

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/04/2024

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 02/05/2024		Index Future	0.00	925.05000	925.05000	0.00000	929.43900	929.43900	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	945.23300	945.23300	0.00000	949.73000	949.73000	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	967.51400	967.51400	0.00000	972.12400	972.12400	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	988.54700	988.54700	0.00000	993.27100	993.27100	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,009.82700	1,009.82700	0.00000	1,014.59700	1,014.59700	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,062.85200	1,062.85200	0.00000	1,068.34100	1,068.34100	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,086.04200	1,086.04200	0.00000	1,091.66500	1,091.66500	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,111.64200	1,111.64200	0.00000	1,117.40600	1,117.40600	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,135.80900	1,135.80900	0.00000	1,141.71300	1,141.71300	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,160.25800	1,160.25800	0.00000	1,166.22600	1,166.22600	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	927.59600	927.59600	0.00000	931.33200	931.33200	0.00	0.00	9,275,960.00	1	90.00
ALBI	On 01/08/2024		Index Future	0.00	947.83500	947.83500	0.00000	951.66500	951.66500	0.00	0.00	9,478,350.00	1	1.00
ALBI	On 07/11/2024		Index Future	0.00	970.17700	970.17700	0.00000	974.10400	974.10400	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	991.26900	991.26900	0.00000	995.29400	995.29400	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,012.60700	1,012.60700	0.00000	1,016.66300	1,016.66300	0.00	0.00	0.00	0	0.00
ES26A	On 02/04/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	13.13943	71.18488	0.00000	13.07060	71.47275	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.31111	72.75568	0.00000	13.23894	73.05085	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.51255	70.68581	0.00000	13.43664	70.98853	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.72013	72.23687	0.00000	13.64032	72.54718	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.93807	70.00026	0.00000	13.85550	70.31317	0.00	0.00	0.00	0	0.00
ES33	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
ES33A	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.43148	67.10652	0.00000	13.38766	67.31980	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.58194	68.58736	0.00000	13.53615	68.80620	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.75502	65.95275	0.00000	13.70700	66.17739	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.92479	67.39914	0.00000	13.87454	67.62954	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	14.10899	64.59274	0.00000	14.05738	64.82420	0.00	0.00	0.00	0	0.00
ES42	On 25/04/2042		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
FRC213	On 28/02/2031		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
FRC214	On 28/02/2041		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
GOVI	On 02/05/2024		GOVI	0.00	913.66100	913.66100	0.00000	917.42100	917.42100	0.00	0.00	0.00	0	313.00
GOVI	On 01/08/2024		GOVI	0.00	933.59600	933.59600	0.00000	937.45100	937.45100	0.00	0.00	0.00	0	423.00
GOVI	On 07/11/2024		GOVI	0.00	955.60200	955.60200	0.00000	959.55500	959.55500	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	976.37700	976.37700	0.00000	980.42900	980.42900	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	997.39400	997.39400	0.00000	1,001.47800	1,001.47800	0.00	0.00	0.00	0	0.00
