

# INTEREST RATE AND CURRENCY DERIVATIVES

## DAILY MTM REPORT

DAILY SUMMARY FOR: 29/08/2023

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	SpotRate	PreviousMTM	PreviousPrice	PremiumOn Option	Volatility	Delta	Delta Value	ContractsTraded	OpenInterest
<b>Derivatives</b>													
AL37	On	02/11/2023	Index Future	914.58400	914.58400	913.91500	913.91500			0.00	0.00	0	0.00
AL37	On	01/02/2024	Index Future	935.09000	935.09000	934.40700	934.40700			0.00	0.00	0	0.00
AL37	On	02/05/2024	Index Future	956.13000	956.13000	955.43000	955.43000			0.00	0.00	0	0.00
AL37	On	01/08/2024	Index Future	977.38400	977.38400	976.66600	976.66600			0.00	0.00	0	0.00
AL37	On	07/11/2024	Index Future	999.90200	999.90200	999.16300	999.16300			0.00	0.00	0	0.00
AL7T	On	02/11/2023	Index Future	1,044.29300	1,044.29300	1,044.75900	1,044.75900			0.00	0.00	0	0.00
AL7T	On	01/02/2024	Index Future	1,067.70800	1,067.70800	1,068.18500	1,068.18500			0.00	0.00	0	0.00
AL7T	On	02/05/2024	Index Future	1,091.73100	1,091.73100	1,092.21700	1,092.21700			0.00	0.00	0	0.00
AL7T	On	01/08/2024	Index Future	1,116.00000	1,116.00000	1,116.49400	1,116.49400			0.00	0.00	0	0.00
AL7T	On	07/11/2024	Index Future	1,141.71100	1,141.71100	1,142.21100	1,142.21100			0.00	0.00	0	0.00
ALBI	On	02/11/2023	Index Future	910.70500	910.70500	911.05000	911.05000			0.00	0.00	0	107.00
ALBI	On	01/02/2024	Index Future	931.12500	931.12500	931.47800	931.47800			0.00	0.00	0	0.00
ALBI	On	02/05/2024	Index Future	952.07500	952.07500	952.43500	952.43500			0.00	0.00	0	0.00
ALBI	On	01/08/2024	Index Future	973.23900	973.23900	973.60500	973.60500			0.00	0.00	0	0.00
ALBI	On	07/11/2024	Index Future	995.66200	995.66200	996.03100	996.03100			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	12.54530	72.97660	12.52622	73.06167			0.00	0.00	0	0.00
ES33	On	01/02/2024	Bond Future	12.68195	74.63059	12.66203	74.71763			0.00	0.00	0	0.00
ES33	On	02/05/2024	Bond Future	12.82185	72.52646	12.80108	72.61540			0.00	0.00	0	0.00
ES33	On	01/08/2024	Bond Future	12.97330	74.15182	12.95166	74.24253			0.00	0.00	0	0.00
ES33	On	07/11/2024	Bond Future	13.16984	72.06655	13.14722	72.15896			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	13.04195	68.84613	13.02799	68.91737			0.00	0.00	0	0.00
ES42	On	01/02/2024	Bond Future	13.16782	70.40666	13.15331	70.47953			0.00	0.00	0	0.00
ES42	On	02/05/2024	Bond Future	13.30127	67.74360	13.28620	67.81798			0.00	0.00	0	0.00
ES42	On	01/08/2024	Bond Future	13.44195	69.26017	13.42631	69.33604			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
ES42	On	07/11/2024			Bond Future	13.61848	66.59482		13.60220	66.67207		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	897.76000	897.76000		898.10200	898.10200		0.00	0.00	0	823.00
GOVI	On	01/02/2024			GOVI	917.88900	917.88900		918.23900	918.23900		0.00	0.00	0	0.00
GOVI	On	02/05/2024			GOVI	938.54100	938.54100		938.89800	938.89800		0.00	0.00	0	0.00
GOVI	On	01/08/2024			GOVI	959.40500	959.40500		959.76700	959.76700		0.00	0.00	0	0.00
GOVI	On	07/11/2024			GOVI	981.50900	981.50900		981.87400	981.87400		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	173.11207	173.11207		173.14723	173.14723		0.00	0.00	0	5,228.00
I2025	On	01/02/2024			Bond Future	175.24027	175.24027		175.27629	175.27629		0.00	0.00	0	214.00
I2025	On	02/05/2024			Bond Future	179.22263	179.22263		179.25918	179.25918		0.00	0.00	0	0.00
