

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/08/2023

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	SpotRate	PreviousMTM	PreviousPrice	PremiumOn Option	Volatility	Delta	Delta Value	ContractsTraded	OpenInterest
Derivatives													
AL37	On	02/11/2023	Index Future	913.91500	913.91500	912.73200	912.73200			0.00	0.00	0	0.00
AL37	On	01/02/2024	Index Future	934.40700	934.40700	933.19900	933.19900			0.00	0.00	0	0.00
AL37	On	02/05/2024	Index Future	955.43000	955.43000	954.19100	954.19100			0.00	0.00	0	0.00
AL37	On	01/08/2024	Index Future	976.66600	976.66600	975.39200	975.39200			0.00	0.00	0	0.00
AL37	On	07/11/2024	Index Future	999.16300	999.16300	997.84500	997.84500			0.00	0.00	0	0.00
AL7T	On	02/11/2023	Index Future	1,044.75900	1,044.75900	1,042.46900	1,042.46900			0.00	0.00	0	0.00
AL7T	On	01/02/2024	Index Future	1,068.18500	1,068.18500	1,065.84600	1,065.84600			0.00	0.00	0	0.00
AL7T	On	02/05/2024	Index Future	1,092.21700	1,092.21700	1,089.82100	1,089.82100			0.00	0.00	0	0.00
AL7T	On	01/08/2024	Index Future	1,116.49400	1,116.49400	1,114.03500	1,114.03500			0.00	0.00	0	0.00
AL7T	On	07/11/2024	Index Future	1,142.21100	1,142.21100	1,139.68000	1,139.68000			0.00	0.00	0	0.00
ALBI	On	02/11/2023	Index Future	911.05000	911.05000	908.49100	908.49100			0.00	0.00	0	107.00
ALBI	On	01/02/2024	Index Future	931.47800	931.47800	928.86300	928.86300			0.00	0.00	0	0.00
ALBI	On	02/05/2024	Index Future	952.43500	952.43500	949.75800	949.75800			0.00	0.00	0	0.00
ALBI	On	01/08/2024	Index Future	973.60500	973.60500	970.86000	970.86000			0.00	0.00	0	0.00
ALBI	On	07/11/2024	Index Future	996.03100	996.03100	993.20900	993.20900			0.00	0.00	0	0.00
ES26A	On	02/04/2026	Price Contribution	100.00000	0.00000	100.00000	0.00000			0.00	0.00	0	0.00
ES33	On	02/11/2023	Bond Future	12.52622	73.06167	12.57935	72.82513			0.00	0.00	0	0.00
ES33	On	01/02/2024	Bond Future	12.66203	74.71763	12.71746	74.47577			0.00	0.00	0	0.00
ES33	On	02/05/2024	Bond Future	12.80108	72.61540	12.85896	72.36792			0.00	0.00	0	0.00
ES33	On	01/08/2024	Bond Future	12.95166	74.24253	13.01218	73.98924			0.00	0.00	0	0.00
ES33	On	07/11/2024	Bond Future	13.14722	72.15896	13.21085	71.89941			0.00	0.00	0	0.00
ES33	On	15/09/2033	Price Contribution	100.00000	0.00000	100.00000	0.00000			0.00	0.00	0	0.00
ES33A	On	15/09/2033	Price Contribution	100.00000	0.00000	100.00000	0.00000			0.00	0.00	0	0.00
ES42	On	02/11/2023	Bond Future	13.02799	68.91737	13.09131	68.59522			0.00	0.00	0	0.00
ES42	On	01/02/2024	Bond Future	13.15331	70.47953	13.21910	70.15014			0.00	0.00	0	0.00
ES42	On	02/05/2024	Bond Future	13.28620	67.81798	13.35469	67.48102			0.00	0.00	0	0.00
ES42	On	01/08/2024	Bond Future	13.42631	69.33604	13.49762	68.99127			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	SpotRate	PreviousMTM	PreviousPrice	PremiumOn	Volatility	Delta	Delta Value	ContractsTrade	OpenInterest
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ES42	On	07/11/2024		Bond Future	13.60220	66.67207		13.67689	66.31889			0.00	0.00	0	0.00
ES42	On	25/04/2042		Price Contribution	100.00000	0.00000		100.00000	0.00000			0.00	0.00	0	0.00
FRC213	On	28/02/2031		Bond Future	100.00000	0.00000		100.00000	0.00000			0.00	0.00	0	0.00
FRC214	On	28/02/2041		Bond Future	100.00000	0.00000		100.00000	0.00000			0.00	0.00	0	0.00
GOVI	On	02/11/2023		GOVI	898.10200	898.10200		895.60200	895.60200			0.00	0.00	0	823.00
GOVI	On	01/02/2024		GOVI	918.23900	918.23900		915.68600	915.68600			0.00	0.00	0	0.00
GOVI	On	02/05/2024		GOVI	938.89800	938.89800		936.28300	936.28300			0.00	0.00	0	0.00
GOVI	On	01/08/2024		GOVI	959.76700	959.76700		957.08600	957.08600			0.00	0.00	0	0.00
GOVI	On	07/11/2024		GOVI	981.87400	981.87400		979.11800	979.11800			0.00	0.00	0	0.00
GVIX	On	01/01/2029		LIVE INDEX	110.00000	110.00000		110.00000	110.00000			0.00	0.00	0	0.00
I2025	On	02/11/2023		Bond Future	173.14723	173.14723		173.13483	173.13483			0.00	0.00	0	5,228.00
I2025	On	01/02/2024		Bond Future	175.27629	175.27629		175.26360	175.26360			0.00	0.00	0	214.00
I2025	On	02/05/2024		Bond Future	179.25918	179.25918		179.24594	179.24594			0.00	0.00	0	0.00
I2025	On	01/08/2024		Bond Future	181.44181	181.44181		181.42559	181.42559			0.00	0.00	0	0.00
