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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/11/2022

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
<b>Derivatives</b>														
AL37	On	02/02/2023	Index Future	857.32300	857.32300	856.37100	856.37100				0.00	0.00	0	0.00
AL37	On	04/05/2023	Index Future	873.95500	873.95500	873.48400	873.48400				0.00	0.00	0	0.00
AL37	On	03/08/2023	Index Future	891.48400	891.48400	891.03500	891.03500				0.00	0.00	0	0.00
AL37	On	02/11/2023	Index Future	909.82800	909.82800	909.20200	909.20200				0.00	0.00	0	0.00
AL37	On	01/02/2024	Index Future	927.13400	927.13400	926.43800	926.43800				0.00	0.00	0	0.00
AL7T	On	02/02/2023	Index Future	987.16500	987.16500	988.25500	988.25500				0.00	0.00	0	0.00
AL7T	On	04/05/2023	Index Future	1,006.31500	1,006.31500	1,008.00300	1,008.00300				0.00	0.00	0	0.00
AL7T	On	03/08/2023	Index Future	1,026.50000	1,026.50000	1,028.25800	1,028.25800				0.00	0.00	0	0.00
AL7T	On	02/11/2023	Index Future	1,047.62100	1,047.62100	1,049.22200	1,049.22200				0.00	0.00	0	0.00
AL7T	On	01/02/2024	Index Future	1,067.54800	1,067.54800	1,069.11300	1,069.11300				0.00	0.00	0	0.00
ALBI	On	02/02/2023	Index Future	865.84400	865.84400	867.81100	867.81100				0.00	0.00	0	109.00
ALBI	On	04/05/2023	Index Future	882.64100	882.64100	885.15300	885.15300				0.00	0.00	0	0.00
ALBI	On	03/08/2023	Index Future	900.34500	900.34500	902.93900	902.93900				0.00	0.00	0	0.00

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ALBI	On 02/11/2023	Index Future	918.87000	918.87000		921.34800	921.34800			0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	936.34800	936.34800		938.81500	938.81500			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.24269	75.24140		12.19989	75.44222			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.40654	72.92673		12.35252	73.17481			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.56648	74.40807		12.50979	74.66284			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	12.72956	72.16207		12.67386	72.40697			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.93333	73.54429		12.87638	73.78843			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.47581	73.66849		12.41786	73.98799			0.00	0.00	0	4,195.00
ES42	On 04/05/2023	Bond Future	12.62415	70.85377		12.55590	71.22272			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.76480	72.29370		12.69364	72.67140			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	12.90772	69.53624		12.83653	69.90691			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.07678	70.86604		13.00375	71.23825			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 02/02/2023	GOVI	853.62800	853.62800		855.56400	855.56400			0.00	8,536,280.00	1	835.00
GOVI	On 04/05/2023	GOVI	870.18800	870.18800		872.66100	872.66100			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	887.64200	887.64200		890.19600	890.19600			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	905.90700	905.90700		908.34500	908.34500			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	923.13800	923.13800		925.56600	925.56600			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	165.92335	165.92335		166.78234	166.78234			0.00	0.00	0	6,088.00
I2025	On 04/05/2023	Bond Future	169.18500	169.18500		170.15902	170.15902			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	170.87474	170.87474		171.87156	171.87156			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	174.43007	174.43007		175.41409	175.41409			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	175.99669	175.99669		176.98368	176.98368			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 02/02/2023	Bond Future	122.33704	122.33704		121.97084	121.97084			0.00	0.00	0	1,392.00
I2029	On 04/05/2023	Bond Future	123.44931	123.44931		123.14655	123.14655			0.00	0.00	0	0.00
I2029	On 03/08/2023	Bond Future	125.95526	125.95526		125.65010	125.65010			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
I2029	On 02/11/2023	Bond Future	127.24803	127.24803		126.91003	126.91003			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	129.69283	129.69283		129.33985	129.33985			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	114.81564	114.81564		114.53067	114.53067			0.00	0.00	0	7,279.00
I2033	On 04/05/2023	Bond Future	115.69001	115.69001		115.46577	115.46577			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	118.03838	118.03838		117.81308	117.81308			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	119.07529	119.07529		118.82039	118.82039			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	121.36315	121.36315		121.09537	121.09537			0.00	0.00	0	19.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future	126.90843	126.90843		127.56173	127.56173			0.00	0.00	0	4,059.00
I2038	On 04/05/2023	Bond Future	129.40350	129.40350		130.14479	130.14479			0.00	0.00	0	1,583.00