I2025	On	01/08/2024			Bond Future	181.40508	181.40508		181.44181	181.44181		0.00	0.00	0	0.00
I2025	On	07/11/2024			Bond Future	185.61928	185.61928		185.65596	185.65596		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	125.55688	125.55688		125.85945	125.85945		0.00	0.00	0	2,068.00
I2029	On	01/02/2024			Bond Future	128.40258	128.40258		128.71205	128.71205		0.00	0.00	0	728.00
I2029	On	02/05/2024			Bond Future	129.95338	129.95338		130.26967	130.26967		0.00	0.00	0	0.00
I2029	On	01/08/2024			Bond Future	132.86907	132.86907		133.19204	133.19204		0.00	0.00	0	0.00
I2029	On	07/11/2024			Bond Future	134.55493	134.55493		134.88464	134.88464		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	118.94735	118.94735		118.95332	118.95332		0.00	0.00	0	2,258.00
I2033	On	01/02/2024			Bond Future	121.64317	121.64317		121.64942	121.64942		0.00	0.00	0	6,141.00
I2033	On	02/05/2024			Bond Future	122.94467	122.94467		122.95076	122.95076		0.00	0.00	0	0.00
I2033	On	01/08/2024			Bond Future	125.70330	125.70330		125.70919	125.70919		0.00	0.00	0	0.00
I2033	On	07/11/2024			Bond Future	127.12460	127.12460		127.12985	127.12985		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	129.00913	129.00913		129.01508	129.01508		0.00	0.00	0	4,669.00
I2038	On	01/02/2024			Bond Future	129.91339	129.91339		129.91940	129.91940		0.00	0.00	0	0.00
I2038	On	02/05/2024			Bond Future	132.86549	132.86549		132.87157	132.87157		0.00	0.00	0	0.00
I2038	On	01/08/2024			Bond Future	133.77756	133.77756		133.78319	133.78319		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
										Option				d	
I2038	On	07/11/2024		Bond Future	136.88352	136.88352		136.88853	136.88853			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	111.53602	111.53602		111.54119	111.54119			0.00	0.00	0	16,148.00
I2046	On	01/02/2024		Bond Future	114.06405	114.06405		114.06924	114.06924			0.00	0.00	0	0.00
I2046	On	02/05/2024		Bond Future	114.50764	114.50764		114.51287	114.51287			0.00	0.00	0	0.00
I2046	On	01/08/2024		Bond Future	117.07614	117.07614		117.08096	117.08096			0.00	0.00	0	0.00
I2046	On	07/11/2024		Bond Future	117.59235	117.59235		117.59673	117.59673			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	113.34437	113.34437		113.34975	113.34975			0.00	0.00	0	14,039.00
I2050	On	01/02/2024		Bond Future	113.66276	113.66276		113.66822	113.66822			0.00	0.00	0	0.00
I2050	On	02/05/2024		Bond Future	116.24562	116.24562		116.25106	116.25106			0.00	0.00	0	0.00
I2050	On	01/08/2024		Bond Future	116.54819	116.54819		116.55310	116.55310			0.00	0.00	0	0.00
I2050	On	07/11/2024		Bond Future	119.25355	119.25355		119.25809	119.25809			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	334.40300	334.40300		334.49100	334.49100			0.00	0.00	0	515.00
IGOV	On	01/02/2024		Index Future	341.98200	341.98200		342.07200	342.07200			0.00	0.00	0	0.00
IGOV	On	02/05/2024		Index Future	349.75500	349.75500		349.84700	349.84700			0.00	0.00	0	0.00
IGOV	On	01/08/2024		Index Future	357.60700	357.60700		357.70000	357.70000			0.00	0.00	0	0.00
IGOV	On	07/11/2024		Index Future	365.92700	365.92700		366.02100	366.02100			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			8.33500		91.66500		8.32500	91.67500			0.00	0.00	0	0.00
JIBAR FUTURE	On	18/10/2023	Jibar Tradeable Future			8.32500		91.67500		8.29500	91.70500			0.00	0.00	0	0.00
