36913		10.58	0.00	10,142,783.00	140	16,897.00
R209	On 06/02/2025	Bond Future	0.00	10.65788	73.94561	0.00000	10.67236	73.87113		10.53	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	10.74854	72.26087	0.00000	10.76207	72.19241		11.01	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00	10.85061	73.65645	0.00000	10.86259	73.59689		11.56	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.96261	71.90931	0.00000	10.97328	71.85724		11.89	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 07/11/2024	Bond Future	0.00	243.17439	243.17439	0.00000	241.79189	241.79189		0.00	0.00	0.00	0	1,557.00
R210	On 06/02/2025	Bond Future	0.00	248.25909	248.25909	0.00000	246.86958	246.86958		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	249.85192	249.85192	0.00000	248.46209	248.46209		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	254.74217	254.74217	0.00000	253.36020	253.36020		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	256.20394	256.20394	0.00000	254.83085	254.83085		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 07/11/2024	Bond Future	0.00	9.43292	90.03352	0.00000	9.43725	90.01476		6.93	0.00	0.00	0	77,426.00
R213	On 06/02/2025	Bond Future	0.00	9.49224	91.89438	0.00000	9.49486	91.88338		6.64	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	9.56667	90.16368	0.00000	9.56717	90.16165		6.79	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.65948	91.90647	0.00000	9.65676	91.91714		6.89	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.77334	90.10686	0.00000	9.76764	90.12839		6.83	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 07/11/2024	Bond Future	0.00	10.86212	68.29393	0.00000	10.88252	68.17911		12.05	0.00	0.00	0	19,548.00
R214	On 06/02/2025	Bond Future	0.00	10.93876	69.70550	0.00000	10.95873	69.59446		12.01	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	11.75 Call	5,064.09000	5.06409	0.00000	4,984.44000	4.98444	5,064.090	13.22	0.78	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25 Call	7,138.49000	7.13849	0.00000	7,046.10000	7.04610	7,138.490	14.02	0.88	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63 Put	45.03000	0.04503	0.00000	48.03000	0.04803	45.030	15.20	(0.02)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00	11.02266	67.78751	0.00000	11.04203	67.68115		12.66	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	11.11677	69.09717	0.00000	11.13502	68.99836		13.36	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.22098	67.11494	0.00000	11.23837	67.02218		13.86	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 :											442,794,421.56		4,283	1,614,496.00
Grand Total:											442,794,421.56		4,283	1,614,496.00