I2025	On	07/11/2024		Bond Future	185.65596	185.65596		185.63846	185.63846			0.00	0.00	0	0.00
I2025	On	31/01/2025		Price Contribution	100.00000	0.00000		100.00000	0.00000			0.00	0.00	0	0.00
I2029	On	02/11/2023		Bond Future	125.85945	125.85945		125.73677	125.73677			0.00	98,296,230.45	781	2,068.00
I2029	On	01/02/2024		Bond Future	128.71205	128.71205		128.58670	128.58670			0.00	0.00	0	728.00
I2029	On	02/05/2024		Bond Future	130.26967	130.26967		130.14040	130.14040			0.00	0.00	0	0.00
I2029	On	01/08/2024		Bond Future	133.19204	133.19204		133.05948	133.05948			0.00	0.00	0	0.00
I2029	On	07/11/2024		Bond Future	134.88464	134.88464		134.74602	134.74602			0.00	0.00	0	0.00
I2029	On	31/03/2029		Price Contribution	100.00000	0.00000		100.00000	0.00000			0.00	0.00	0	0.00
I2031	On	31/01/2031		Price Contribution	100.00000	0.00000		100.00000	0.00000			0.00	0.00	0	0.00
I2033	On	14/08/2015		Price Contribution	100.00000	0.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On	02/11/2023		Bond Future	118.95332	118.95332		119.16011	119.16011			0.00	0.00	0	2,258.00
I2033	On	01/02/2024		Bond Future	121.64942	121.64942		121.86095	121.86095			0.00	0.00	0	6,141.00
I2033	On	02/05/2024		Bond Future	122.95076	122.95076		123.16656	123.16656			0.00	0.00	0	0.00
I2033	On	01/08/2024		Bond Future	125.70919	125.70919		125.92940	125.92940			0.00	0.00	0	0.00
I2033	On	07/11/2024		Bond Future	127.12985	127.12985		127.35252	127.35252			0.00	0.00	0	0.00
I2033	On	28/02/2033		Price Contribution	100.00000	0.00000		100.00000	0.00000			0.00	0.00	0	0.00
I2038	On	02/11/2023		Bond Future	129.01508	129.01508		129.02090	129.02090			0.00	0.00	0	4,669.00
I2038	On	01/02/2024		Bond Future	129.91940	129.91940		129.92539	129.92539			0.00	0.00	0	0.00
I2038	On	02/05/2024		Bond Future	132.87157	132.87157		132.87748	132.87748			0.00	0.00	0	0.00
I2038	On	01/08/2024		Bond Future	133.78319	133.78319		133.78633	133.78633			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	SpotRate	PreviousMTM	PreviousPrice	PremiumOn	Volatility	Delta	Delta Value	ContractsTrade	OpenInterest
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I2038	On	07/11/2024		Bond Future	136.88853		136.88853		136.89117	136.89117			0.00	0.00	0	0.00
I2038	On	31/01/2038		Price Contribution	100.00000		0.00000		100.00000	0.00000			0.00	0.00	0	0.00
I2046	On	02/11/2023		Bond Future	111.54119		111.54119		111.54637	111.54637			0.00	0.00	0	16,148.00
I2046	On	01/02/2024		Bond Future	114.06924		114.06924		114.07463	114.07463			0.00	0.00	0	0.00
I2046	On	02/05/2024		Bond Future	114.51287		114.51287		114.51670	114.51670			0.00	0.00	0	0.00
I2046	On	01/08/2024		Bond Future	117.08096		117.08096		117.08480	117.08480			0.00	0.00	0	0.00
I2046	On	07/11/2024		Bond Future	117.59673		117.59673		117.59618	117.59618			0.00	0.00	0	0.00
I2046	On	31/03/2046		Price Contribution	100.00000		0.00000		100.00000	0.00000			0.00	0.00	0	0.00
I2050	On	02/11/2023		Bond Future	113.34975		113.34975		113.35479	113.35479			0.00	5,440,788.00	48	14,039.00
I2050	On	01/02/2024		Bond Future	113.66822		113.66822		113.67373	113.67373			0.00	0.00	0	0.00
I2050	On	02/05/2024		Bond Future	116.25106		116.25106		116.25630	116.25630			0.00	0.00	0	0.00
I2050	On	01/08/2024		Bond Future	116.55310		116.55310		116.55574	116.55574			0.00	0.00	0	0.00
I2050	On	07/11/2024		Bond Future	119.25809		119.25809		119.26025	119.26025			0.00	0.00	0	0.00
I2050	On	31/12/2050		Price Contribution	100.00000		0.00000		100.00000	0.00000			0.00	0.00	0	0.00
IGOV	On	02/11/2023		Index Future	334.49100		334.49100		334.52800	334.52800			0.00	0.00	0	515.00
IGOV	On	01/02/2024		Index Future	342.07200		342.07200		342.11000	342.11000			0.00	0.00	0	0.00
IGOV	On	02/05/2024		Index Future	349.84700		349.84700		349.88400	349.88400			0.00	0.00	0	0.00
IGOV	On	01/08/2024		Index Future	357.70000		357.70000		357.73500	357.73500			0.00	0.00	0	0.00
IGOV	On	07/11/2024		Index Future	366.02100		366.02100		366.05100	366.05100			0.00	0.00	0	0.00
IS05	On	19/09/2023		Interest Rate Swap	94.88000		94.88000		94.88000	94.88000			0.00	0.00	0	0.00
IS10	On	17/12/2025		Interest Rate Swap	80.28000		80.28000		80.28000	80.28000			0.00	0.00	0	0.00