GVIX	On 01/01/2029		LIVE INDEX	0.00	110.00000	110.00000	0.00000	110.00000	110.00000	0.00	0.00	0.00	0	0.00
I2025	On 02/05/2024		Bond Future	0.00	179.13009	179.13009	0.00000	179.21746	179.21746	0.00	0.00	0.00	0	9,884.00
I2025	On 01/08/2024		Bond Future	0.00	181.23748	181.23748	0.00000	181.32912	181.32912	0.00	0.00	0.00	0	1,200.00
I2025	On 07/11/2024		Bond Future	0.00	185.55536	185.55536	0.00000	185.65059	185.65059	0.00	0.00	0.00	0	0.00
I2025	On 31/01/2025		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
I2029	On 02/05/2024		Bond Future	0.00	128.45439	128.45439	0.00000	128.46715	128.46715	0.00	0.00	0.00	0	1,188.00
I2029	On 01/08/2024		Bond Future	0.00	131.28899	131.28899	0.00000	131.30365	131.30365	0.00	0.00	0.00	0	8,391.00

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 07/11/2024	Bond Future	0.00	133.01046	133.01046	0.00000	133.02651	133.02651		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	135.93147	135.93147	0.00000	135.94961	135.94961		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	137.44393	137.44393	0.00000	137.45468	137.45468		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	0.00	120.30221	120.30221	0.00000	120.31246	120.31246		0.00	0.00	0.00	0	1,707.00
I2033	On 01/08/2024	Bond Future	0.00	122.95680	122.95680	0.00000	122.96895	122.96895		0.00	0.00	0.00	0	6,860.00
I2033	On 07/11/2024	Bond Future	0.00	124.38191	124.38191	0.00000	124.39526	124.39526		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	127.11352	127.11352	0.00000	127.12875	127.12875		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	128.33339	128.33339	0.00000	128.34169	128.34169		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	0.00	130.75364	130.75364	0.00000	130.76422	130.76422		0.00	0.00	0.00	0	3,115.00
I2038	On 01/08/2024	Bond Future	0.00	131.56283	131.56283	0.00000	131.57536	131.57536		0.00	0.00	0.00	0	2,471.00
I2038	On 07/11/2024	Bond Future	0.00	134.69705	134.69705	0.00000	134.71079	134.71079		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	135.52493	135.52493	0.00000	135.54059	135.54059		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	138.46879	138.46879	0.00000	138.47700	138.47700		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	0.00	112.02747	112.02747	0.00000	111.95174	111.95174		0.00	0.00	0.00	0	11,752.00
I2046	On 01/08/2024	Bond Future	0.00	114.49952	114.49952	0.00000	114.42347	114.42347		0.00	0.00	0.00	0	10,857.00
I2046	On 07/11/2024	Bond Future	0.00	115.01730	115.01730	0.00000	114.94027	114.94027		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	117.54270	117.54270	0.00000	117.46553	117.46553		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	117.83107	117.83107	0.00000	117.74521	117.74521		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	0.00	113.72385	113.72385	0.00000	113.73315	113.73315		0.00	0.00	0.00	0	11,423.00
I2050	On 01/08/2024	Bond Future	0.00	113.91969	113.91969	0.00000	113.93048	113.93048		0.00	0.00	0.00	0	10,327.00
I2050	On 07/11/2024	Bond Future	0.00	116.63364	116.63364	0.00000	116.64566	116.64566		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	116.82167	116.82167	0.00000	116.83549	116.83549		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	119.35917	119.35917	0.00000	119.36656	119.36656		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	0.00	344.49100	344.49100	0.00000	344.49400	344.49400		0.00	0.00	55,118,560.00	16	203.00