I2038	On 03/08/2023	Bond Future	130.06785	130.06785		130.82556	130.82556			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	132.77441	132.77441		133.52211	133.52211			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	133.31667	133.31667		134.06489	134.06489			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/02/2023	Bond Future	114.17049	114.17049		114.19483	114.19483			0.00	0.00	0	12,116.00
I2046	On 04/05/2023	Bond Future	114.38396	114.38396		114.47452	114.47452			0.00	0.00	0	4,935.00
I2046	On 03/08/2023	Bond Future	116.70623	116.70623		116.80184	116.80184			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	117.04827	117.04827		117.11959	117.11959			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	119.29593	119.29593		119.36058	119.36058			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future	113.84842	113.84842		113.66889	113.66889			0.00	0.00	0	9,301.00
I2050	On 04/05/2023	Bond Future	116.08640	116.08640		115.97012	115.97012			0.00	0.00	0	3,359.00
I2050	On 03/08/2023	Bond Future	116.25932	116.25932		116.14165	116.14165			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	118.67852	118.67852		118.53546	118.53546			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	118.72177	118.72177		118.56307	118.56307			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I GOV	On 02/02/2023	Index Future	322.15400	322.15400		323.24400	323.24400			0.00	0.00	0	662.00
I GOV	On 04/05/2023	Index Future	328.48200	328.48200		329.78200	329.78200			0.00	0.00	0	16.00
I GOV	On 03/08/2023	Index Future	335.14600	335.14600		336.48500	336.48500			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	342.11700	342.11700		343.42000	343.42000			0.00	0.00	0	0.00
I GOV	On 01/02/2024	Index Future	348.69800	348.69800		350.00400	350.00400			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.62000	93.38000		6.61500	93.38500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.11500	92.88500		7.10500	92.89500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.14500	92.85500		7.13000	92.87000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.43000	92.57000		7.44000	92.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.46000	92.54000		7.47500	92.52500			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
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future			7.57000		92.43000		7.58000	92.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.64500		92.35500		7.66000	92.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.71000		92.29000		7.72500	92.27500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.76000		92.24000		7.79500	92.20500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.82000		92.18000		7.85000	92.15000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.75500		92.24500		7.79000	92.21000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.80000		92.20000		7.83500	92.16500			0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			8.71349		107.12453		8.75085	106.99975		6.16	0.00	57,311,623.55	535	77,912.00
R186	On 04/05/2023	Bond Future			8.78595		109.20513		8.80632	109.14112		5.35	0.00	0.00	0	12,188.00
R186	On 03/08/2023	Bond Future			8.84326		106.09256		8.86458	106.02978		5.39	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.88752		108.27818		8.91884	108.19216		4.57	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,292.23000		2.29223		2,246.34000	2.24634	2,292.230	4.52	0.57	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	705.04000		0.70504		726.26000	0.72626	705.040	5.21	0.22	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			9.00837		105.02801		9.04604	104.93232		4.46	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/02/2023	Bond Future			329.57743		329.57743		329.89276	329.89276			0.00	0.00	0	977.00
R197	On 04/05/2023	Bond Future			336.05559		336.05559		336.57117	336.57117			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			333.80121		333.80121		334.32725	334.32725			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			340.74790		340.74790		341.21854	341.21854			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 02/02/2023	Bond Future			246.40299		246.40299		250.25021	250.25021			0.00	0.00	0	5,970.00
R202	On 04/05/2023	Bond Future			251.24606		251.24606		255.31607	255.31607			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			251.52500		251.52500		255.68012	255.68012			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			256.75884		256.75884		260.95015	260.95015			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			256.74854		256.74854		260.99240	260.99240			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future			10.31815		88.81515		10.31029	88.85077		10.67	0.00	5,950,615.05	67	90,949.00