IS10	On	16/03/2026		Interest Rate Swap	76.82000		76.82000		76.82000	76.82000			0.00	0.00	0	0.00
IS10	On	15/06/2026		Interest Rate Swap	75.24000		75.24000		75.24000	75.24000			0.00	0.00	0	0.00
IS10	On	21/09/2026		Interest Rate Swap	77.27000		77.27000		77.27000	77.27000			0.00	0.00	0	0.00
IS10	On	21/12/2026		Interest Rate Swap	81.30000		81.30000		81.30000	81.30000			0.00	0.00	0	0.00
IS10	On	15/03/2027		Interest Rate Swap	79.80000		79.80000		79.80000	79.80000			0.00	0.00	0	0.00
IS10	On	21/06/2027		Interest Rate Swap	81.86000		81.86000		81.86000	81.86000			0.00	0.00	0	0.00
IS10	On	20/09/2027		Interest Rate Swap	87.61000		87.61000		87.61000	87.61000			0.00	0.00	0	0.00
IS10	On	20/12/2027		Interest Rate Swap	87.94000		87.94000		87.94000	87.94000			0.00	0.00	0	0.00
IS10	On	22/03/2028		Interest Rate Swap	80.89000		80.89000		80.89000	80.89000			0.00	0.00	0	0.00
IS10	On	20/06/2028		Interest Rate Swap	88.68000		88.68000		88.68000	88.68000			0.00	0.00	0	0.00
IS10	On	19/09/2028		Interest Rate Swap	92.02000		92.02000		92.02000	92.02000			0.00	0.00	0	0.00
IVC038	On	31/01/2038		Bond Future	100.00000		0.00000		100.00000	0.00000			0.00	0.00	0	0.00
IVC210	On	31/03/2028		Bond Future	100.00000		0.00000		100.00000	0.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	SpotRate	PreviousMTM	PreviousPrice	PremiumOn Option	Volatility	Delta	Delta Value	ContractsTrade d	OpenInterest
J186	On	21/12/2026			Interest Rate Swap	8.68300	8.68300		8.68300	8.68300		15.00	0.00	0.00	0	0.00
JIBAR FUTURE	On	16/08/2023			Jibar Tradeable Future	8.40800	91.59200		8.40800	8.40800			0.00	0.00	0	0.00
JIBAR FUTURE	On	20/09/2023			Jibar Tradeable Future	8.32500	91.67500		8.32500	91.67500			0.00	0.00	0	0.00
JIBAR FUTURE	On	18/10/2023			Jibar Tradeable Future	8.29500	91.70500		8.28500	91.71500			0.00	0.00	0	0.00
JIBAR FUTURE	On	15/11/2023			Jibar Tradeable Future	8.30000	91.70000		8.29000	91.71000			0.00	0.00	0	0.00
JIBAR FUTURE	On	20/12/2023			Jibar Tradeable Future	8.28500	91.71500		8.28000	91.72000			0.00	0.00	0	0.00
JIBAR FUTURE	On	17/01/2024			Jibar Tradeable Future	8.21000	91.79000		8.26500	91.73500			0.00	0.00	0	0.00
JIBAR FUTURE	On	21/02/2024			Jibar Tradeable Future	8.18000	91.82000		8.18500	91.81500			0.00	0.00	0	0.00
JIBAR FUTURE	On	20/03/2024			Jibar Tradeable Future	8.18000	91.82000		8.19000	91.81000			0.00	0.00	0	0.00
JIBAR FUTURE	On	19/06/2024			Jibar Tradeable Future	7.98500	92.01500		8.01500	91.98500			0.00	0.00	0	0.00
JIBAR FUTURE	On	18/09/2024			Jibar Tradeable Future	7.88500	92.11500		7.89000	92.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On	18/12/2024			Jibar Tradeable Future	7.75500	92.24500		7.76500	92.23500			0.00	0.00	0	0.00
JIBAR FUTURE	On	19/03/2025			Jibar Tradeable Future	7.67500	92.32500		7.68500	92.31500			0.00	0.00	0	0.00
JIBAR FUTURE	On	18/06/2025			Jibar Tradeable Future	7.61000	92.39000		7.62000	92.38000			0.00	0.00	0	0.00
R186	On	02/11/2023			Bond Future	8.86318	108.34509		8.90607	108.22722		4.14	0.00	100,544,243.52	928	115,991.00
R186	On	02/11/2023	9.15	Call	Bond Future	1,231.67000	1.231670		1,171.68000	1.17168	1,231.670	4.24	0.66	0.00	0	1,715.00
R186	On	02/11/2023	10.42	Put	Bond Future	32.89000	0.03289		41.86000	0.04186	32.890	5.13	(0.03)	0.00	0	1,715.00
R186	On	01/02/2024			Bond Future	8.83730	105.46396		8.88447	105.34352		4.15	0.00	0.00	0	0.00
R186	On	02/05/2024			Bond Future	8.80356	107.83555		8.85593	107.71224		3.75	0.00	0.00	0	0.00
R186	On	02/05/2024	9.73	Call	Bond Future	2,778.52000	2.778520		2,696.91000	2.69691	2,778.520	4.14	0.73	0.00	0	2,030.00
R186	On	02/05/2024	10.40	Put	Bond Future	368.56000	0.36856		396.26000	0.39626	368.560	4.49	(0.17)	0.00	0	2,030.00
R186	On	01/08/2024			Bond Future	8.77760	104.91908		8.83634	104.79272		3.51	0.00	0.00	0	0.00
R186	On	07/11/2024			Bond Future	8.79662	107.32372		8.86405	107.19391		3.05	0.00	0.00	0	0.00
R186	On	21/12/2026			Price Contribution	100.00000	0.00000		100.00000	0.00000			0.00	0.00	0	0.00
R186/R157	On	21/12/2026			Price Contribution	100.00000	0.00000		100.00000	0.00000			0.00	0.00	0	0.00
