INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/09/2024

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
Derivatives															
AL37	On 07/11/2024	Index Future	0.00		1,061.17600	1,061.17600	0.00000	1,056.75000	1,056.75000	0.00	0.00	0.00		0	0.00
AL37	On 06/02/2025	Index Future	0.00		1,082.97900	1,082.97900	0.00000	1,078.44800	1,078.44800	0.00	0.00	0.00		0	0.00
AL37	On 08/05/2025	Index Future	0.00		1,104.47000	1,104.47000	0.00000	1,099.83200	1,099.83200	0.00	0.00	0.00		0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,125.84100	1,125.84100	0.00000	1,121.09700	1,121.09700	0.00	0.00	0.00		0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,147.36400	1,147.36400	0.00000	1,142.51500	1,142.51500	0.00	0.00	0.00		0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,271.89500	1,271.89500	0.00000	1,263.72600	1,263.72600	0.00	0.00	0.00		0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,298.02700	1,298.02700	0.00000	1,289.67400	1,289.67400	0.00	0.00	0.00		0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,323.78600	1,323.78600	0.00000	1,315.24600	1,315.24600	0.00	0.00	0.00		0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,349.40100	1,349.40100	0.00000	1,340.67600	1,340.67600	0.00	0.00	0.00		0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,375.19700	1,375.19700	0.00000	1,366.28900	1,366.28900	0.00	0.00	0.00		0	0.00
ALBI	On 07/11/2024	Index Future	0.00		1,098.94800	1,098.94800	0.00000	1,092.36400	1,092.36400	0.00	0.00	0.00		0	121.00
ALBI	On 06/02/2025	Index Future	0.00		1,121.52600	1,121.52600	0.00000	1,114.79300	1,114.79300	0.00	0.00	0.00		0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,143.78300	1,143.78300	0.00000	1,136.89800	1,136.89800	0.00	0.00	0.00		0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,165.91500	1,165.91500	0.00000	1,158.87900	1,158.87900	0.00	0.00	0.00		0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,188.20300	1,188.20300	0.00000	1,181.01900	1,181.01900	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		10.90720	82.15908	0.00000	11.02622	81.58277	0.00	0.00	0.00		0	0.00
ES33	On 06/02/2025	Bond Future	0.00		11.01518	83.86638	0.00000	11.13954	83.27776	0.00	0.00	0.00		0	0.00
ES33	On 08/05/2025	Bond Future	0.00		11.13726	81.74854	0.00000	11.26727	81.14763	0.00	0.00	0.00		0	0.00
ES33	On 07/08/2025	Bond Future	0.00		11.27454	83.34432	0.00000	11.41060	82.73122	0.00	0.00	0.00		0	0.00
ES33	On 06/11/2025	Bond Future	0.00		11.43055	81.15299	0.00000	11.57311	80.52771	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		11.24355	79.62627	0.00000	11.35680	78.91495	0.00	0.00	0.00		0	0.00
ES42	On 06/02/2025	Bond Future	0.00		11.33180	81.28030	0.00000	11.44909	80.55384	0.00	0.00	0.00		0	0.00
ES42	On 08/05/2025	Bond Future	0.00		11.43421	78.64287	0.00000	11.55588	77.90137	0.00	0.00	0.00		0	0.00
ES42	On 07/08/2025	Bond Future	0.00		11.54467	80.17569	0.00000	11.67086	79.41922	0.00	0.00	0.00		0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.66532	77.45358	0.00000	11.79636	76.68214	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		1,081.86200	1,081.86200	0.00000	1,075.44600	1,075.44600	0.00	0.00	0.00		0	677.00
GOVI	On 06/02/2025	GOVI	0.00		1,104.08900	1,104.08900	0.00000	1,097.52800	1,097.52800	0.00	0.00	0.00		0	0.00
GOVI	On 08/05/2025	GOVI	0.00		1,126.00000	1,126.00000	0.00000	1,119.29000	1,119.29000	0.00	0.00	0.00		0	0.00
GOVI	On 07/08/2025	GOVI	0.00		1,147.78800	1,147.78800	0.00000	1,140.93100	1,140.93100	0.00	0.00	0.00		0	0.00
GOVI	On 06/11/2025	GOVI	0.00		1,169.73000	1,169.73000	0.00000	1,162.72800	1,162.72800	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		185.14626	185.14626	0.00000	185.14336	185.14336	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		134.30607	134.30607	0.00000	134.43172	134.43172	0.00	0.00	0.00		0	9,984.00
I2029	On 06/02/2025	Bond Future	0.00		137.09691	137.09691	0.00000	137.22458	137.22458	0.00	0.00	0.00		0	0.00
I2029	On 08/05/2025	Bond Future	0.00		138.41929	138.41929	0.00000	138.54860	138.54860	0.00	0.00	0.00		0	0.00
I2029	On 07/08/2025	Bond Future	0.00		141.12583	141.12583	0.00000	141.25693	141.25693	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 06/11/2025	Bond Future	0.00		142.39641	142.39641	0.00000	142.52914	142.52914		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 07/11/2024	Bond Future	0.00		127.89248	127.89248	0.00000	128.09523	128.09523		0.00	0.00	0.00	0	6,936.00