IGOV	On 01/08/2024	Index Future	0.00	352.09300	352.09300	0.00000	352.10000	352.10000		0.00	0.00	0.00	0	371.00
IGOV	On 07/11/2024	Index Future	0.00	360.48200	360.48200	0.00000	360.49200	360.49200		0.00	0.00	57,677,120.00	16	16.00
IGOV	On 06/02/2025	Index Future	0.00	368.40100	368.40100	0.00000	368.41600	368.41600		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	376.41100	376.41100	0.00000	376.40500	376.40500		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00	80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00

Contract Details		Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
IS10	On 19/09/2028	Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000			0.00	0.00	0.00	0	0.00
IVC038	On 31/01/2038	Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300			15.00	0.00	0.00	0	0.00
JBAF	On 17/04/2024	Jibar Tradeable Future	0.00	8.36700	91.63300	0.00000	8.36700	8.36700			0.00	0.00	0.00	0	0.00
JBAF	On 15/05/2024	Jibar Tradeable Future	0.00	8.35300	91.64700	0.00000	8.35500	91.64500			0.00	0.00	0.00	0	0.00
JBAF	On 19/06/2024	Jibar Tradeable Future	0.00	8.35200	91.64800	0.00000	8.35700	91.64300			0.00	0.00	0.00	0	0.00
JBAF	On 17/07/2024	Jibar Tradeable Future	0.00	8.39300	91.60700	0.00000	8.39300	91.60700			0.00	0.00	0.00	0	0.00
JBAF	On 21/08/2024	Jibar Tradeable Future	0.00	8.38500	91.61500	0.00000	8.39000	91.61000			0.00	0.00	0.00	0	0.00
JBAF	On 18/09/2024	Jibar Tradeable Future	0.00	8.39300	91.60700	0.00000	8.39300	91.60700			0.00	0.00	0.00	0	0.00
JBAF	On 16/10/2024	Jibar Tradeable Future	0.00	8.39400	91.60600	0.00000	8.39400	91.60600			0.00	0.00	0.00	0	0.00
JBAF	On 18/12/2024	Jibar Tradeable Future	0.00	8.40300	91.59700	0.00000	8.41300	91.58700			0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025	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 18/06/2025	Jibar Tradeable Future	0.00	8.30000	91.70000	0.00000	8.29000	91.71000			0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025	Jibar Tradeable Future	0.00	8.27800	91.72200	0.00000	8.27800	91.72200			0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025	Jibar Tradeable Future	0.00	8.34300	91.65700	0.00000	8.34300	91.65700			0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026	Jibar Tradeable Future	0.00	8.34300	91.65700	0.00000	8.34300	91.65700			0.00	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	0.00	9.41115	106.41629	0.00000	9.35033	106.55725			2.93	0.00	0.00	0	61,712.00
R186	On 02/05/2024	Bond Future	9.73 Call	787.89000	0.78789	0.00000	906.32000	0.90632	787.890	3.50	0.85	0.00	0	2,030.00	
R186	On 02/05/2024	Bond Future	10.40 Put	0.76000	0.00076	0.00000	0.38000	0.00038	0.760	4.15	0.00	0.00	0	2,030.00	
R186	On 01/08/2024	Bond Future	0.00	9.47555	103.43034	0.00000	9.40682	103.57572			2.95	0.00	3,206,340.54	31	54,414.00
R186	On 07/11/2024	Bond Future	0.00	9.55934	105.86768	0.00000	9.48033	106.01726			2.86	0.00	0.00	0	34,925.00
R186	On 06/02/2025	Bond Future	0.00	9.67246	102.85137	0.00000	9.58083	103.00557			2.64	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	9.84208	105.06011	0.00000	9.73884	105.21154			2.28	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 02/05/2024	Bond Future	0.00	257.83627	257.83627	0.00000	257.85801	257.85801			0.00	0.00	0.00	0	460.00
R202	On 01/08/2024	Bond Future	0.00	258.42636	258.42636	0.00000	258.45169	258.45169			0.00	0.00	0.00	0	441.00