R186/R207	On	21/12/2026			Price Contribution	100.00000	0.00000		100.00000	0.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	SpotRate	PreviousMTM	PreviousPrice	PremiumOn Option	Volatility	Delta	Delta Value	ContractsTrade d	OpenInterest
R186/R208	On	21/12/2026			Price Contribution	100.00000	0.00000		100.00000	0.00000			0.00	0.00	0	0.00
R197	On	02/11/2023			Bond Future	341.79972	341.79972		341.82587	341.82587			0.00	0.00	0	0.00
R197	On	07/12/2023			Price Contribution	100.00000	0.00000		100.00000	0.00000			0.00	0.00	0	0.00
R202	On	02/11/2023			Bond Future	257.48239	257.48239		257.25907	257.25907			0.00	0.00	0	4,618.00
R202	On	01/02/2024			Bond Future	258.34076	258.34076		258.11267	258.11267			0.00	0.00	0	460.00
R202	On	02/05/2024			Bond Future	264.21099	264.21099		263.97727	263.97727			0.00	0.00	0	0.00
R202	On	01/08/2024			Bond Future	265.04009	265.04009		264.79545	264.79545			0.00	0.00	0	0.00
R202	On	07/11/2024			Bond Future	271.19277	271.19277		270.94099	270.94099			0.00	0.00	0	0.00
R202	On	07/12/2033			Price Contribution	100.00000	0.00000		100.00000	0.00000			0.00	0.00	0	0.00
R2030	On	02/11/2023			Bond Future	10.19112	92.20056		10.22302	92.06527		8.63	0.00	0.00	0	90,309.00
R2030	On	02/11/2023	9.57	Call	Bond Future	346.37000	0.34637		338.96000	0.33896	346.370	7.93	0.20	0.00	0	800.00
R2030	On	02/11/2023	9.89	Call	Bond Future	748.65000	0.74865		728.51000	0.72851	748.650	8.21	0.35	0.00	0	500.00
R2030	On	02/11/2023	10.07	Call	Bond Future	1,076.6000 0	1.07660		1,046.54000	1.04654	1,076.600	8.41	0.45	0.00	0	800.00
R2030	On	02/11/2023	10.39	Call	Bond Future	1,831.8000 0	1.83180		1,781.32000	1.78132	1,831.800	8.81	0.60	0.00	0	500.00
R2030	On	02/11/2023	10.62	Call	Bond Future	2,488.6600 0	2.48866		2,423.15000	2.42315	2,488.660	9.11	0.70	0.00	0	500.00
R2030	On	02/11/2023	11.12	Call	Bond Future	4,138.1900 0	4.13819		4,044.53000	4.04453	4,138.190	9.79	0.85	0.00	0	500.00
R2030	On	02/11/2023	11.43	Put	Bond Future	175.39000	0.17539		204.10000	0.20410	175.390	10.20	(0.09)	0.00	0	500.00
R2030	On	02/11/2023	11.57	Put	Bond Future	136.82000	0.13682		160.85000	0.16085	136.820	10.38	(0.07)	0.00	0	800.00
R2030	On	02/11/2023	12.27	Put	Bond Future	38.51000	0.03851		47.70000	0.04770	38.510	11.26	(0.02)	0.00	0	500.00
R2030	On	01/02/2024			Bond Future	10.24640	90.26216		10.28003	90.12388		8.99	0.00	0.00	0	0.00
R2030	On	01/02/2024	9.57	Call	Bond Future	968.50000	0.96850		944.04000	0.94404	968.500	8.71	0.30	0.00	0	400.00
R2030	On	01/02/2024	9.89	Call	Bond Future	1,421.1400 0	1.42114		1,385.48000	1.38548	1,421.140	8.73	0.40	0.00	0	500.00
R2030	On	01/02/2024	9.93	Call	Bond Future	1,486.1400 0	1.48614		1,448.94000	1.44894	1,486.140	8.73	0.41	0.00	0	1,360.00
R2030	On	01/02/2024	10.00	Call	Bond Future	1,604.6800 0	1.60468		1,564.71000	1.56471	1,604.680	8.74	0.43	0.00	0	500.00
R2030	On	01/02/2024	10.07	Call	Bond Future	1,734.9800 0	1.73498		1,692.18000	1.69218	1,734.980	8.77	0.46	0.00	0	400.00
R2030	On	01/02/2024	10.16	Call	Bond Future	1,911.0500 0	1.91105		1,864.52000	1.86452	1,911.050	8.81	0.48	0.00	0	200.00
R2030	On	01/02/2024	10.39	Call	Bond Future	2,408.7300 0	2.40873		2,352.44000	2.35244	2,408.730	8.93	0.56	0.00	0	500.00
R2030	On	01/02/2024	11.00	Put	Bond Future	987.84000	0.98784		1,044.93000	1.04493	987.840	9.38	(0.28)	0.00	0	700.00
R2030	On	01/02/2024	11.31	Put	Bond Future	718.20000	0.71820		764.44000	0.76444	718.200	9.66	(0.21)	0.00	0	1,360.00

Contract Details				Strike	Call / Put	MTM	Yield	Mark Price	SpotRate	PreviousMTM	PreviousPrice	PremiumOn Option	Volatility	Delta	Delta Value	ContractsTrade d	OpenInterest
R2030	On	01/02/2024	Bond Future	11.75	Put	453.51000	0.45351			487.01000	0.48701	453.510	10.07	(0.14)	0.00	0	200.00
R2030	On	01/02/2024	Bond Future	11.85	Put	408.34000	0.40834			439.38000	0.43938	408.340	10.16	(0.13)	0.00	0	500.00
R2030	On	01/02/2024	Bond Future	11.86	Put	404.01000	0.40401			434.81000	0.43481	404.010	10.17	(0.13)	0.00	0	500.00
R2030	On	01/02/2024	Bond Future	12.10	Put	313.81000	0.31381			339.36000	0.33936	313.810	10.40	(0.10)	0.00	0	400.00
R2030	On	02/05/2024	Bond Future			10.30994	92.29173			10.34547	92.15025		8.47	0.00	0.00	0	0.00
R2030	On	02/05/2024	Bond Future	9.66	Call	1,397.96000	1.39796			1,362.80000	1.36280	1,397.960	8.12	0.35	0.00	0	1,000.00