I2033	On 06/02/2025	Bond Future	0.00		130.55008	130.55008	0.00000	130.75659	130.75659		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00		131.64170	131.64170	0.00000	131.85146	131.85146		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00		134.21584	134.21584	0.00000	134.42903	134.42903		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00		135.25050	135.25050	0.00000	135.46694	135.46694		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 07/11/2024	Bond Future	0.00		140.44068	140.44068	0.00000	140.83595	140.83595		0.00	0.00	0.00	0	3,218.00
I2038	On 06/02/2025	Bond Future	0.00		141.24597	141.24597	0.00000	141.64861	141.64861		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00		144.07870	144.07870	0.00000	144.48877	144.48877		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00		144.73863	144.73863	0.00000	145.15546	145.15546		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00		147.53124	147.53124	0.00000	147.95559	147.95559		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 07/11/2024	Bond Future	0.00		121.43943	121.43943	0.00000	122.00495	122.00495		0.00	0.00	0.00	0	17,306.00
I2046	On 06/02/2025	Bond Future	0.00		123.96278	123.96278	0.00000	124.53958	124.53958		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00		124.20526	124.20526	0.00000	124.79270	124.79270		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00		126.63292	126.63292	0.00000	127.23107	127.23107		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00		126.79123	126.79123	0.00000	127.39989	127.39989		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 07/11/2024	Bond Future	0.00		123.34733	123.34733	0.00000	123.98503	123.98503		0.00	0.00	0.00	0	15,376.00
I2050	On 06/02/2025	Bond Future	0.00		123.55650	123.55650	0.00000	124.20669	124.20669		0.00	0.00	0.00	0	582.00
I2050	On 08/05/2025	Bond Future	0.00		126.03462	126.03462	0.00000	126.69707	126.69707		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00		126.09472	126.09472	0.00000	126.76907	126.76907		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00		128.52716	128.52716	0.00000	129.21415	129.21415		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 07/11/2024	Index Future	0.00		373.26200	373.26200	0.00000	374.34000	374.34000		0.00	0.00	0.00	0	795.00
IGOV	On 06/02/2025	Index Future	0.00		381.02200	381.02200	0.00000	382.11700	382.11700		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00		388.67200	388.67200	0.00000	389.78300	389.78300		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00		396.28000	396.28000	0.00000	397.40700	397.40700		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00		403.94100	403.94100	0.00000	405.08500	405.08500		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
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

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
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
JBAF	On 18/09/2024	Jibar Tradeable Future	0.00		8.33500	91.66500	0.00000	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	0.00000	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	0.00000	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	0.00000	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	0.00000	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	0.00000	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	0.00000	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	0.00000	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	0.00000	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	0.00000	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	0.00000	8.40000	91.60000		0.00	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00		7.88292	109.10386	0.00000	7.93081	109.00957		1.67	0.00	140,962,187.12	1,292	159,976.00
R186	On 06/02/2025	Bond Future	0.00		7.81872	106.03223	0.00000	7.87397	105.93553		1.77	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00		7.78756	108.13249	0.00000	7.85262	108.03327		1.57	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00		7.78319	104.90941	0.00000	7.86158	104.80770		1.38	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,991.55000	1.99155	0.00000	1,908.35000	1.90835	1,991.550	1.86	0.85	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	30.94000	0.03094	0.00000	36.21000	0.03621	30.940	1.86	(0.04)	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		7.79690	106.90547	0.00000	7.89455	106.80133		1.09	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
