INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/09/2024

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		1,059.95900	1,059.95900	0.00000	1,061.17600	1,061.17600	0.00	0.00	0.00		0	0.00
AL37	On 06/02/2025	Index Future	0.00		1,081.74100	1,081.74100	0.00000	1,082.97900	1,082.97900	0.00	0.00	0.00		0	0.00
AL37	On 08/05/2025	Index Future	0.00		1,103.21500	1,103.21500	0.00000	1,104.47000	1,104.47000	0.00	0.00	0.00		0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,124.56700	1,124.56700	0.00000	1,125.84100	1,125.84100	0.00	0.00	0.00		0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,146.07000	1,146.07000	0.00000	1,147.36400	1,147.36400	0.00	0.00	0.00		0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,271.47200	1,271.47200	0.00000	1,271.89500	1,271.89500	0.00	0.00	0.00		0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,297.60000	1,297.60000	0.00000	1,298.02700	1,298.02700	0.00	0.00	0.00		0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,323.35800	1,323.35800	0.00000	1,323.78600	1,323.78600	0.00	0.00	0.00		0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,348.97100	1,348.97100	0.00000	1,349.40100	1,349.40100	0.00	0.00	0.00		0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,374.76500	1,374.76500	0.00000	1,375.19700	1,375.19700	0.00	0.00	0.00		0	0.00
ALBI	On 07/11/2024	Index Future	0.00		1,098.82000	1,098.82000	0.00000	1,098.94800	1,098.94800	0.00	0.00	0.00		0	121.00
ALBI	On 06/02/2025	Index Future	0.00		1,121.40100	1,121.40100	0.00000	1,121.52600	1,121.52600	0.00	0.00	0.00		0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,143.66100	1,143.66100	0.00000	1,143.78300	1,143.78300	0.00	0.00	0.00		0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,165.79600	1,165.79600	0.00000	1,165.91500	1,165.91500	0.00	0.00	0.00		0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,188.08700	1,188.08700	0.00000	1,188.20300	1,188.20300	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		10.89075	82.23916	0.00000	10.90720	82.15908	0.00	0.00	0.00		0	0.00
ES33	On 06/02/2025	Bond Future	0.00		10.99793	83.94847	0.00000	11.01518	83.86638	0.00	0.00	0.00		0	0.00
ES33	On 08/05/2025	Bond Future	0.00		11.11914	81.83276	0.00000	11.13726	81.74854	0.00	0.00	0.00		0	0.00
ES33	On 07/08/2025	Bond Future	0.00		11.25549	83.43065	0.00000	11.27454	83.34432	0.00	0.00	0.00		0	0.00
ES33	On 06/11/2025	Bond Future	0.00		11.41052	81.24135	0.00000	11.43055	81.15299	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		11.21712	79.79373	0.00000	11.24355	79.62627	0.00	0.00	0.00		0	0.00
ES42	On 06/02/2025	Bond Future	0.00		11.30439	81.45159	0.00000	11.33180	81.28030	0.00	0.00	0.00		0	0.00
ES42	On 08/05/2025	Bond Future	0.00		11.40572	78.81810	0.00000	11.43421	78.64287	0.00	0.00	0.00		0	0.00
ES42	On 07/08/2025	Bond Future	0.00		11.51507	80.35481	0.00000	11.54467	80.17569	0.00	0.00	0.00		0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.63454	77.63654	0.00000	11.66532	77.45358	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		1,081.65100	1,081.65100	0.00000	1,081.86200	1,081.86200	0.00	0.00	0.00		0	677.00
GOVI	On 06/02/2025	GOVI	0.00		1,103.87900	1,103.87900	0.00000	1,104.08900	1,104.08900	0.00	0.00	0.00		0	0.00
GOVI	On 08/05/2025	GOVI	0.00		1,125.79100	1,125.79100	0.00000	1,126.00000	1,126.00000	0.00	0.00	0.00		0	0.00
GOVI	On 07/08/2025	GOVI	0.00		1,147.58000	1,147.58000	0.00000	1,147.78800	1,147.78800	0.00	0.00	0.00		0	0.00
GOVI	On 06/11/2025	GOVI	0.00		1,169.52300	1,169.52300	0.00000	1,169.73000	1,169.73000	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		185.13573	185.13573	0.00000	185.14626	185.14626	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		134.29391	134.29391	0.00000	134.30607	134.30607	0.00	0.00	13,429,391.00		100	9,884.00
I2029	On 06/02/2025	Bond Future	0.00		137.08516	137.08516	0.00000	137.09691	137.09691	0.00	0.00	0.00		0	0.00
I2029	On 08/05/2025	Bond Future	0.00		138.40802	138.40802	0.00000	138.41929	138.41929	0.00	0.00	0.00		0	0.00