R2030	On	02/05/2024	Bond Future	10.16	Call	2,231.00000	2.23100			2,179.40000	2.17940	2,231.000	8.28	0.48	0.00	0	1,000.00
R2030	On	02/05/2024	Bond Future	10.62	Call	3,236.60000	3.23660			3,169.19000	3.16919	3,236.600	8.55	0.59	0.00	0	500.00
R2030	On	02/05/2024	Bond Future	10.82	Call	3,733.89000	3.73389			3,659.87000	3.65987	3,733.890	8.70	0.63	0.00	0	1,080.00
R2030	On	02/05/2024	Bond Future	11.12	Call	4,537.03000	4.53703			4,453.76000	4.45376	4,537.030	8.94	0.69	0.00	0	500.00
R2030	On	02/05/2024	Bond Future	11.94	Put	738.43000	0.73843			775.92000	0.77592	738.430	9.63	(0.18)	0.00	0	1,000.00
R2030	On	02/05/2024	Bond Future	12.38	Put	529.26000	0.52926			558.47000	0.55847	529.260	10.01	(0.13)	0.00	0	1,080.00
R2030	On	02/05/2024	Bond Future	13.15	Put	238.95000	0.23895			255.08000	0.25508	238.950	10.11	(0.07)	0.00	0	500.00
R2030	On	01/08/2024	Bond Future			10.38716	90.33469			10.42487	90.18975		8.22	0.00	0.00	0	0.00
R2030	On	07/11/2024	Bond Future			10.49490	92.40446			10.53516	92.25576		7.70	0.00	0.00	0	0.00
R2030	On	31/01/2030	Price Contribution			100.00000	0.00000			100.00000	0.00000			0.00	0.00	0	0.00
R2032	On	02/11/2023	Bond Future			10.98496	86.08518			11.01699	85.92969		10.74	0.00	112,427,245.08	1,306	198,829.00
R2032	On	02/11/2023	Bond Future	10.35	Call	377.16000	0.37716			368.95000	0.36895	377.160	9.67	0.20	0.00	0	7,750.00
R2032	On	02/11/2023	Bond Future	10.58	Call	688.70000	0.68870			670.97000	0.67097	688.700	10.01	0.30	0.00	0	500.00
R2032	On	02/11/2023	Bond Future	10.59	Call	705.40000	0.70540			687.17000	0.68717	705.400	10.02	0.31	0.00	0	500.00
R2032	On	02/11/2023	Bond Future	10.71	Call	924.82000	0.92482			900.00000	0.90000	924.820	10.22	0.37	0.00	0	500.00
R2032	On	02/11/2023	Bond Future	11.00	Put	1,531.39000	1.53139			1,642.98000	1.64298	1,531.390	10.74	(0.48)	0.00	0	500.00
R2032	On	02/11/2023	Bond Future	11.09	Call	1,854.46000	1.85446			1,804.08000	1.80408	1,854.460	10.90	0.56	0.00	0	500.00
R2032	On	02/11/2023	Bond Future	11.28	Put	1,016.77000	1.01677			1,107.98000	1.10798	1,016.770	11.25	(0.36)	0.00	0	500.00
R2032	On	02/11/2023	Bond Future	11.50	Put	727.09000	0.72709			802.72000	0.80272	727.090	11.65	(0.27)	0.00	0	500.00
R2032	On	02/11/2023	Bond Future	11.60	Put	621.79000	0.62179			690.70000	0.69070	621.790	11.83	(0.24)	0.00	0	15,500.00
R2032	On	02/11/2023	Bond Future	11.78	Put	467.35000	0.46735			525.04000	0.52504	467.350	12.15	(0.19)	0.00	0	500.00
R2032	On	02/11/2023	Bond Future	12.26	Put	212.75000	0.21275			246.69000	0.24669	212.750	12.97	(0.09)	0.00	0	500.00
R2032	On	01/02/2024	Bond Future			11.06657	88.01560			11.10002	87.85675		11.10	0.00	0.00	0	0.00
R2032	On	01/02/2024	Bond Future	10.01	Call	707.66000	0.70766			691.02000	0.69102	707.660	10.53	0.21	0.00	0	1,200.00

Contract Details				Strike	Call / Put	MTM	Yield	Mark Price	SpotRate	PreviousMTM	PreviousPrice	PremiumOn Option	Volatility	Delta	Delta Value	ContractsTrade d	OpenInterest
R2032	On	01/02/2024	Bond Future	10.59	Call	1,487.8600	0	1.48786		1,451.89000	1.45189	1,487.860	10.60	0.37	0.00	0	500.00
R2032	On	01/02/2024	Bond Future	10.76	Call	1,811.4700	0	1.81147		1,768.32000	1.76832	1,811.470	10.68	0.42	0.00	0	1,200.00
R2032	On	01/02/2024	Bond Future	10.78	Call	1,853.5400	0	1.85354		1,809.52000	1.80952	1,853.540	10.69	0.43	0.00	0	200.00
R2032	On	01/02/2024	Bond Future	11.09	Call	2,576.2700	0	2.57627		2,518.18000	2.51818	2,576.270	10.95	0.52	0.00	0	500.00
R2032	On	01/02/2024	Bond Future	11.75	Put	1,344.7000	0	1.34470		1,415.86000	1.41586	1,344.700	11.64	(0.30)	0.00	0	200.00
R2032	On	01/02/2024	Bond Future	12.50	Put	658.80000	0	0.65880		703.00000	0.70300	658.800	12.51	(0.17)	0.00	0	200.00
R2032	On	01/02/2024	Bond Future	12.62	Put	586.89000	0	0.58689		627.62000	0.62762	586.890	12.65	(0.15)	0.00	0	1,200.00
R2032	On	01/02/2024	Bond Future	12.73	Put	527.91000	0	0.52791		565.66000	0.56566	527.910	12.78	(0.14)	0.00	0	500.00
R2032	On	02/05/2024	Bond Future			11.15286	85.83229			11.18790	85.66969		11.07	0.00	0.00	0	0.00
R2032	On	02/05/2024	Bond Future	10.36	Call	1,500.4500	0	1.50045		1,464.30000	1.46430	1,500.450	10.49	0.32	0.00	0	1,000.00