JIBAR FUTURE	On	15/11/2023	Jibar Tradeable Future			8.31500		91.68500		8.30000	91.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On	20/12/2023	Jibar Tradeable Future			8.30000		91.70000		8.28500	91.71500			0.00	0.00	0	0.00
JIBAR FUTURE	On	17/01/2024	Jibar Tradeable Future			8.25500		91.74500		8.21000	91.79000			0.00	0.00	0	0.00
JIBAR FUTURE	On	21/02/2024	Jibar Tradeable Future			8.22000		91.78000		8.18000	91.82000			0.00	0.00	0	0.00
JIBAR FUTURE	On	20/03/2024	Jibar Tradeable Future			8.21500		91.78500		8.18000	91.82000			0.00	0.00	0	0.00
JIBAR FUTURE	On	19/06/2024	Jibar Tradeable Future			8.01500		91.98500		7.98500	92.01500			0.00	0.00	0	0.00
JIBAR FUTURE	On	18/09/2024	Jibar Tradeable Future			7.91500		92.08500		7.88500	92.11500			0.00	0.00	0	0.00
JIBAR FUTURE	On	18/12/2024	Jibar Tradeable Future			7.78500		92.21500		7.75500	92.24500			0.00	0.00	0	0.00
JIBAR FUTURE	On	19/03/2025	Jibar Tradeable Future			7.70500		92.29500		7.67500	92.32500			0.00	0.00	0	0.00
JIBAR FUTURE	On	18/06/2025	Jibar Tradeable Future			7.64000		92.36000		7.61000	92.39000			0.00	0.00	0	0.00
R186	On	02/11/2023	Bond Future			8.82037		108.46291		8.86318	108.34509		4.14	0.00	0.00	0	115,991.00
R186	On	02/11/2023	Bond Future	9.15	Call	1,305.40000		1.305400		1,231.67000	1.23167	1,305.400	4.24	0.68	0.00	0	1,715.00
R186	On	02/11/2023	Bond Future	10.42	Put	27.74000		0.02774		32.89000	0.03289	27.740	5.13	(0.03)	0.00	0	1,715.00
R186	On	01/02/2024	Bond Future			8.79023		105.58431		8.83730	105.46396		4.15	0.00	0.00	0	0.00
R186	On	02/05/2024	Bond Future			8.75130		107.95878		8.80356	107.83555		3.75	0.00	0.00	0	0.00
R186	On	02/05/2024	Bond Future	9.73	Call	2,866.54000		2.866540		2,778.52000	2.77852	2,866.540	4.14	0.74	0.00	0	2,030.00
R186	On	02/05/2024	Bond Future	10.40	Put	346.13000		0.34613		368.56000	0.36856	346.130	4.49	(0.16)	0.00	0	2,030.00
R186	On	01/08/2024	Bond Future			8.71899		105.04536		8.77760	104.91908		3.51	0.00	0.00	0	0.00
R186	On	07/11/2024	Bond Future			8.72933		107.45348		8.79662	107.32372		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	341.72862	341.72862		341.79972	341.79972			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	257.44748	257.44748		257.48239	257.48239			0.00	0.00	0	4,618.00
R202	On	01/02/2024			Bond Future	258.30485	258.30485		258.34076	258.34076			0.00	0.00	0	460.00
R202	On	02/05/2024			Bond Future	264.17475	264.17475		264.21099	264.21099			0.00	0.00	0	0.00
R202	On	01/08/2024			Bond Future	265.00425	265.00425		265.04009	265.04009			0.00	0.00	0	0.00
R202	On	07/11/2024			Bond Future	271.15736	271.15736		271.19277	271.19277			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	10.18521	92.22565		10.19112	92.20056		8.63	0.00	60,868,929.00	660	90,309.00
R2030	On	02/11/2023	9.57	Call	344.77000	0.34477		346.37000	0.34637	344.770		7.93	0.20	0.00	0	800.00
R2030	On	02/11/2023	9.89	Call	748.41000	0.74841		748.65000	0.74865	748.410		8.21	0.35	21,600.66	6	500.00
R2030	On	02/11/2023	10.07	Call	1,077.8800 0	1.07788		1,076.60000	1.07660	1,077.880		8.41	0.45	0.00	0	800.00
R2030	On	02/11/2023	10.39	Call	1,836.8700 0	1.83687		1,831.80000	1.83180	1,836.870		8.81	0.61	37,111.61	6	500.00
R2030	On	02/11/2023	10.62	Call	2,496.8900 0	2.49689		2,488.66000	2.48866	2,496.890		9.11	0.70	50,256.32	7	500.00
R2030	On	02/11/2023	11.12	Call	4,152.8700 0	4.15287		4,138.19000	4.13819	4,152.870		9.79	0.85	60,944.89	7	500.00