I2029	On 07/08/2025	Bond Future	0.00		141.11511	141.11511	0.00000	141.12583	141.12583	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		142.38635	142.38635	0.00000	142.39641	142.39641		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		127.78690	127.78690	0.00000	127.89248	127.89248		0.00	0.00	73,477,467.50	575	6,936.00
I2033	On 06/02/2025	Bond Future	0.00		130.44284	130.44284	0.00000	130.55008	130.55008		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00		131.53299	131.53299	0.00000	131.64170	131.64170		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00		134.10565	134.10565	0.00000	134.21584	134.21584		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00		135.13909	135.13909	0.00000	135.25050	135.25050		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		140.35401	140.35401	0.00000	140.44068	140.44068		0.00	0.00	7,438,762.53	53	3,232.00
I2038	On 06/02/2025	Bond Future	0.00		141.15805	141.15805	0.00000	141.24597	141.24597		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00		143.98993	143.98993	0.00000	144.07870	144.07870		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00		144.64923	144.64923	0.00000	144.73863	144.73863		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00		147.44075	147.44075	0.00000	147.53124	147.53124		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		121.42945	121.42945	0.00000	121.43943	121.43943		0.00	0.00	57,436,129.85	473	17,748.00
I2046	On 06/02/2025	Bond Future	0.00		123.95334	123.95334	0.00000	123.96278	123.96278		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00		124.19619	124.19619	0.00000	124.20526	124.20526		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00		126.62442	126.62442	0.00000	126.63292	126.63292		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00		126.78343	126.78343	0.00000	126.79123	126.79123		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		123.33894	123.33894	0.00000	123.34733	123.34733		0.00	0.00	0.00	0	15,376.00
I2050	On 06/02/2025	Bond Future	0.00		123.54822	123.54822	0.00000	123.55650	123.55650		0.00	0.00	0.00	0	582.00
I2050	On 08/05/2025	Bond Future	0.00		126.02696	126.02696	0.00000	126.03462	126.03462		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00		126.08789	126.08789	0.00000	126.09472	126.09472		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00		128.52084	128.52084	0.00000	128.52716	128.52716		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		373.16400	373.16400	0.00000	373.26200	373.26200		0.00	0.00	0.00	0	795.00
IGOV	On 06/02/2025	Index Future	0.00		380.92300	380.92300	0.00000	381.02200	381.02200		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00		388.57400	388.57400	0.00000	388.67200	388.67200		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00		396.18200	396.18200	0.00000	396.28000	396.28000		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00		403.84300	403.84300	0.00000	403.94100	403.94100		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		7.91593	109.03886	0.00000	7.88292	109.10386		1.67	0.00	0.00	0	159,976.00
R186	On 06/02/2025	Bond Future	0.00		7.85635	105.96636	0.00000	7.81872	106.03223		1.77	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00		7.83120	108.06592	0.00000	7.78756	108.13249		1.57	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00		7.83504	104.84212	0.00000	7.78319	104.90941		1.38	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,934.24000	1.93424	0.00000	1,991.55000	1.99155	1,934.240	1.86	0.84	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	33.56000	0.03356	0.00000	30.94000	0.03094	33.560	1.86	(0.04)	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		7.86074	106.83737	0.00000	7.79690	106.90547		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		271.92758	271.92758	0.00000	271.94650	271.94650		0.00	0.00	0.00	0	1,076.00