R2032	On	02/05/2024	Bond Future	10.59	Call	1,886.7200	0	1.88672		1,842.74000	1.84274	1,886.720	10.60	0.38	0.00	0	500.00
R2032	On	02/05/2024	Bond Future	10.65	Call	1,996.7400	0	1.99674		1,950.62000	1.95062	1,996.740	10.62	0.39	0.00	0	1,550.00
R2032	On	02/05/2024	Bond Future	10.86	Call	2,419.9200	0	2.41992		2,366.09000	2.36609	2,419.920	10.75	0.45	0.00	0	1,000.00
R2032	On	02/05/2024	Bond Future	11.09	Call	2,946.5200	0	2.94652		2,884.00000	2.88400	2,946.520	10.94	0.50	0.00	0	500.00
R2032	On	02/05/2024	Bond Future	11.35	Call	3,609.5700	0	3.60957		3,537.27000	3.53727	3,609.570	11.17	0.56	0.00	0	1,550.00
R2032	On	02/05/2024	Bond Future	12.90	Put	894.73000	0	0.89473		937.81000	0.93781	894.730	12.80	(0.17)	0.00	0	1,000.00
R2032	On	02/05/2024	Bond Future	13.18	Put	733.13000	0	0.73313		770.31000	0.77031	733.130	13.10	(0.15)	0.00	0	500.00
R2032	On	02/05/2024	Bond Future	13.35	Put	633.97000	0	0.63397		667.44000	0.66744	633.970	13.18	(0.13)	0.00	0	1,550.00
R2032	On	01/08/2024	Bond Future			11.25030	87.73657			11.28705	87.57012		9.93	0.00	0.00	0	0.00
R2032	On	07/11/2024	Bond Future			11.38408	85.58160			11.42289	85.41085		9.94	0.00	0.00	0	0.00
R2032	On	31/03/2032	Price Contribution			100.00000	0.00000			100.00000	0.00000			0.00	0.00	0	0.00
R2035	On	02/11/2023	Bond Future			11.67799	84.28287			11.72030	84.05407		13.25	0.00	748,179,036.99	8,877	185,804.00
R2035	On	02/11/2023	Bond Future	10.62	Call	180.32000	0	0.18032		175.36000	0.17536	180.320	11.99	0.09	0.00	0	400.00
R2035	On	02/11/2023	Bond Future	11.12	Call	661.16000	0	0.66116		635.77000	0.63577	661.160	12.39	0.25	0.00	0	400.00
R2035	On	02/11/2023	Bond Future	11.74	Call	2,060.5700	0	2.06057		1,981.72000	1.98172	2,060.570	13.24	0.54	0.00	0	731.00
R2035	On	02/11/2023	Bond Future	12.24	Call	3,797.6100	0	3.79761		3,668.87000	3.66887	3,797.610	14.01	0.74	0.00	0	731.00
R2035	On	02/11/2023	Bond Future	12.85	Put	311.85000	0	0.31185		364.33000	0.36433	311.850	14.97	(0.12)	0.00	0	400.00

Contract Details				Strike	Call / Put	MTM	Yield	Mark Price	SpotRate	PreviousMTM	PreviousPrice	PremiumOn	Volatility	Delta	Delta Value	ContractsTrade	OpenInterest
												Option				d	
R2035	On	02/11/2023	Bond Future	13.59	Put	87.79000	0.08779			108.31000	0.10831	87.790	16.08	(0.04)	0.00	0	731.00
R2035	On	01/02/2024	Bond Future			11.78079	86.17282			11.82484	85.93897		12.92	0.00	0.00	0	0.00
R2035	On	01/02/2024	Bond Future	10.62	Call	651.20000	0.65120			625.60000	0.62560	651.200	11.85	0.18	0.00	0	400.00
R2035	On	01/02/2024	Bond Future	11.12	Call	1,311.41000	1.31141			1,261.88000	1.26188	1,311.410	11.96	0.31	0.00	0	400.00
R2035	On	01/02/2024	Bond Future	13.46	Put	625.75000	0.62575			677.48000	0.67748	625.750	14.92	(0.14)	0.00	0	400.00
R2035	On	02/05/2024	Bond Future			11.87909	83.59733			11.92496	83.35805		13.10	0.00	0.00	0	0.00
R2035	On	01/08/2024	Bond Future			11.98608	85.45253			12.03390	85.20774		12.10	0.00	0.00	0	0.00
R2035	On	07/11/2024	Bond Future			12.13146	82.89647			12.18160	82.64557		11.94	0.00	0.00	0	0.00
R2035	On	28/02/2035	Price Contribution			100.00000	0.00000			100.00000	0.00000			0.00	0.00	0	0.00
R2037	On	02/11/2023	Bond Future			12.02216	79.21008			12.07476	78.92634		14.27	0.00	256,957,499.52	3,244	68,165.00
R2037	On	02/11/2023	Bond Future	12.02	Call	1,860.90000	1.86090			1,761.18000	1.76118	1,860.900	13.89	0.51	0.00	0	731.00
R2037	On	02/11/2023	Bond Future	12.52	Call	3,533.14000	3.53314			3,371.87000	3.37187	3,533.140	14.73	0.72	0.00	0	731.00
R2037	On	02/11/2023	Bond Future	13.89	Put	97.08000	0.09708			121.88000	0.12188	97.080	17.02	(0.04)	0.00	0	731.00
R2037	On	01/02/2024	Bond Future			12.12378	76.73001			12.17843	76.43995		14.72	0.00	0.00	0	76,958.00
R2037	On	01/02/2024	Bond Future	12.09	Call	2,820.78000	2.82078			2,702.95000	2.70295	2,820.780	14.48	0.51	0.00	0	2,500.00
R2037	On	01/02/2024	Bond Future	12.93	Put	1,450.94000	1.45094			1,559.64000	1.55964	1,450.940	15.79	(0.28)	0.00	0	2,500.00
R2037	On	01/02/2024	Bond Future	13.93	Put	598.97000	0.59897			656.01000	0.65601	598.970	17.36	(0.13)	0.00	0	2,500.00
R2037	On	02/05/2024	Bond Future			12.23131	78.45510			12.28810	78.15845		14.18	0.00	0.00	0	0.00
R2037	On	01/08/2024	Bond Future			12.35080	75.94011			12.40996	75.63658		13.86	0.00	0.00	0	0.00