R202	On 07/11/2024	Bond Future	0.00	264.58322	264.58322	0.00000	264.61111	264.61111			0.00	0.00	0.00	0	0.00
R202	On 06/02/2025	Bond Future	0.00	265.14732	265.14732	0.00000	265.17904	265.17904			0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	270.90742	270.90742	0.00000	270.92460	270.92460			0.00	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	0.00	10.77683	90.45441	0.00000	10.67691	90.84367			6.23	0.00	18,090,882.00	200	53,675.00
R2030	On 02/05/2024	Bond Future	9.66 Call	0.00000	0.00000	0.00000	0.00000	0.00000			4.93	0.00	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16 Call	3.47000	0.00347	0.00000	12.48000	0.01248	3.470	6.04	0.01	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62 Call	230.65000	0.23065	0.00000	391.23000	0.39123	230.650	6.96	0.31	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82 Call	586.49000	0.58649	0.00000	844.10000	0.84410	586.490	7.32	0.56	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12 Call	1,433.16000	1.43316	0.00000	1,782.44000	1.78244	1,433.160	7.85	0.84	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94 Put	0.89000	0.00089	0.00000	0.59000	0.00059	0.890	9.14	0.00	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38 Put	0.03000	0.00003	0.00000	0.02000	0.00002	0.030	9.61	0.00	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15 Put	0.00000	0.00000	0.00000	0.00000	0.00000			9.61	0.00	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00	10.89089	88.42230	0.00000	10.78470	88.82122			6.67	0.00	0.00	0	115,073.00
R2030	On 07/11/2024	Bond Future	0.00	11.01528	90.50566	0.00000	10.90203	90.91464			6.56	0.00	621,230,850.24	6,864	7,578.00
R2030	On 06/02/2025	Bond Future	0.00	11.15021	88.46129	0.00000	11.02937	88.88040			6.46	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00	11.31472	90.36046	0.00000	11.18743	90.78327			5.80	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31 Call	812.04000	0.81204	0.00000	952.97000	0.95297	812.040	5.54	0.27	0.00	0	1,640.00	

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 08/05/2025	Bond Future	10.69	Call	1,266.61000	1.26661	0.00000	1,458.16000	1.45816	1,266.610	5.76	0.36	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86	Put	1,623.91000	1.62391	0.00000	1,505.67000	1.50567	1,623.910	6.59	(0.37)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28	Put	1,243.08000	1.24308	0.00000	1,152.27000	1.15227	1,243.080	6.89	(0.30)	0.00	0	2,280.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	0.00		11.67370	83.45648	0.00000	11.56409	83.94923		7.82	0.00	0.00	0	126,714.00
R2032	On 02/05/2024	Bond Future	10.30	Call	0.00000	0.00000	0.00000	0.00000	0.00000		5.28	0.00	0.00	0	8,500.00
R2032	On 02/05/2024	Bond Future	10.36	Call	0.00000	0.00000	0.00000	0.00000	0.00000		5.51	0.00	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.57	Call	0.00000	0.00000	0.00000	0.00000	0.00000		6.29	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.59	Call	0.00000	0.00000	0.00000	0.00000	0.00000		6.37	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	0.00000	0.00000	0.00000	0.02000	0.00002		6.59	0.00	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	0.24000	0.00024	0.00000	1.54000	0.00154	0.240	7.34	0.00	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	9.39000	0.00939	0.00000	30.68000	0.03068	9.390	8.10	0.02	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.21	Put	2,145.25000	2.14525	0.00000	1,706.09000	1.70609	2,145.250	8.48	(0.94)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.28	Put	1,851.71000	1.85171	0.00000	1,440.53000	1.44053	1,851.710	8.69	(0.90)	0.00	0	17,000.00