R2030	On 02/02/2023	Bond Future	8.81	Call	114.43000		0.11443		120.07000	0.12007	114.430	10.65	0.06	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	200.43000		0.20043		208.88000	0.20888	200.430	10.48	0.10	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	3,634.56000		3.63456		3,615.99000	3.61599	3,634.560	10.10	0.76	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	790.76000		0.79076		810.93000	0.81093	790.760	10.07	0.31	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	2,690.42000		2.69042		2,677.09000	2.67709	2,690.420	10.11	0.65	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	518.56000		0.51856		519.59000	0.51959	518.560	11.14	0.20	0.00	0	388.00

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R2030	On 02/02/2023	Bond Future	11.35	Call	4,912.06000	4.91206	4,949.22000	4.94922	4,912.060	11.36	0.84	0.00	0	5,000.00	
R2030	On 02/02/2023	Bond Future	11.55	Call	5,651.86000	5.65186	5,689.26000	5.68926	5,651.860	11.61	0.88	0.00	0	5,000.00	
R2030	On 04/05/2023	Bond Future			10.44258	90.54108	10.42232	90.63017		10.59	0.00	0.00	0	0.00	
R2030	On 04/05/2023	Bond Future	9.03	Call	606.73000	0.60673	627.79000	0.62779	606.730	10.57	0.18	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	9.58	Call	1,089.81000	1.08981	1,121.85000	1.12185	1,089.810	10.26	0.29	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	9.67	Call	1,192.49000	1.19249	1,226.57000	1.22657	1,192.490	10.21	0.31	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	9.78	Call	1,333.68000	1.33368	1,370.38000	1.37038	1,333.680	10.18	0.33	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	10.00	Call	1,681.85000	1.68185	1,724.18000	1.72418	1,681.850	10.23	0.39	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	10.42	Call	2,509.07000	2.50907	2,562.09000	2.56209	2,509.070	10.38	0.51	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	10.65	Call	3,058.28000	3.05828	3,116.77000	3.11677	3,058.280	10.52	0.57	0.00	0	350.00	
R2030	On 04/05/2023	Bond Future	11.34	Put	1,189.47000	1.18947	1,172.12000	1.17212	1,189.470	11.12	0.27	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	11.62	Put	931.74000	0.93174	918.28000	0.91828	931.740	11.40	0.22	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	12.04	Put	644.27000	0.64427	635.25000	0.63525	644.270	11.83	0.16	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	12.50	Put	429.67000	0.42967	423.97000	0.42397	429.670	12.30	0.11	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	12.57	Put	404.00000	0.40400	398.69000	0.39869	404.000	12.38	0.11	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future			10.56520	88.35172	10.54330	88.44498		10.23	0.00	0.00	0	0.00	
R2030	On 03/08/2023	Bond Future	10.40	Call	2,609.29000	2.60929	2,659.78000	2.65978	2,609.290	9.86	0.48	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	3,151.11000	3.15111	3,207.01000	3.20701	3,151.110	9.98	0.54	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	731.04000	0.73104	720.78000	0.72078	731.040	11.71	0.15	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	596.66000	0.59666	588.41000	0.58841	596.660	12.00	0.13	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.67579	90.17223	10.65724	90.24880		8.16	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future			10.83564	87.87718	10.81770	87.94862		8.51	0.00	0.00	0	0.00	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2032	On 02/02/2023	Bond Future			10.83570	88.15461	10.80258	88.32506		12.71	0.00	1,041,194,098.71	11,811	110,628.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	100.95000	0.10095	113.40000	0.11340	100.950	11.70	0.05	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	9.47	Call	150.62000	0.15062	167.76000	0.16776	150.620	11.68	0.07	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	9.92	Call	410.20000	0.41020	447.06000	0.44706	410.200	11.62	0.17	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	4,220.16000	4.22016	4,101.01000	4.10101	4,220.160	11.59	0.76	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.22	Call	726.21000	0.72621	781.49000	0.78149	726.210	11.58	0.26	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	10.30	Call	842.78000	0.84278	903.77000	0.90377	842.780	11.63	0.29	204,531,036.53	8,000	8,000.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	2,949.70000	2.94970	2,855.28000	2.85528	2,949.700	11.82	0.63	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.67	Call	1,569.36000	1.56936	1,658.18000	1.65818	1,569.360	11.97	0.44	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	11.45	Put	899.92000	0.89992	866.01000	0.86601	899.920	13.00	0.27	189,150,641.23	8,000	8,000.00	
R2032	On 02/02/2023	Bond Future	11.50	Put	840.90000	0.84090	809.15000	0.80915	840.900	13.07	0.25	178,991,114.06	8,000	8,000.00	
R2032	On 02/02/2023	Bond Future	11.84	Put	525.05000	0.52505	505.23000	0.50523	525.050	13.56	0.17	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	12.75	Put	140.81000	0.14081	136.01000	0.13601	140.810	14.88	0.05	0.00	0	750.00	