R202	On 06/02/2025	Bond Future	0.00		272.37353	272.37353	0.00000	272.39170	272.39170		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00		277.83855	277.83855	0.00000	277.85551	277.85551		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00		277.95788	277.95788	0.00000	277.97350	277.97350		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00		283.32239	283.32239	0.00000	283.33721	283.33721		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		8.85121	98.74319	0.00000	8.82042	98.86708		5.72	0.00	1,019,523,436.75	10,325	182,811.00
R2030	On 07/11/2024	Bond Future	10.21	Call	5,289.89000	5.28989	0.00000	5,412.96000	5.41296	5,289.890	6.71	0.99	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71	Call	7,131.58000	7.13158	0.00000	7,255.37000	7.25537	7,131.580	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	0.00000	0.00000		7.40	0.00	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00		8.88046	96.76147	0.00000	8.84787	96.88750		5.70	0.00	0.00	0	0.00
R2030	On 06/02/2025	Bond Future	8.68	Call	998.99000	0.99899	0.00000	1,057.01000	1.05701	998.990	5.60	0.42	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.18	Call	2,036.23000	2.03623	0.00000	2,121.83000	2.12183	2,036.230	5.79	0.64	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.69	Put	402.37000	0.40237	0.00000	382.00000	0.38200	402.370	6.11	(0.19)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	0.00		8.93985	98.67811	0.00000	8.90530	98.80609		5.51	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	8.68	Call	1,258.60000	1.25860	0.00000	1,316.49000	1.31649	1,258.600	5.38	0.42	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.18	Call	2,233.92000	2.23392	0.00000	2,313.60000	2.31360	2,233.920	5.61	0.59	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.99	Put	567.88000	0.56788	0.00000	545.06000	0.54506	567.880	6.12	(0.20)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	10.31	Call	5,311.21000	5.31121	0.00000	5,422.71000	5.42271	5,311.210	6.34	0.85	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69	Call	6,481.37000	6.48137	0.00000	6,598.32000	6.59832	6,481.370	6.60	0.90	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86	Put	44.98000	0.04498	0.00000	42.81000	0.04281	44.980	6.81	(0.02)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28	Put	20.43000	0.02043	0.00000	19.39000	0.01939	20.430	6.81	(0.01)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00		9.01962	96.57335	0.00000	8.98284	96.70327		5.55	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
R2030	On 07/08/2025	Bond Future	10.48	Call	5,563.23000	5.56323	0.00000	5,672.55000	5.67255	5,563.230	6.33	0.82	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	97.92000	0.09792	0.00000	93.82000	0.09382	97.920	6.83	(0.04)	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.10638	98.41115	0.00000	9.06715	98.54312		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		9.57449	94.05966	0.00000	9.55477	94.15789		7.62	0.00	31,604,045.76	336	102,311.00
R2032	On 07/11/2024	Bond Future	9.75	Call	1,554.00000	1.55400	0.00000	1,626.58000	1.62658	1,554.000	7.62	0.63	0.00	0	50.00
R2032	On 07/11/2024	Bond Future	9.90	Call	2,082.44000	2.08244	0.00000	2,163.06000	2.16306	2,082.440	7.91	0.72	0.00	0	100.00
R2032	On 07/11/2024	Bond Future	10.60	Put	80.31000	0.08031	0.00000	78.36000	0.07836	80.310	9.23	(0.06)	0.00	0	200.00
R2032	On 07/11/2024	Bond Future	11.11	Call	7,279.70000	7.27970	0.00000	7,377.75000	7.37775	7,279.700	10.09	0.98	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	9,471.12000	9.47112	0.00000	9,569.40000	9.56940	9,471.120	10.90	1.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	9,600.77000	9.60077	0.00000	9,699.05000	9.69905	9,600.770	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	0.01000	0.00001	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		9.63483	95.99176	0.00000	9.61428	96.09142		7.41	0.00	0.00	0	0.00