R2030	On	02/11/2023	11.43	Put	168.12000	0.16812		175.39000	0.17539	168.120		10.20	(0.09)	(5,497.40)	6	500.00
R2030	On	02/11/2023	11.57	Put	130.71000	0.13071		136.82000	0.13682	130.710		10.38	(0.07)	0.00	0	800.00
R2030	On	02/11/2023	12.27	Put	36.15000	0.03615		38.51000	0.03851	36.150		11.26	(0.02)	(1,564.85)	7	500.00
R2030	On	01/02/2024			Bond Future	10.24019	90.28773		10.24640	90.26216		8.99	0.00	0.00	0	0.00
R2030	On	01/02/2024	9.57	Call	970.52000	0.97052		968.50000	0.96850	970.520		8.71	0.30	0.00	0	400.00
R2030	On	01/02/2024	9.89	Call	1,424.9900 0	1.42499		1,421.14000	1.42114	1,424.990		8.73	0.40	24,617.83	6	500.00
R2030	On	01/02/2024	9.93	Call	1,490.2600 0	1.49026		1,486.14000	1.48614	1,490.260		8.73	0.41	0.00	0	1,360.00
R2030	On	01/02/2024	10.00	Call	1,609.2900 0	1.60929		1,604.68000	1.60468	1,609.290		8.74	0.44	0.00	0	500.00
R2030	On	01/02/2024	10.07	Call	1,740.0900 0	1.74009		1,734.98000	1.73498	1,740.090		8.77	0.46	0.00	0	400.00
R2030	On	01/02/2024	10.16	Call	1,916.8300 0	1.91683		1,911.05000	1.91105	1,916.830		8.81	0.49	0.00	0	200.00
R2030	On	01/02/2024	10.39	Call	2,416.3200 0	2.41632		2,408.73000	2.40873	2,416.320		8.93	0.56	34,296.58	6	500.00
R2030	On	01/02/2024	11.00	Put	974.80000	0.97480		987.84000	0.98784	974.800		9.38	(0.28)	0.00	0	700.00
R2030	On	01/02/2024	11.31	Put	707.45000	0.70745		718.20000	0.71820	707.450		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	445.56000	0.44556			453.51000	0.45351	445.560	10.07	(0.14)	0.00	0	200.00
R2030	On	01/02/2024	Bond Future	11.85	Put	400.93000	0.40093			408.34000	0.40834	400.930	10.16	(0.13)	0.00	0	500.00
R2030	On	01/02/2024	Bond Future	11.86	Put	396.66000	0.39666			404.01000	0.40401	396.660	10.17	(0.13)	(7,899.85)	6	500.00
R2030	On	01/02/2024	Bond Future	12.10	Put	307.65000	0.30765			313.81000	0.31381	307.650	10.40	(0.10)	0.00	0	400.00
R2030	On	02/05/2024	Bond Future			10.30334	92.31804			10.30994	92.29173		8.47	0.00	0.00	0	0.00
R2030	On	02/05/2024	Bond Future	9.66	Call	1,402.55000	1.40255			1,397.96000	1.39796	1,402.550	8.12	0.35	43,331.97	12	1,000.00
R2030	On	02/05/2024	Bond Future	10.16	Call	2,238.48000	2.23848			2,231.00000	2.23100	2,238.480	8.28	0.48	59,039.33	12	1,000.00
R2030	On	02/05/2024	Bond Future	10.62	Call	3,247.02000	3.24702			3,236.60000	3.23660	3,247.020	8.55	0.59	42,611.62	7	500.00
R2030	On	02/05/2024	Bond Future	10.82	Call	3,745.57000	3.74557			3,733.89000	3.73389	3,745.570	8.70	0.64	0.00	0	1,080.00
R2030	On	02/05/2024	Bond Future	11.12	Call	4,550.53000	4.55053			4,537.03000	4.53703	4,550.530	8.94	0.70	50,248.78	7	500.00
R2030	On	02/05/2024	Bond Future	11.94	Put	729.87000	0.72987			738.43000	0.73843	729.870	9.63	(0.18)	(22,015.94)	12	1,000.00
R2030	On	02/05/2024	Bond Future	12.38	Put	522.48000	0.52248			529.26000	0.52926	522.480	10.01	(0.13)	0.00	0	1,080.00
R2030	On	02/05/2024	Bond Future	13.15	Put	235.13000	0.23513			238.95000	0.23895	235.130	10.11	(0.07)	(4,866.80)	7	500.00
R2030	On	01/08/2024	Bond Future			10.38010	90.36185			10.38716	90.33469		8.22	0.00	0.00	0	0.00
R2030	On	07/11/2024	Bond Future			10.48726	92.43271			10.49490	92.40446		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			10.99427	86.03995			10.98496	86.08518		10.74	0.00	333,146,686.40	3,872	194,957.00
R2032	On	02/11/2023	Bond Future	10.35	Call	361.05000	0.36105			377.16000	0.37716	361.050	9.67	0.19	0.00	0	7,750.00