R202	On 07/11/2024	Bond Future	0.00		271.94650	271.94650	0.00000	272.38072	272.38072		0.00	0.00	0.00	0	1,076.00
R202	On 06/02/2025	Bond Future	0.00		272.39170	272.39170	0.00000	272.83380	272.83380		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00		277.85551	277.85551	0.00000	278.30483	278.30483		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00		277.97350	277.97350	0.00000	278.42931	278.42931		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00		283.33721	283.33721	0.00000	283.80057	283.80057		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 07/11/2024	Bond Future	0.00		8.82042	98.86708	0.00000	8.91900	98.47110		5.72	0.00	287,802,069.88	2,911	185,253.00
R2030	On 07/11/2024	Bond Future	10.21	Call	5,412.96000	5.41296	0.00000	5,026.76000	5.02676	5,412.960	6.71	0.99	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71	Call	7,255.37000	7.25537	0.00000	6,861.43000	6.86143	7,255.370	7.15	1.00	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91	Put	0.00000	0.00000	0.00000	0.01000	0.00001		7.40	0.00	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00		8.84787	96.88750	0.00000	8.95266	96.48298		5.70	0.00	0.00	0	0.00
R2030	On 06/02/2025	Bond Future	8.68	Call	1,057.01000	1.05701	0.00000	905.59000	0.90559	1,057.010	5.60	0.43	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.18	Call	2,121.83000	2.12183	0.00000	1,882.00000	1.88200	2,121.830	5.79	0.65	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.69	Put	382.00000	0.38200	0.00000	474.36000	0.47436	382.000	6.11	(0.19)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	0.00		8.90530	98.80609	0.00000	9.01703	98.39298		5.51	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	8.68	Call	1,316.49000	1.31649	0.00000	1,156.90000	1.15690	1,316.490	5.38	0.43	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.18	Call	2,313.60000	2.31360	0.00000	2,084.64000	2.08464	2,313.600	5.61	0.60	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.99	Put	545.06000	0.54506	0.00000	640.90000	0.64090	545.060	6.12	(0.20)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	10.31	Call	5,422.71000	5.42271	0.00000	5,081.62000	5.08162	5,422.710	6.34	0.85	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69	Call	6,598.32000	6.59832	0.00000	6,235.84000	6.23584	6,598.320	6.60	0.90	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86	Put	42.81000	0.04281	0.00000	54.42000	0.05442	42.810	6.81	(0.02)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28	Put	19.39000	0.01939	0.00000	25.29000	0.02529	19.390	6.81	(0.01)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00		8.98284	96.70327	0.00000	9.10241	96.28169		5.55	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48	Call	5,672.55000	5.67255	0.00000	5,335.43000	5.33543	5,672.550	6.33	0.83	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	ContractsTraded	Open Interest
R2030	On 07/08/2025	Bond Future	12.12	Put	93.82000	0.09382	0.00000	113.17000	0.11317	93.820	6.83	(0.04)	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.06715	98.54312	0.00000	9.19524	98.11303		5.24	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		9.55477	94.15789	0.00000	9.64787	93.69531		7.62	0.00	11,958,052.03	127	102,633.00
R2032	On 07/11/2024	Bond Future	9.75	Call	1,626.58000	1.62658	0.00000	1,372.97000	1.37297	1,626.580	7.62	0.65	0.00	0	50.00
R2032	On 07/11/2024	Bond Future	9.90	Call	2,163.06000	2.16306	0.00000	1,865.05000	1.86505	2,163.060	7.91	0.73	0.00	0	100.00
R2032	On 07/11/2024	Bond Future	10.60	Put	78.36000	0.07836	0.00000	121.24000	0.12124	78.360	9.23	(0.06)	0.00	0	200.00
R2032	On 07/11/2024	Bond Future	11.11	Call	7,377.75000	7.37775	0.00000	6,929.13000	6.92913	7,377.750	10.09	0.98	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	9,569.40000	9.56940	0.00000	9,111.30000	9.11130	9,569.400	10.90	1.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	9,699.05000	9.69905	0.00000	9,240.66000	9.24066	9,699.050	10.95	1.00	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	12.95	Put	0.01000	0.00001	0.00000	0.03000	0.00003	0.010	11.13	0.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	13.36	Put	0.00000	0.00000	0.00000	0.00000	0.00000		11.13	0.00	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		9.61428	96.09142	0.00000	9.71195	95.61896		7.41	0.00	0.00	0	0.00