R2032	On 06/02/2025	Bond Future	9.42	Call	1,252.29000	1.25229	0.00000	1,299.82000	1.29982	1,252.290	7.19	0.41	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92	Call	2,556.66000	2.55666	0.00000	2,625.71000	2.62571	2,556.660	7.55	0.63	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61	Put	430.99000	0.43099	0.00000	419.18000	0.41918	430.990	8.18	(0.16)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		9.71300	93.73090	0.00000	9.69160	93.83173		7.62	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	9.42	Call	1,600.96000	1.60096	0.00000	1,647.61000	1.64761	1,600.960	7.41	0.41	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92	Call	2,819.20000	2.81920	0.00000	2,882.75000	2.88275	2,819.200	7.75	0.58	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97	Put	627.16000	0.62716	0.00000	613.35000	0.61335	627.160	8.67	(0.17)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		9.80635	95.53994	0.00000	9.78402	95.64199		7.81	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		9.91417	93.19828	0.00000	9.89080	93.30166		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		10.25578	93.10622	0.00000	10.25657	93.10156		9.31	0.00	221,313,484.94	2,377	141,248.00
R2035	On 07/11/2024	Bond Future	11.10	Put	126.30000	0.12630	0.00000	131.75000	0.13175	126.300	10.13	(0.08)	0.00	0	11,000.00
R2035	On 07/11/2024	Bond Future	12.20	Call	10,555.5900 0	10.55559	0.00000	10,551.27000	10.55127	10,555.590	11.60	1.00	0.00	0	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	0.02000	0.00002	0.00000	0.03000	0.00003	0.020	11.99	0.00	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		10.33473	95.01877	0.00000	10.33562	95.01362		9.22	0.00	0.00	0	0.00
R2035	On 06/02/2025	Bond Future	10.26	Call	1,908.87000	1.90887	0.00000	1,913.83000	1.91383	1,908.870	8.94	0.48	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34	Call	2,150.63000	2.15063	0.00000	2,155.49000	2.15549	2,150.630	9.03	0.51	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65	Put	1,419.18000	1.41918	0.00000	1,428.39000	1.42839	1,419.180	9.41	(0.36)	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.30	Put	578.49000	0.57849	0.00000	584.84000	0.58484	578.490	10.21	(0.17)	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00		10.42329	92.39184	0.00000	10.42431	92.38607		9.67	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	10.44	Call	2,801.08000	2.80108	0.00000	2,803.98000	2.80398	2,801.080	9.36	0.52	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95	Put	1,636.45000	1.63645	0.00000	1,643.99000	1.64399	1,636.450	9.88	(0.33)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46	Call	6,600.72000	6.60072	0.00000	6,601.00000	6.60100	6,600.720	10.45	0.79	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	763.99000	0.76399	0.00000	769.33000	0.76933	763.990	10.72	(0.17)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	274.93000	0.27493	0.00000	277.81000	0.27781	274.930	11.84	(0.07)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	107.48000	0.10748	0.00000	108.96000	0.10896	107.480	11.89	(0.03)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.52528	94.17537	0.00000	10.52643	94.16900		10.02	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		10.64218	91.46242	0.00000	10.64346	91.45549		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		10.61620	88.07444	0.00000	10.61189	88.10059		10.18	0.00	663,024,384.32	7,528	208,884.00
R2037	On 06/02/2025	Bond Future	0.00		10.69545	85.62293	0.00000	10.69104	85.64925		10.62	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		10.79343	87.31840	0.00000	10.78893	87.34477		10.66	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	9,995.58000	9.99558	0.00000	10,022.56000	10.02256	9,995.580	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	13,287.97000	13.28797	0.00000	13,315.07000	13.31507	13,287.970	13.12	0.95	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	13,503.38000	13.50338	0.00000	13,530.47000	13.53047	13,503.380	13.12	0.95	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		10.90496	84.74304	0.00000	10.90036	84.76946		11.71	0.00	0.00	0	0.00