R2032	On	02/11/2023	Bond Future	10.58	Call	665.49000	0.66549			688.70000	0.68870	665.490	10.01	0.30	0.00	0	500.00
R2032	On	02/11/2023	Bond Future	10.59	Call	681.88000	0.68188			705.40000	0.70540	681.880	10.02	0.30	19,852.25	6	500.00
R2032	On	02/11/2023	Bond Future	10.71	Call	897.59000	0.89759			924.82000	0.92482	897.590	10.22	0.36	0.00	0	500.00
R2032	On	02/11/2023	Bond Future	11.00	Put	1,541.44000	1.54144			1,531.39000	1.53139	1,541.440	10.74	(0.49)	0.00	0	500.00
R2032	On	02/11/2023	Bond Future	11.09	Call	1,817.25000	1.81725			1,854.46000	1.85446	1,817.250	10.90	0.56	36,615.62	6	500.00
R2032	On	02/11/2023	Bond Future	11.28	Put	1,021.23000	1.02123			1,016.77000	1.01677	1,021.230	11.25	(0.36)	0.00	0	500.00
R2032	On	02/11/2023	Bond Future	11.50	Put	728.64000	0.72864			727.09000	0.72709	728.640	11.65	(0.27)	0.00	0	500.00
R2032	On	02/11/2023	Bond Future	11.60	Put	622.39000	0.62239			621.79000	0.62179	622.390	11.83	(0.24)	0.00	0	15,500.00
R2032	On	02/11/2023	Bond Future	11.78	Put	466.73000	0.46673			467.35000	0.46735	466.730	12.15	(0.19)	0.00	0	500.00
R2032	On	02/11/2023	Bond Future	12.26	Put	210.95000	0.21095			212.75000	0.21275	210.950	12.97	(0.09)	(6,182.13)	6	500.00
R2032	On	01/02/2024	Bond Future			11.07631	87.96931			11.06657	88.01560		11.10	0.00	0.00	0	0.00
R2032	On	01/02/2024	Bond Future	10.01	Call	692.32000	0.69232			707.66000	0.70766	692.320	10.53	0.21	20,792.66	9	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	1,463.5700	1.463570	1.46357		1,487.86000	1.48786	1,463.570	10.60	0.36	24,198.01	6	500.00
R2032	On	01/02/2024	Bond Future	10.76	Call	1,784.4400	1.784440	1.78444		1,811.47000	1.81147	1,784.440	10.68	0.42	41,473.76	9	1,200.00
R2032	On	01/02/2024	Bond Future	10.78	Call	1,826.1800	1.826180	1.82618		1,853.54000	1.85354	1,826.180	10.69	0.42	0.00	0	200.00
R2032	On	01/02/2024	Bond Future	11.09	Call	2,544.1700	2.544170	2.54417		2,576.27000	2.57627	2,544.170	10.95	0.52	34,405.50	6	500.00
R2032	On	01/02/2024	Bond Future	11.75	Put	1,351.2400	1.351240	1.35124		1,344.70000	1.34470	1,351.240	11.64	(0.30)	0.00	0	200.00
R2032	On	01/02/2024	Bond Future	12.50	Put	660.74000	0.66074	0.66074		658.80000	0.65880	660.740	12.51	(0.17)	0.00	0	200.00
R2032	On	01/02/2024	Bond Future	12.62	Put	588.40000	0.58840	0.58840		586.89000	0.58689	588.400	12.65	(0.15)	(14,977.03)	9	1,200.00
R2032	On	01/02/2024	Bond Future	12.73	Put	529.09000	0.52909	0.52909		527.91000	0.52791	529.090	12.78	(0.14)	(9,094.50)	6	500.00
R2032	On	02/05/2024	Bond Future			11.16303	85.78506	85.78506		11.15286	85.83229		11.07	0.00	0.00	0	0.00
R2032	On	02/05/2024	Bond Future	10.36	Call	1,479.8300	1.479830	1.47983		1,500.45000	1.50045	1,479.830	10.49	0.32	42,999.65	12	1,000.00
R2032	On	02/05/2024	Bond Future	10.59	Call	1,863.1100	1.863110	1.86311		1,886.72000	1.88672	1,863.110	10.60	0.38	25,205.77	6	500.00
R2032	On	02/05/2024	Bond Future	10.65	Call	1,972.3500	1.972350	1.97235		1,996.74000	1.99674	1,972.350	10.62	0.39	0.00	0	1,550.00
R2032	On	02/05/2024	Bond Future	10.86	Call	2,392.8400	2.392840	2.39284		2,419.92000	2.41992	2,392.840	10.75	0.44	59,362.00	12	1,000.00
R2032	On	02/05/2024	Bond Future	11.09	Call	2,916.6000	2.916600	2.91660		2,946.52000	2.94652	2,916.600	10.94	0.50	33,473.90	6	500.00
R2032	On	02/05/2024	Bond Future	11.35	Call	3,576.7000	3.576700	3.57670		3,609.57000	3.60957	3,576.700	11.17	0.56	0.00	0	1,550.00