R2032	On 02/05/2024	Bond Future	11.35	Call	109.46000	0.10946	0.00000	224.98000	0.22498	109.460	8.89	0.15	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	11.81	Put	376.91000	0.37691	0.00000	252.74000	0.25274	376.910	10.14	(0.35)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	12.90	Put	1.86000	0.00186	0.00000	1.24000	0.00124	1.860	12.65	0.00	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	0.26000	0.00026	0.00000	0.18000	0.00018	0.260	12.87	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	0.06000	0.00006	0.00000	0.04000	0.00004	0.060	12.87	0.00	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		11.80297	85.27740	0.00000	11.68784	85.78200		8.17	0.00	295,912,578.00	3,470	80,350.00
R2032	On 01/08/2024	Bond Future	12.54	Put	621.42000	0.62142	0.00000	519.33000	0.51933	621.420	9.90	(0.23)	(30,025,199.26)	11,000	11,000.00
R2032	On 07/11/2024	Bond Future	0.00		11.95368	83.11944	0.00000	11.83223	83.63659		8.55	0.00	1,236,817,267.20	14,880	16,010.00
R2032	On 07/11/2024	Bond Future	11.64	Call	1,611.58000	1.61158	0.00000	1,849.82000	1.84982	1,611.580	8.93	0.42	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36	Put	643.08000	0.64308	0.00000	564.66000	0.56466	643.080	10.65	(0.17)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		12.10883	84.92455	0.00000	11.98091	85.45407		8.46	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		12.27963	82.58160	0.00000	12.14622	83.11758		8.55	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 02/05/2024	Bond Future	0.00		12.37934	81.03974	0.00000	12.30512	81.41207		10.54	0.00	0.00	0	143,634.00
R2035	On 01/08/2024	Bond Future	0.00		12.51359	82.80791	0.00000	12.43597	83.18947		10.08	0.00	420,250,143.25	5,075	70,934.00
R2035	On 01/08/2024	Bond Future	13.05	Put	987.78000	0.98778	0.00000	890.88000	0.89088	987.780	11.62	(0.30)	(27,622,177.50)	7,500	7,500.00
R2035	On 01/08/2024	Bond Future	13.08	Put	950.25000	0.95025	0.00000	856.72000	0.85672	950.250	11.66	(0.29)	(30,885,651.94)	8,650	8,650.00
R2035	On 07/11/2024	Bond Future	0.00		12.67279	80.24363	0.00000	12.59139	80.63476		10.27	0.00	0.00	0	14,838.00
R2035	On 07/11/2024	Bond Future	12.20	Call	1,552.22000	1.55222	0.00000	1,708.85000	1.70885	1,552.220	10.53	0.37	4,724,066.36	1,000	1,000.00
R2035	On 07/11/2024	Bond Future	13.23	Put	1,672.65000	1.67265	0.00000	1,550.59000	1.55059	1,672.650	11.89	(0.34)	(8,559,522.17)	2,000	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		12.83719	81.98649	0.00000	12.75184	82.38721		10.11	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		13.00562	79.23073	0.00000	12.91747	79.63531		10.40	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future	0.00		12.74611	75.82645	0.00000	12.68713	76.12083		11.43	0.00	303,305,800.00	4,000	43,295.00
R2037	On 01/08/2024	Bond Future	0.00		12.89268	73.22481	0.00000	12.83102	73.52655		11.56	0.00	4,100,589.36	56	176,080.00
R2037	On 01/08/2024	Bond Future	12.11	Call	439.56000	0.43956	0.00000	511.92000	0.51192	439.560	10.96	0.19	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	1,364.62000	1.36462	0.00000	1,267.79000	1.26779	1,364.620	12.69	(0.38)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	595.84000	0.59584	0.00000	549.03000	0.54903	595.840	13.77	(0.19)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		13.04880	74.94991	0.00000	12.98430	75.25933		11.20	0.00	0.00	0	9,175.00