R2032	On 06/02/2025	Bond Future	9.42	Call	1,299.82000	1.29982	0.00000	1,127.43000	1.12743	1,299.820	7.19	0.42	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92	Call	2,625.71000	2.62571	0.00000	2,352.47000	2.35247	2,625.710	7.55	0.64	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61	Put	419.18000	0.41918	0.00000	513.36000	0.51336	419.180	8.18	(0.16)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		9.69160	93.83173	0.00000	9.79424	93.34936		7.62	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	9.42	Call	1,647.61000	1.64761	0.00000	1,466.53000	1.46653	1,647.610	7.41	0.42	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92	Call	2,882.75000	2.88275	0.00000	2,622.86000	2.62286	2,882.750	7.75	0.59	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97	Put	613.35000	0.61335	0.00000	711.50000	0.71150	613.350	8.67	(0.17)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		9.78402	95.64199	0.00000	9.89201	95.14978		7.81	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		9.89080	93.30166	0.00000	10.00460	92.79962		7.99	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		10.25657	93.10156	0.00000	10.37511	92.40598		9.31	0.00	105,484,067.48	1,133	141,508.00
R2035	On 07/11/2024	Bond Future	11.10	Put	131.75000	0.13175	0.00000	218.50000	0.21850	131.750	10.13	(0.08)	0.00	0	11,000.00
R2035	On 07/11/2024	Bond Future	12.20	Call	10,551.27000	10.55127	0.00000	9,859.98000	9.85998	10,551.270	11.60	1.00	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	0.03000	0.00003	0.00000	0.09000	0.00009	0.030	11.99	0.00	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		10.33562	95.01362	0.00000	10.45914	94.30333		9.22	0.00	0.00	0	0.00
R2035	On 06/02/2025	Bond Future	10.26	Call	1,913.83000	1.91383	0.00000	1,614.52000	1.61452	1,913.830	8.94	0.48	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34	Call	2,155.49000	2.15549	0.00000	1,831.84000	1.83184	2,155.490	9.03	0.51	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65	Put	1,428.39000	1.42839	0.00000	1,725.24000	1.72524	1,428.390	9.41	(0.36)	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.30	Put	584.84000	0.58484	0.00000	737.40000	0.73740	584.840	10.21	(0.17)	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00		10.42431	92.38607	0.00000	10.55299	91.66118		9.67	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	10.44	Call	2,803.98000	2.80398	0.00000	2,459.64000	2.45964	2,803.980	9.36	0.52	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95	Put	1,643.99000	1.64399	0.00000	1,912.61000	1.91261	1,643.990	9.88	(0.33)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46	Call	6,601.00000	6.60100	0.00000	6,056.95000	6.05695	6,601.000	10.45	0.79	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	769.33000	0.76933	0.00000	917.84000	0.91784	769.330	10.72	(0.17)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	277.81000	0.27781	0.00000	340.54000	0.34054	277.810	11.84	(0.07)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	108.96000	0.10896	0.00000	138.04000	0.13804	108.960	11.89	(0.03)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.52643	94.16900	0.00000	10.66067	93.42962		10.02	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		10.64346	91.45549	0.00000	10.78360	90.70160		10.37	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		10.61189	88.10059	0.00000	10.72511	87.41729		10.18	0.00	76,911,815.07	873	203,170.00
R2037	On 06/02/2025	Bond Future	0.00		10.69104	85.64925	0.00000	10.80860	84.95158		10.62	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		10.78893	87.34477	0.00000	10.91111	86.63277		10.66	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	10,022.56000	10.02256	0.00000	9,411.09000	9.41109	10,022.560	12.57	0.88	0.00	0	15,000.00

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