R2032	On	02/05/2024	Bond Future	12.90	Put	898.29000	0.89829	0.89829		894.73000	0.89473	898.290	12.80	(0.18)	(23,511.42)	12	1,000.00
R2032	On	02/05/2024	Bond Future	13.18	Put	735.76000	0.73576	0.73576		733.13000	0.73313	735.760	13.10	(0.15)	(9,842.95)	6	500.00
R2032	On	02/05/2024	Bond Future	13.35	Put	636.13000	0.63613	0.63613		633.97000	0.63397	636.130	13.18	(0.13)	0.00	0	1,550.00
R2032	On	01/08/2024	Bond Future			11.26089	87.68856	87.68856		11.25030	87.73657		9.93	0.00	0.00	0	0.00
R2032	On	07/11/2024	Bond Future			11.39513	85.53294	85.53294		11.38408	85.58160		9.94	0.00	0.00	0	0.00
R2032	On	31/03/2032	Price Contribution			100.00000	0.00000	0.00000		100.00000	0.00000			0.00	0.00	0	0.00
R2035	On	02/11/2023	Bond Future			11.68711	84.23348	84.23348		11.67799	84.28287		13.25	0.00	673,867.84	8	185,812.00
R2035	On	02/11/2023	Bond Future	10.62	Call	170.55000	0.17055	0.17055		180.32000	0.18032	170.550	11.99	0.09	10,312.40	10	400.00
R2035	On	02/11/2023	Bond Future	11.12	Call	637.94000	0.63794	0.63794		661.16000	0.66116	637.940	12.39	0.25	29,103.23	10	400.00
R2035	On	02/11/2023	Bond Future	11.74	Call	2,019.7100	2.019710	2.01971		2,060.57000	2.06057	2,019.710	13.24	0.54	0.00	0	731.00
R2035	On	02/11/2023	Bond Future	12.24	Call	3,748.8000	3.748800	3.74880		3,797.61000	3.79761	3,748.800	14.01	0.73	0.00	0	731.00
R2035	On	02/11/2023	Bond Future	12.85	Put	309.61000	0.30961	0.30961		311.85000	0.31185	309.610	14.97	(0.12)	(13,548.25)	10	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	86.08000	0.08608			87.79000	0.08779	86.080	16.08	(0.04)	0.00	0	731.00
R2035	On	01/02/2024	Bond Future			11.79030	86.12225			11.78079	86.17282		12.92	0.00	0.00	0	0.00
R2035	On	01/02/2024	Bond Future	10.62	Call	636.27000	0.63627			651.20000	0.65120	636.270	11.85	0.18	42,786.00	20	400.00
R2035	On	01/02/2024	Bond Future	11.12	Call	1,288.02000	1.28802			1,311.41000	1.31141	1,288.020	11.96	0.31	73,056.32	20	410.00
R2035	On	01/02/2024	Bond Future	13.46	Put	626.85000	0.62685			625.75000	0.62575	626.850	14.92	(0.14)	(33,027.06)	20	400.00
R2035	On	02/05/2024	Bond Future			11.88896	83.54576			11.87909	83.59733		13.10	0.00	0.00	0	0.00
R2035	On	01/08/2024	Bond Future			11.99630	85.40013			11.98608	85.45253		12.10	0.00	0.00	0	0.00
R2035	On	07/11/2024	Bond Future			12.14208	82.84324			12.13146	82.89647		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			12.03641	79.13306			12.02216	79.21008		14.27	0.00	0.00	0	68,165.00
R2037	On	02/11/2023	Bond Future	12.02	Call	1,807.63000	1.80763			1,860.90000	1.86090	1,807.630	13.89	0.50	0.00	0	731.00
R2037	On	02/11/2023	Bond Future	12.52	Call	3,465.36000	3.46536			3,533.14000	3.53314	3,465.360	14.73	0.71	0.00	0	731.00
R2037	On	02/11/2023	Bond Future	13.89	Put	96.41000	0.09641			97.08000	0.09708	96.410	17.02	(0.04)	0.00	0	731.00
R2037	On	01/02/2024	Bond Future			12.13861	76.65114			12.12378	76.73001		14.72	0.00	0.00	0	76,958.00
R2037	On	01/02/2024	Bond Future	12.09	Call	2,771.53000	2.77153			2,820.78000	2.82078	2,771.530	14.48	0.50	0.00	0	2,500.00
R2037	On	01/02/2024	Bond Future	12.93	Put	1,464.55000	1.46455			1,450.94000	1.45094	1,464.550	15.79	(0.28)	0.00	0	2,500.00
R2037	On	01/02/2024	Bond Future	13.93	Put	603.37000	0.60337			598.97000	0.59897	603.370	17.36	(0.13)	0.00	0	2,500.00