R2037	On	07/11/2024	Bond Future			12.49350	77.67785			12.55531	77.36692		12.99	0.00	0.00	0	0.00
R2037	On	31/01/2037	Price Contribution			100.00000	0.00000			100.00000	0.00000			0.00	0.00	0	0.00
R2040	On	06/10/2015	Price Contribution			100.00000	0.00000			100.00000	100.00000			0.00	0.00	0	0.00
R2040	On	02/11/2023	Bond Future			12.31054	79.36405			12.37345	79.00811		15.14	0.00	14,364,893.05	181	41,019.00
R2040	On	02/11/2023	Bond Future	11.50	Call	385.70000	0.38570			354.99000	0.35499	385.700	13.69	0.16	0.00	0	875.00
R2040	On	02/11/2023	Bond Future	11.80	Call	791.79000	0.79179			731.34000	0.73134	791.790	14.06	0.28	0.00	0	128.00
R2040	On	02/11/2023	Bond Future	12.10	Call	1,416.63000	1.41663			1,315.89000	1.31589	1,416.630	14.47	0.41	0.00	0	875.00
R2040	On	02/11/2023	Bond Future	12.60	Call	2,950.46000	2.95046			2,773.04000	2.77304	2,950.460	15.32	0.64	0.00	0	128.00
R2040	On	02/11/2023	Bond Future	12.97	Put	774.36000	0.77436			901.35000	0.90135	774.360	16.00	(0.24)	0.00	0	875.00
R2040	On	02/11/2023	Bond Future	13.64	Put	272.97000	0.27297			333.87000	0.33387	272.970	17.20	(0.10)	0.00	0	128.00
R2040	On	01/02/2024	Bond Future			12.41711	76.63704			12.48244	76.27319		15.68	0.00	11,418,918.96	149	93,305.00
R2040	On	02/05/2024	Bond Future			12.52906	78.36003			12.59693	77.98784		15.11	0.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM	Yield	Mark Price	SpotRate	PreviousMTM	PreviousPrice	PremiumOn Option	Volatility	Delta	Delta Value	ContractsTrade d	OpenInterest
R2040	On	01/08/2024	Bond Future			12.65280		75.59243		12.72345	75.21173		14.90	0.00	0.00	0	0.00
R2040	On	07/11/2024	Bond Future			12.79885		77.32151		12.87260	76.93165		13.94	0.00	0.00	0	0.00
R2040	On	31/01/2040	Price Contribution			100.00000		0.00000		100.00000	0.00000			0.00	0.00	0	0.00
R2044	On	02/11/2023	Bond Future			12.39338		75.50459		12.45624	75.14833		16.03	0.00	0.00	0	52,919.00
R2044	On	02/11/2023	Bond Future	12.00	Call	1,030.3300 0		1.03033		954.88000	0.95488	1,030.330	15.15	0.33	0.00	0	5,860.00
R2044	On	02/11/2023	Bond Future	12.75	Put	1,241.9300 0		1.24193		1,411.79000	1.41179	1,241.930	16.50	(0.34)	0.00	0	5,860.00
R2044	On	02/11/2023	Bond Future	13.00	Put	867.11000		0.86711		1,002.76000	1.00276	867.110	16.99	(0.26)	0.00	0	6,375.00
R2044	On	01/02/2024	Bond Future			12.49706		72.81622		12.56229	72.45207		16.63	0.00	0.00	0	31,817.00
R2044	On	02/05/2024	Bond Future			12.60553		74.45327		12.67325	74.08077		16.05	0.00	0.00	0	0.00
R2044	On	01/08/2024	Bond Future			12.72504		71.72409		12.79548	71.34311		16.46	0.00	0.00	0	0.00
R2044	On	07/11/2024	Bond Future			12.86538		73.36441		12.93886	72.97431		15.31	0.00	0.00	0	0.00
R2044	On	31/01/2044	Price Contribution			100.00000		0.00000		100.00000	0.00000			0.00	0.00	0	0.00
R2048	On	02/11/2023	Bond Future			12.29266		74.37897		12.35544	74.01412		16.73	0.00	0.00	0	232,817.00
R2048	On	02/11/2023	Bond Future	11.80	Call	853.82000		0.85382		789.55000	0.78955	853.820	15.55	0.29	0.00	0	207.00
R2048	On	02/11/2023	Bond Future	12.50	Call	2,743.7700 0		2.74377		2,574.75000	2.57475	2,743.770	16.73	0.60	0.00	0	207.00
R2048	On	02/11/2023	Bond Future	13.60	Put	304.06000		0.30406		370.00000	0.37000	304.060	18.92	(0.10)	0.00	0	207.00
R2048	On	01/02/2024	Bond Future			12.39565		76.04683		12.46082	75.67386		16.37	0.00	0.00	0	0.00
R2048	On	01/02/2024	Bond Future	11.50	Call	1,092.7000 0		1.09270		1,022.59000	1.02259	1,092.700	15.02	0.26	0.00	0	1,000.00
R2048	On	01/02/2024	Bond Future	12.30	Call	2,934.4300 0		2.93443		2,783.99000	2.78399	2,934.430	16.05	0.49	0.00	0	1,000.00
R2048	On	01/02/2024	Bond Future	13.37	Put	1,434.3800 0		1.43438		1,558.89000	1.55889	1,434.380	17.91	(0.25)	0.00	0	1,000.00
R2048	On	02/05/2024	Bond Future			12.49389		73.30713		12.56149	72.92565		16.78	0.00	0.00	0	0.00
R2048	On	01/08/2024	Bond Future			12.59900		74.93378		12.66921	74.54360		16.02	0.00	0.00	0	13,000.00
R2048	On	07/11/2024	Bond Future			12.73574		72.19918		12.80902	71.79966		15.91	0.00	0.00	0	0.00
R2048	On	28/02/2048	Price Contribution			100.00000		0.00000		100.00000	0.00000			0.00	0.00	0	0.00