R2037	On 08/05/2025	Bond Future	13.30	Call	13,315.07000	13.31507	0.00000	12,652.78000	12.65278	13,315.070	13.12	0.95	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	13,530.47000	13.53047	0.00000	12,865.42000	12.86542	13,530.470	13.12	0.95	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		10.90036	84.76946	0.00000	11.02753	84.04321		11.71	0.00	0.00	0	0.00
R2037	On 07/08/2025	Bond Future	10.55	Call	2,661.80000	2.66180	0.00000	2,376.33000	2.37633	2,661.800	11.13	0.43	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	2,892.43000	2.89243	0.00000	2,590.22000	2.59022	2,892.430	11.18	0.45	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,448.90000	2.44890	0.00000	2,734.86000	2.73486	2,448.900	11.89	(0.36)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,378.64000	1.37864	0.00000	1,562.37000	1.56237	1,378.640	12.71	(0.22)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.01388	86.38078	0.00000	11.14612	85.64026		11.65	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		10.87371	88.72258	0.00000	10.97663	88.04818		10.97	0.00	0.00	0	113,272.00
R2040	On 07/11/2024	Bond Future	12.10	Call	7,596.52000	7.59652	0.00000	6,958.63000	6.95863	7,596.520	12.77	0.97	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	10.85000	0.01085	0.00000	20.75000	0.02075	10.850	13.55	(0.01)	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15	Put	1.56000	0.00156	0.00000	3.45000	0.00345	1.560	14.17	0.00	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		10.95544	86.03342	0.00000	11.06214	85.34474		11.50	0.00	0.00	0	14.00
R2040	On 06/02/2025	Bond Future	11.00	Call	2,535.82000	2.53582	0.00000	2,209.23000	2.20923	2,535.820	11.14	0.53	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	873.91000	0.87391	0.00000	1,060.11000	1.06011	873.910	12.20	(0.22)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	432.29000	0.43229	0.00000	539.14000	0.53914	432.290	12.98	(0.12)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.05429	87.73639	0.00000	11.16499	87.03357		11.55	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	10,493.70000	10.49370	0.00000	9,897.26000	9.89726	10,493.700	13.57	0.88	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	13,656.21000	13.65621	0.00000	13,012.28000	13.01228	13,656.210	14.24	0.93	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	13,972.6700	13.97267	0.00000	13,324.47000	13.32447	13,972.670	14.24	0.94	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.16568	84.91777	0.00000	11.28070	84.20087		12.76	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		11.27838	86.53141	0.00000	11.39776	85.80045		12.72	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		10.91607	85.17490	0.00000	11.02904	84.40546		11.79	0.00	118,904,160.40	1,396	87,748.00
R2044	On 07/11/2024	Bond Future	12.00	Put	84.13000	0.08413	0.00000	142.94000	0.14294	84.130	13.55	(0.05)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	Put	39.38000	0.03938	0.00000	71.18000	0.07118	39.380	13.97	(0.02)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50	Put	18.19000	0.01819	0.00000	34.92000	0.03492	18.190	14.39	(0.01)	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		10.99254	82.53814	0.00000	11.10943	81.75255		12.39	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	12.00	Call	7,021.48000	7.02148	0.00000	6,394.28000	6.39428	7,021.480	13.66	0.84	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	9,583.43000	9.58343	0.00000	8,887.21000	8.88721	9,583.430	14.49	0.91	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	41.11000	0.04111	0.00000	57.28000	0.05728	41.110	15.71	(0.01)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		11.08439	84.17183	0.00000	11.20543	83.37025		12.46	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	10.92	Call	2,731.02000	2.73102	0.00000	2,394.10000	2.39410	2,731.020	12.03	0.47	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	1,909.40000	1.90940	0.00000	2,197.43000	2.19743	1,909.400	13.03	(0.32)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	923.29000	0.92329	0.00000	1,086.26000	1.08626	923.290	14.14	(0.17)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.18735	81.40976	0.00000	11.31288	80.59219		13.79	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.29100	82.95661	0.00000	11.42105	82.12303		13.77	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		10.84564	84.06395	0.00000	10.94327	83.36888		12.36	0.00	179,812,789.05	2,139	250,911.00