R2037	On	02/05/2024	Bond Future			12.24669	78.37460			12.23131	78.45510		14.18	0.00	0.00	0	0.00
R2037	On	01/08/2024	Bond Future			12.36676	75.85805			12.35080	75.94011		13.86	0.00	0.00	0	0.00
R2037	On	07/11/2024	Bond Future			12.51007	77.59431			12.49350	77.67785		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			12.32474	79.28348			12.31054	79.36405		15.14	0.00	0.00	0	41,019.00
R2040	On	02/11/2023	Bond Future	11.50	Call	364.36000	0.36436			385.70000	0.38570	364.360	13.69	0.16	0.00	0	875.00
R2040	On	02/11/2023	Bond Future	11.80	Call	757.64000	0.75764			791.79000	0.79179	757.640	14.06	0.27	0.00	0	128.00
R2040	On	02/11/2023	Bond Future	12.10	Call	1,369.07000	1.36907			1,416.63000	1.41663	1,369.070	14.47	0.41	0.00	0	875.00
R2040	On	02/11/2023	Bond Future	12.60	Call	2,884.61000	2.88461			2,950.46000	2.95046	2,884.610	15.32	0.63	0.00	0	128.00
R2040	On	02/11/2023	Bond Future	12.97	Put	780.84000	0.78084			774.36000	0.77436	780.840	16.00	(0.24)	0.00	0	875.00
R2040	On	02/11/2023	Bond Future	13.64	Put	273.22000	0.27322			272.97000	0.27297	273.220	17.20	(0.10)	0.00	0	128.00
R2040	On	01/02/2024	Bond Future			12.43186	76.55466			12.41711	76.63704		15.68	0.00	13,014,292.20	170	93,475.00
R2040	On	02/05/2024	Bond Future			12.54436	78.27588			12.52906	78.36003		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			12.66868		75.50660		12.65280	75.59243		14.90	0.00	0.00	0	0.00
R2040	On	07/11/2024	Bond Future			12.81533		77.23411		12.79885	77.32151		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			12.41274		75.39455		12.39338	75.50459		16.03	0.00	0.00	0	52,919.00
R2044	On	02/11/2023	Bond Future	12.00	Call	980.92000		0.98092		1,030.33000	1.03033	980.920	15.15	0.32	0.00	0	5,860.00
R2044	On	02/11/2023	Bond Future	12.75	Put	1,264.84000		1.26484		1,241.93000	1.24193	1,264.840	16.50	(0.35)	0.00	0	5,860.00
R2044	On	02/11/2023	Bond Future	13.00	Put	882.08000		0.88208		867.11000	0.86711	882.080	16.99	(0.26)	0.00	0	6,375.00
R2044	On	01/02/2024	Bond Future			12.51717		72.70363		12.49706	72.81622		16.63	0.00	0.00	0	31,817.00
R2044	On	02/05/2024	Bond Future			12.62638		74.33824		12.60553	74.45327		16.05	0.00	0.00	0	0.00
R2044	On	01/08/2024	Bond Future			12.74667		71.60674		12.72504	71.72409		16.46	0.00	0.00	0	0.00
R2044	On	07/11/2024	Bond Future			12.88784		73.24479		12.86538	73.36441		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			12.31203		74.26605		12.29266	74.37897		16.73	0.00	891,192.60	12	232,811.00
R2048	On	02/11/2023	Bond Future	11.80	Call	809.27000		0.80927		853.82000	0.85382	809.270	15.55	0.28	0.00	0	207.00
R2048	On	02/11/2023	Bond Future	12.50	Call	2,660.50000		2.66050		2,743.77000	2.74377	2,660.500	16.73	0.60	0.00	0	207.00
R2048	On	02/11/2023	Bond Future	13.60	Put	307.59000		0.30759		304.06000	0.30406	307.590	18.92	(0.10)	0.00	0	207.00
R2048	On	01/02/2024	Bond Future			12.41577		75.93132		12.39565	76.04683		16.37	0.00	0.00	0	0.00
R2048	On	01/02/2024	Bond Future	11.50	Call	1,055.95000		1.05595		1,092.70000	1.09270	1,055.950	15.02	0.25	0.00	0	1,000.00
R2048	On	01/02/2024	Bond Future	12.30	Call	2,867.59000		2.86759		2,934.43000	2.93443	2,867.590	16.05	0.49	0.00	0	1,000.00
R2048	On	01/02/2024	Bond Future	13.37	Put	1,454.63000		1.45463		1,434.38000	1.43438	1,454.630	17.91	(0.26)	0.00	0	1,000.00
R2048	On	02/05/2024	Bond Future			12.51473		73.18914		12.49389	73.30713		16.78	0.00	0.00	0	0.00