R2037	On 06/02/2025	Bond Future	0.00		13.20803	72.31662	0.00000	13.14055	72.63375		11.68	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		13.38356	73.86791	0.00000	13.31410	74.18750		11.42	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	13.35	Call	3,488.08000	3.48808	0.00000	3,137.78000	3.13778	3,488.080	11.79	0.52	0.00	0	7,500.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 06/10/2015		Price Contribution	0.00	100.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 02/05/2024		Bond Future	0.00	12.98125	75.93318	12.91727	76.26910		12.04	0.00	151,866,360.00	2,000	96,005.00
R2040	On 01/08/2024		Bond Future	0.00	13.12898	73.08352	13.06213	73.42778		12.23	0.00	0.00	0	41,638.00
R2040	On 01/08/2024		Bond Future	12.28 Call	390.00000	0.39000	464.66000	0.46466	390.000	11.46	0.17	0.00	0	680.00
R2040	On 01/08/2024		Bond Future	12.88 Put	2,671.28000	2.67128	2,490.23000	2.49023	2,671.280	12.46	(0.59)	0.00	0	680.00
R2040	On 01/08/2024		Bond Future	12.95 Call	1,541.10000	1.54110	1,714.45000	1.71445	1,541.100	12.58	0.44	0.00	0	7,500.00
R2040	On 01/08/2024		Bond Future	13.48 Put	1,315.45000	1.31545	1,213.39000	1.21339	1,315.450	13.54	(0.35)	0.00	0	680.00
R2040	On 07/11/2024		Bond Future	0.00	13.28575	74.80517	13.21587	75.15811		11.85	0.00	0.00	0	8,677.00
R2040	On 06/02/2025		Bond Future	0.00	13.44502	71.91804	13.37198	72.27960		12.41	0.00	0.00	0	14.00
R2040	On 08/05/2025		Bond Future	0.00	13.61920	73.46045	13.54393	73.82539		12.14	0.00	0.00	0	3,900.00
R2040	On 08/05/2025		Bond Future	13.43 Call	3,285.00000	3.28500	3,392.89000	3.39289	3,285.000	12.33	0.49	0.00	0	7,500.00
R2040	On 31/01/2040		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 02/05/2024		Bond Future	0.00	13.05556	72.03720	13.00664	72.29318		12.66	0.00	0.00	0	68,928.00
R2044	On 02/05/2024		Bond Future	12.50 Put	3,028.97000	3.02897	2,792.92000	2.79292	3,028.970	12.21	(0.96)	0.00	0	4,200.00
R2044	On 02/05/2024		Bond Future	12.75 Put	1,789.51000	1.78951	1,606.00000	1.60600	1,789.510	12.66	(0.82)	0.00	0	10,030.00
R2044	On 02/05/2024		Bond Future	13.00 Put	868.38000	0.86838	762.19000	0.76219	868.380	13.13	(0.56)	0.00	0	10,030.00
R2044	On 01/08/2024		Bond Future	0.00	13.19845	69.22769	13.14731	69.49024		12.89	0.00	602,834,724.52	8,708	86,679.00
R2044	On 07/11/2024		Bond Future	0.00	13.34960	70.85850	13.29615	71.12775		12.51	0.00	0.00	0	200.00
R2044	On 06/02/2025		Bond Future	0.00	13.50276	68.01095	13.44687	68.28698		13.14	0.00	0.00	0	0.00
R2044	On 08/05/2025		Bond Future	0.00	13.66958	69.46940	13.61217	69.74719		12.84	0.00	0.00	0	0.00
R2044	On 31/01/2044		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 02/05/2024		Bond Future	0.00	12.96848	70.70309	12.90433	71.04517		13.06	0.00	0.00	0	33,440.00
R2048	On 01/08/2024		Bond Future	0.00	13.09706	72.24576	13.03016	72.59624		12.53	0.00	0.00	0	237,337.00
R2048	On 07/11/2024		Bond Future	0.00	13.24646	69.49609	13.17650	69.85538		12.91	0.00	0.00	0	100.00
R2048	On 06/02/2025		Bond Future	0.00	13.39830	71.00532	13.32516	71.37332		12.76	0.00	0.00	0	0.00
R2048	On 08/05/2025		Bond Future	0.00	13.55141	68.07683	13.47603	68.44865		13.26	0.00	0.00	0	0.00
R2048	On 28/02/2048		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 02/05/2024		Bond Future	0.00	12.93401	91.29587	12.87492	91.70167		13.09	0.00	0.00	0	5,189.00
R2053	On 01/08/2024		Bond Future	0.00	13.06657	93.28784	13.00485	93.70374		12.55	0.00	0.00	0	0.00