R2037	On 07/08/2025	Bond Future	10.55	Call	2,645.06000	2.64506	0.00000	2,661.80000	2.66180	2,645.060	11.13	0.43	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	2,874.99000	2.87499	0.00000	2,892.43000	2.89243	2,874.990	11.18	0.45	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,452.87000	2.45287	0.00000	2,448.90000	2.44890	2,452.870	11.89	(0.36)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,379.85000	1.37985	0.00000	1,378.64000	1.37864	1,379.850	12.71	(0.22)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.01859	86.35425	0.00000	11.01388	86.38078		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		10.85758	88.82899	0.00000	10.87371	88.72258		10.97	0.00	38,107,636.71	429	113,124.00
R2040	On 07/11/2024	Bond Future	12.10	Call	7,697.03000	7.69703	0.00000	7,596.52000	7.59652	7,697.030	12.77	0.97	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	9.30000	0.00930	0.00000	10.85000	0.01085	9.300	13.55	(0.01)	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15	Put	1.29000	0.00129	0.00000	1.56000	0.00156	1.290	14.17	0.00	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		10.93868	86.14235	0.00000	10.95544	86.03342		11.50	0.00	0.00	0	14.00
R2040	On 06/02/2025	Bond Future	11.00	Call	2,585.92000	2.58592	0.00000	2,535.82000	2.53582	2,585.920	11.14	0.54	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	843.16000	0.84316	0.00000	873.91000	0.87391	843.160	12.20	(0.22)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	414.43000	0.41443	0.00000	432.29000	0.43229	414.430	12.98	(0.12)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.03684	87.84797	0.00000	11.05429	87.73639		11.55	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	10,587.42000	10.58742	0.00000	10,493.70000	10.49370	10,587.420	13.57	0.88	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	13,757.79000	13.75779	0.00000	13,656.21000	13.65621	13,757.790	14.24	0.94	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	14,074.98000	14.07498	0.00000	13,972.67000	13.97267	14,074.980	14.24	0.94	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.14749	85.03198	0.00000	11.16568	84.91777		12.76	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		11.25944	86.64825	0.00000	11.27838	86.53141		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		10.92039	85.14526	0.00000	10.91607	85.17490		11.79	0.00	236,959,258.58	2,783	87,985.00
R2044	On 07/11/2024	Bond Future	12.00	Put	81.45000	0.08145	0.00000	84.13000	0.08413	81.450	13.55	(0.05)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	Put	37.71000	0.03771	0.00000	39.38000	0.03938	37.710	13.97	(0.02)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50	Put	17.22000	0.01722	0.00000	18.19000	0.01819	17.220	14.39	(0.01)	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		10.99695	82.50828	0.00000	10.99254	82.53814		12.39	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	12.00	Call	6,990.40000	6.99040	0.00000	7,021.48000	7.02148	6,990.400	13.66	0.84	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	9,552.02000	9.55202	0.00000	9,583.43000	9.58343	9,552.020	14.49	0.91	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	40.52000	0.04052	0.00000	41.11000	0.04111	40.520	15.71	(0.01)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		11.08888	84.14187	0.00000	11.08439	84.17183		12.46	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	10.92	Call	2,710.22000	2.71022	0.00000	2,731.02000	2.73102	2,710.220	12.03	0.46	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	1,912.22000	1.91222	0.00000	1,909.40000	1.90940	1,912.220	13.03	(0.32)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	923.25000	0.92325	0.00000	923.29000	0.92329	923.250	14.14	(0.17)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.19194	81.37963	0.00000	11.18735	81.40976		13.79	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.29569	82.92631	0.00000	11.29100	82.95661		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		10.82959	84.17918	0.00000	10.84564	84.06395		12.36	0.00	15,825,685.84	188	250,873.00
R2048	On 06/02/2025	Bond Future	0.00		10.90421	85.90834	0.00000	10.92085	85.79039		12.32	0.00	0.00	0	10,000.00