R2048	On	01/08/2024	Bond Future			12.62060		74.81334		12.59900	74.93378		16.02	0.00	0.00	0	13,000.00
R2048	On	07/11/2024	Bond Future			12.75819		72.07635		12.73574	72.19918		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			12.24945		96.23565		12.25063	96.22673		16.95	0.00	0.00	0	5,189.00
R2053	On	01/02/2024	Bond Future			12.34669		98.39369		12.34790	98.38468		16.59	0.00	0.00	0	0.00
R2053	On	02/05/2024	Bond Future			12.44752		94.74077		12.44880	94.73139		17.01	0.00	0.00	0	0.00
R2053	On	01/08/2024	Bond Future			12.55569		96.84208		12.55705	96.83227		16.39	0.00	0.00	0	0.00
R2053	On	07/11/2024	Bond Future			12.69211		93.18931		12.69361	93.17871		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			11.76321		65.12975		11.74376	65.22229		14.99	0.00	0.00	0	26,989.00
R209	On	01/02/2024	Bond Future			11.85172		66.59021		11.83155	66.68492		14.67	0.00	0.00	0	1,690.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	SpotRate	PreviousMTM	PreviousPrice	PremiumOn Option	Volatility	Delta	Delta Value	ContractsTrade d	OpenInterest
R209	On	02/05/2024			Bond Future	11.94385	64.93426		11.92296	65.03102		14.84	0.00	0.00	0	0.00
R209	On	01/08/2024			Bond Future	12.04408	66.37514		12.02247	66.47379		13.77	0.00	0.00	0	0.00
R209	On	07/11/2024			Bond Future	12.17329	64.74080		12.15086	64.84140		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	227.57785	227.57785		227.59267	227.59267			0.00	0.00	0	206.00
R210	On	01/02/2024			Bond Future	232.73582	232.73582		232.75116	232.75116			0.00	0.00	0	300.00
R210	On	02/05/2024			Bond Future	234.76792	234.76792		234.78314	234.78314			0.00	0.00	0	0.00
R210	On	01/08/2024			Bond Future	240.03476	240.03476		240.04962	240.04962			0.00	0.00	0	0.00
R210	On	07/11/2024			Bond Future	242.27231	242.27231		242.28598	242.28598			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	10.70161	82.84336		10.70256	82.83919		10.08	0.00	662,746.88	8	35,035.00
R213	On	02/11/2023	10.94	Call	Bond Future	2,017.15000	2.017150		2,025.16000	2.02516	2,017.150	10.39	0.62	0.00	0	731.00
R213	On	02/11/2023	11.44	Call	Bond Future	3,601.72000	3.601720		3,606.80000	3.60680	3,601.720	11.21	0.80	0.00	0	731.00
R213	On	02/11/2023	12.70	Put	Bond Future	51.75000	0.05175		54.21000	0.05421	51.750	13.17	(0.03)	0.00	0	731.00
R213	On	01/02/2024			Bond Future	10.78146	84.70099		10.78245	84.69676		10.32	0.00	0.00	0	0.00
R213	On	02/05/2024			Bond Future	10.85652	83.04618		10.85759	83.04172		10.17	0.00	0.00	0	0.00
R213	On	01/08/2024			Bond Future	10.94106	84.88988		10.94224	84.88510		9.30	0.00	0.00	0	0.00
R213	On	07/11/2024			Bond Future	11.06951	83.27697		11.07086	83.27166		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	12.16815	60.64362		12.15388	60.71228		16.56	0.00	0.00	0	20,268.00
R214	On	01/02/2024			Bond Future	12.26615	62.00345		12.25136	62.07370		16.22	0.00	0.00	0	0.00
R214	On	02/05/2024			Bond Future	12.35951	60.09234		12.34423	60.16407		16.55	0.00	0.00	0	0.00
R214	On	01/08/2024			Bond Future	12.45936	61.42605		12.44357	61.49923		15.59	0.00	0.00	0	0.00
R214	On	07/11/2024			Bond Future	12.59001	59.52761		12.57367	59.60212		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
<b>Total for Derivatives :</b>														<b>410,023,383.39</b>	<b>5,051</b>	<b>1,455,810.00</b>

**Grand Total:**

**410,023,383.3  
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**5,051 1,455,810.00**