R2048	On 06/02/2025	Bond Future	0.00		10.92085	85.79039	0.00000	11.02184	85.08069		12.32	0.00	0.00	0	10,000.00
R2048	On 06/02/2025	Bond Future	10.30	Call	840.92000	0.84092	0.00000	699.88000	0.69988	840.920	11.35	0.24	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00	Call	2,917.96000	2.91796	0.00000	2,570.85000	2.57085	2,917.960	12.32	0.55	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	931.72000	0.93172	0.00000	1,119.31000	1.11931	931.720	13.49	(0.22)	0.00	0	660.00

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
R2048	On 08/05/2025	Bond Future	0.00		11.00198	83.04346	0.00000	11.10642	82.31921		13.07	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.09238	84.64574	0.00000	11.20051	83.90705		13.38	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.19236	81.81383	0.00000	11.30437	81.06065		14.09	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		10.85985	108.04109	0.00000	10.97281	107.00246		12.50	0.00	0.00	0	3,664.00
R2053	On 06/02/2025	Bond Future	0.00		10.93325	110.25969	0.00000	11.05010	109.19929		12.47	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00		11.01725	106.57692	0.00000	11.13825	105.49489		13.24	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		11.10946	108.63188	0.00000	11.23484	107.52826		13.22	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.20931	104.83468	0.00000	11.33932	103.70951		13.83	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		10.37773	73.52386	0.00000	10.49587	72.89773		10.58	0.00	0.00	0	16,897.00
R209	On 07/11/2024	Bond Future	10.55	Call	1,683.49000	1.68349	0.00000	1,348.13000	1.34813	1,683.490	10.66	0.63	0.00	0	100.00
R209	On 07/11/2024	Bond Future	11.00	Put	236.05000	0.23605	0.00000	365.54000	0.36554	236.050	11.36	(0.14)	0.00	0	100.00
R209	On 06/02/2025	Bond Future	0.00		10.44862	75.03368	0.00000	10.57107	74.39434		10.53	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00		10.53244	73.36621	0.00000	10.65947	72.71374		11.03	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00		10.62673	74.78174	0.00000	10.75857	74.11626		11.53	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		10.73076	73.05321	0.00000	10.86770	72.37468		11.97	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		242.69584	242.69584	0.00000	242.87788	242.87788		0.00	0.00	0.00	0	1,557.00
R210	On 06/02/2025	Bond Future	0.00		247.73895	247.73895	0.00000	247.92378	247.92378		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00		249.30705	249.30705	0.00000	249.49372	249.49372		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00		254.18085	254.18085	0.00000	254.36992	254.36992		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		255.62317	255.62317	0.00000	255.81393	255.81393		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		9.25041	90.82902	0.00000	9.34365	90.42152		6.94	0.00	0.00	0	77,278.00
R213	On 06/02/2025	Bond Future	0.00		9.30284	92.69438	0.00000	9.40113	92.27812		6.65	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00		9.36845	90.97404	0.00000	9.47213	90.54905		6.79	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00		9.45062	92.73047	0.00000	9.56025	92.29679		6.87	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00		9.55320	90.94293	0.00000	9.66936	90.50057		6.84	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		10.69417	69.25048	0.00000	10.79683	68.66339		12.04	0.00	0.00	0	19,317.00
R214	On 06/02/2025	Bond Future	0.00		10.76688	70.67265	0.00000	10.87297	70.07326		12.01	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	11.75	Call	5,794.97000	5.79497	0.00000	5,318.58000	5.31858	5,794.970	13.23	0.84	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25	Call	7,967.94000	7.96794	0.00000	7,437.20000	7.43720	7,967.940	14.04	0.91	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63	Put	24.13000	0.02413	0.00000	33.42000	0.03342	24.130	15.22	(0.01)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00		10.84591	68.76978	0.00000	10.95553	68.15808		12.67	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00		10.93433	70.09700	0.00000	11.04770	69.47310		13.31	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00		11.03279	68.13123	0.00000	11.15009	67.49509		13.94	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 :												921,835,141.03		9,871	1,614,390.00

Grand Total:	921,835,141.03	9,871	1,614,390.00