R2053	On 07/11/2024		Bond Future	0.00	13.21698	89.61355	13.15232	90.04001		12.93	0.00	0.00	0	0.00
R2053	On 06/02/2025		Bond Future	0.00	13.36603	91.55909	13.29839	91.99598		12.78	0.00	0.00	0	0.00
R2053	On 08/05/2025		Bond Future	0.00	13.52446	87.65259	13.45467	88.09352		13.28	0.00	0.00	0	0.00
R2053	On 31/03/2053		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 02/05/2024		Bond Future	0.00	12.47311	62.54860	12.40390	62.85352		11.90	0.00	0.00	0	9,370.00
R209	On 01/08/2024		Bond Future	0.00	12.59860	63.91333	12.52655	64.22575		11.43	0.00	1,789,573.24	28	10,172.00
R209	On 07/11/2024		Bond Future	0.00	12.74167	62.26225	12.66647	62.58252		11.63	0.00	0.00	0	5,237.00
R209	On 06/02/2025		Bond Future	0.00	12.88474	63.61437	12.80635	63.94244		11.50	0.00	0.00	0	0.00
R209	On 08/05/2025		Bond Future	0.00	13.03785	61.82388	12.95719	62.15529		11.80	0.00	0.00	0	0.00
R209	On 31/03/2036		Price Contribution	0.00	6.25000	93.75000	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	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	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	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 02/05/2024		Bond Future	0.00	233.10010	233.10010	233.20937	233.20937		0.00	0.00	0.00	0	110.00
R210	On 01/08/2024		Bond Future	0.00	238.24387	238.24387	238.35859	238.35859		0.00	0.00	0.00	0	823.00
R210	On 07/11/2024		Bond Future	0.00	240.56958	240.56958	240.68880	240.68880		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025		Bond Future	0.00	245.85235	245.85235	245.97737	245.97737		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025		Bond Future	0.00	247.76052	247.76052	247.87411	247.87411		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
R210	On 31/03/2028		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 02/05/2024		Bond Future	0.00	11.30681	81.19595	11.19196	81.66284		7.29	0.00	0.00	0	22,809.00
R213	On 01/08/2024		Bond Future	0.00	11.42186	82.96753	11.30093	83.44568		7.57	0.00	0.00	0	11,411.00
R213	On 07/11/2024		Bond Future	0.00	11.56427	81.36115	11.43632	81.85120		7.86	0.00	0.00	0	10,002.00
R213	On 06/02/2025		Bond Future	0.00	11.71648	83.12864	11.58115	83.63044		7.74	0.00	0.00	0	0.00
R213	On 08/05/2025		Bond Future	0.00	11.87703	81.35251	11.73550	81.86031		7.60	0.00	0.00	0	0.00
R213	On 28/02/2031		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 02/05/2024		Bond Future	0.00	12.74716	58.31712	12.70304	58.51492		13.12	0.00	0.00	0	16,429.00
R214	On 02/05/2024		Bond Future	12.12 Call	12.08000	0.01208	22.00000	0.02200	12.080	12.88	0.02	0.00	0	8,000.00
R214	On 02/05/2024		Bond Future	12.14 Call	14.60000	0.01460	26.06000	0.02606	14.600	12.91	0.03	0.00	0	5,110.00
R214	On 02/05/2024		Bond Future	12.87 Put	391.29000	0.39129	348.12000	0.34812	391.290	14.34	(0.36)	0.00	0	13,110.00
R214	On 02/05/2024		Bond Future	13.52 Put	14.82000	0.01482	14.29000	0.01429	14.820	15.56	(0.02)	0.00	0	13,110.00
R214	On 01/08/2024		Bond Future	0.00	12.86595	59.58955	12.82004	59.79239		12.60	0.00	0.00	0	6,352.00
R214	On 07/11/2024		Bond Future	0.00	13.00429	57.68654	12.95643	57.89458		12.92	0.00	0.00	0	245.00
R214	On 06/02/2025		Bond Future	0.00	13.14470	58.93941	13.09478	59.15278		12.79	0.00	0.00	0	0.00
R214	On 08/05/2025		Bond Future	0.00	13.28632	56.89729	13.23531	57.11181		13.23	0.00	0.00	0	0.00
R214	On 28/02/2041		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											3,698,586,613.84	75,496	1,948,327.00	
Grand Total:											3,698,586,613.84	75,496	1,948,327.00	