R2048	On 06/02/2025	Bond Future	10.30	Call	863.06000	0.86306	0.00000	840.92000	0.84092	863.060	11.35	0.25	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00	Call	2,973.96000	2.97396	0.00000	2,917.96000	2.91796	2,973.960	12.32	0.56	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	899.15000	0.89915	0.00000	931.72000	0.93172	899.150	13.49	(0.21)	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		10.98472	83.16421	0.00000	11.00198	83.04346		13.07	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.07446	84.76927	0.00000	11.09238	84.64574		13.38	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.17375	81.94014	0.00000	11.19236	81.81383		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		10.84850	108.14645	0.00000	10.85985	108.04109		12.50	0.00	0.00	0	3,664.00
R2053	On 06/02/2025	Bond Future	0.00		10.92144	110.36793	0.00000	10.93325	110.25969		12.47	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00		11.00491	106.68839	0.00000	11.01725	106.57692		13.24	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		11.09659	108.74635	0.00000	11.10946	108.63188		13.22	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.19589	104.95208	0.00000	11.20931	104.83468		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		10.37161	73.55649	0.00000	10.37773	73.52386		10.58	0.00	2,574,477.15	35	16,897.00
R209	On 07/11/2024	Bond Future	10.55	Call	1,693.34000	1.69334	0.00000	1,683.49000	1.68349	1,693.340	10.66	0.63	0.00	0	100.00
R209	On 07/11/2024	Bond Future	11.00	Put	224.63000	0.22463	0.00000	236.05000	0.23605	224.630	11.36	(0.14)	0.00	0	100.00
R209	On 06/02/2025	Bond Future	0.00		10.44219	75.06746	0.00000	10.44862	75.03368		10.53	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00		10.52566	73.40126	0.00000	10.53244	73.36621		11.03	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00		10.61959	74.81801	0.00000	10.62673	74.78174		11.53	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		10.72325	73.09067	0.00000	10.73076	73.05321		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		242.67243	242.67243	0.00000	242.69584	242.69584		0.00	0.00	0.00	0	1,557.00
R210	On 06/02/2025	Bond Future	0.00		247.71630	247.71630	0.00000	247.73895	247.73895		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00		249.28516	249.28516	0.00000	249.30705	249.30705		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00		254.16007	254.16007	0.00000	254.18085	254.18085		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		255.60359	255.60359	0.00000	255.62317	255.62317		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		9.27050	90.74102	0.00000	9.25041	90.82902		6.94	0.00	27,040,823.96	298	76,980.00
R213	On 06/02/2025	Bond Future	0.00		9.32391	92.60495	0.00000	9.30284	92.69438		6.65	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00		9.39052	90.88337	0.00000	9.36845	90.97404		6.79	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00		9.47381	92.63852	0.00000	9.45062	92.73047		6.87	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00		9.57764	90.84964	0.00000	9.55320	90.94293		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		10.67816	69.34272	0.00000	10.69417	69.25048		12.04	0.00	0.00	0	19,317.00
R214	On 06/02/2025	Bond Future	0.00		10.75029	70.76710	0.00000	10.76688	70.67265		12.01	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	11.75	Call	5,869.08000	5.86908	0.00000	5,794.97000	5.79497	5,869.080	13.23	0.84	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25	Call	8,050.90000	8.05090	0.00000	7,967.94000	7.96794	8,050.900	14.04	0.92	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63	Put	22.56000	0.02256	0.00000	24.13000	0.02413	22.560	15.22	(0.01)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00		10.82871	68.86651	0.00000	10.84591	68.76978		12.67	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00		10.91649	70.19596	0.00000	10.93433	70.09700		13.31	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00		11.01429	68.23237	0.00000	11.03279	68.13123		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 :													2,407,754,984.89	25,500	1,617,189.00

Grand Total:	2,407,754,984.89	25,500	1,617,189.00