R2053	On	02/11/2023	Bond Future			12.25063		96.22673		12.31353	95.75364		16.95	0.00	0.00	0	5,189.00
R2053	On	01/02/2024	Bond Future			12.34790		98.38468		12.41318	97.90102		16.59	0.00	0.00	0	0.00
R2053	On	02/05/2024	Bond Future			12.44880		94.73139		12.51662	94.23672		17.01	0.00	0.00	0	0.00
R2053	On	01/08/2024	Bond Future			12.55705		96.83227		12.62757	96.32628		16.39	0.00	0.00	0	0.00
R2053	On	07/11/2024	Bond Future			12.69361		93.17871		12.76732	92.66058		16.22	0.00	0.00	0	0.00
R2053	On	31/03/2053	Price Contribution			100.00000		0.00000		100.00000	0.00000			0.00	0.00	0	0.00
R209	On	02/11/2023	Bond Future			11.74376		65.22229		11.79618	64.97330		14.99	0.00	1,043,556.64	16	26,989.00

Contract Details				Strike	Call / Put	MTM	Yield	Mark Price	SpotRate	PreviousMTM	PreviousPrice	PremiumOn	Volatility	Delta	Delta Value	ContractsTrade	OpenInterest
												Option				d	
R209	On	01/02/2024	Bond Future			11.83155		66.68492		11.88585	66.43039		14.67	0.00	0.00	0	1,690.00
R209	On	02/05/2024	Bond Future			11.92296		65.03102		11.97927	64.77067		14.84	0.00	0.00	0	0.00
R209	On	01/08/2024	Bond Future			12.02247		66.47379		12.08091	66.20748		13.77	0.00	0.00	0	0.00
R209	On	07/11/2024	Bond Future			12.15086		64.84140		12.21180	64.56859		13.56	0.00	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000		93.75000		6.25000	93.75000			0.00	0.00	0	0.00
R209/R157	On	31/03/2036	Price Contribution			100.00000		0.00000		100.00000	0.00000			0.00	0.00	0	0.00
R209/R186	On	31/03/2036	Price Contribution			100.00000		0.00000		100.00000	0.00000			0.00	0.00	0	0.00
R209/R204	On	31/03/2036	Price Contribution			100.00000		0.00000		100.00000	0.00000			0.00	0.00	0	0.00
R209/R208	On	31/03/2036	Price Contribution			100.00000		0.00000		100.00000	0.00000			0.00	0.00	0	0.00
R210	On	02/11/2023	Bond Future			227.59267		227.59267		227.60759	227.60759			0.00	0.00	0	206.00
R210	On	01/02/2024	Bond Future			232.75116		232.75116		232.76645	232.76645			0.00	0.00	0	300.00
R210	On	02/05/2024	Bond Future			234.78314		234.78314		234.79659	234.79659			0.00	0.00	0	0.00
R210	On	01/08/2024	Bond Future			240.04962		240.04962		240.06260	240.06260			0.00	0.00	0	0.00
R210	On	07/11/2024	Bond Future			242.28598		242.28598		242.29247	242.29247			0.00	0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000		0.00000		100.00000	0.00000			0.00	0.00	0	0.00
R213	On	02/11/2023	Bond Future			10.70256		82.83919		10.73448	82.69947		10.08	0.00	82,176,476.48	992	35,027.00
R213	On	02/11/2023	Bond Future	10.94	Call	2,025.16000		2.025160		1,971.16000	1.97116	2,025.160	10.39	0.62	0.00	0	731.00
R213	On	02/11/2023	Bond Future	11.44	Call	3,606.80000		3.606800		3,521.68000	3.52168	3,606.800	11.21	0.80	0.00	0	731.00
R213	On	02/11/2023	Bond Future	12.70	Put	54.21000		0.05421		66.19000	0.06619	54.210	13.17	(0.03)	0.00	0	731.00
R213	On	01/02/2024	Bond Future			10.78245		84.69676		10.81591	84.55394		10.32	0.00	0.00	0	0.00
R213	On	02/05/2024	Bond Future			10.85759		83.04172		10.89269	82.89559		10.17	0.00	0.00	0	0.00
R213	On	01/08/2024	Bond Future			10.94224		84.88510		10.97916	84.73546		9.30	0.00	0.00	0	0.00
R213	On	07/11/2024	Bond Future			11.07086		83.27166		11.10998	83.11813		9.20	0.00	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000		0.00000		100.00000	0.00000			0.00	0.00	0	0.00
R213/R186	On	28/02/2031	Price Contribution			100.00000		0.00000		100.00000	0.00000			0.00	0.00	0	0.00
R214	On	02/11/2023	Bond Future			12.15388		60.71228		12.21650	60.41190		16.56	0.00	3,217,750.84	53	20,268.00
R214	On	01/02/2024	Bond Future			12.25136		62.07370		12.31621	61.76663		16.22	0.00	0.00	0	0.00
R214	On	02/05/2024	Bond Future			12.34423		60.16407		12.41135	59.84999		16.55	0.00	0.00	0	0.00
R214	On	01/08/2024	Bond Future			12.44357		61.49923		12.51312	61.17797		15.59	0.00	0.00	0	0.00
R214	On	07/11/2024	Bond Future			12.57367		59.60212		12.64604	59.27320		15.41	0.00	0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000		0.00000		100.00000	0.00000			0.00	0.00	0	0.00
R214/R209	On	28/02/2041	Price Contribution			100.00000		0.00000		100.00000	0.00000			0.00	0.00	0	0.00

Total for Derivatives :

1,434,066,639.5
3
16,575 **1,459,492.00**

Grand Total:

**1,434,066,639.
53**

16,575 1,459,492.00