R2032	On 04/05/2023	Bond Future			10.96011	85.70661	10.91538	85.93145		13.61	0.00	0.00	0	66,448.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	2,284.60000	2.28460	2,391.12000	2.39112	2,284.600	13.04	0.43	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	4,282.65000	4.28265	4,431.86000	4.43186	4,282.650	13.75	0.62	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	405.92000	0.40592	390.59000	0.39059	405.920	16.03	0.09	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			11.07854	87.42782	11.03142	87.65916		12.30	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	5,938.93000	5.93893	6,104.50000	6.10450	5,938.930	12.71	0.68	0.00	0	5,000.00	

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
R2032	On 02/11/2023	Bond Future			11.19582	85.06836		11.15026	85.28671		10.57	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future			11.35044	86.67975		11.30413	86.89580		10.42	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 02/02/2023	Bond Future			11.24721	88.45609		11.21457	88.64522		14.76	0.00	531,178,820.45	6,005	165,851.00
R2035	On 02/02/2023	Bond Future	9.81	Call	159.01000	0.15901	176.90000	0.17690	159.010		13.50	0.07	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	193.40000	0.19340	214.26000	0.21426	193.400		13.50	0.08	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	477.77000	0.47777	519.13000	0.51913	477.770		13.51	0.17	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	920.58000	0.92058	985.70000	0.98570	920.580		13.67	0.27	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	4,451.34000	4.45134	4,328.91000	4.32891	4,451.340		13.69	0.72	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	1,801.61000	1.80161	1,899.59000	1.89959	1,801.610		14.12	0.43	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	2,921.09000	2.92109	2,830.73000	2.83073	2,921.090		14.13	0.56	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	957.53000	0.95753	924.62000	0.92462	957.530		15.51	0.24	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	177.80000	0.17780	172.37000	0.17237	177.800		17.40	0.06	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			11.36807	85.67119		11.32525	85.91462		15.56	0.00	0.00	0	0.00
R2035	On 04/05/2023	Bond Future	9.85	Call	687.25000	0.68725	733.57000	0.73357	687.250		14.48	0.16	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	1,373.72000	1.37372	1,450.64000	1.45064	1,373.720		14.50	0.28	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,685.81000	1.68581	1,774.15000	1.77415	1,685.810		14.59	0.32	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	3,016.37000	3.01637	3,142.48000	3.14248	3,016.370		15.15	0.47	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	12.46	Put	1,561.93000	1.56193	1,511.14000	1.51114	1,561.930		16.89	0.25	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	888.87000	0.88887	859.15000	0.85915	888.870		17.88	0.15	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.48507	87.39145		11.44015	87.64186		14.36	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future			11.60376	84.68646		11.56027	84.92420		12.56	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future			11.75858	86.29108		11.71442	86.52693		12.21	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 02/02/2023	Bond Future			11.41939	80.00692		11.36104	80.34962		16.66	0.00	318,907,583.12	3,986	131,842.00
R2037	On 02/02/2023	Bond Future	11.10	Call	1,523.94000	1.52394	1,674.97000	1.67497	1,523.940		15.67	0.39	0.00	0	636.00
R2037	On 02/02/2023	Bond Future	11.97	Put	1,222.56000	1.22256	1,138.54000	1.13854	1,222.560		17.04	0.29	0.00	0	636.00
R2037	On 04/05/2023	Bond Future			11.54207	81.56201		11.47324	81.95916		16.69	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future	11.03	Call	2,264.75000	2.26475	2,432.53000	2.43253	2,264.750		15.82	0.39	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	4,397.60000	4.39760	4,642.10000	4.64210	4,397.600		16.73	0.58	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	13.73	Put	685.54000	0.68554	645.41000	0.64541	685.540		19.62	0.12	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.66352	78.94205		11.59162	79.34928		16.26	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future			11.77410	80.56912		11.70254	80.96770		13.68	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.91726	77.84083		11.84392	78.24097		13.97	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/02/2023	Bond Future			11.51617	81.58407		11.45279	81.98471		17.61	0.00	159,252,104.64	1,952	120,902.00
R2040	On 02/02/2023	Bond Future	10.21	Call	243.56000	0.24356	288.15000	0.28815	243.560		16.10	0.09	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	10.96	Call	1,125.21000	1.12521	1,262.99000	1.26299	1,125.210		16.39	0.30	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	1,645.74000	1.64574	1,821.16000	1.82116	1,645.740		16.68	0.39	0.00	0	621.00

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 02/02/2023	Bond Future	12.07	Put	1,340.00000	1.34000	1,240.69000	1.24069	1,340.000	18.20	0.29	0.00	0	621.00	
R2040	On 02/02/2023	Bond Future	12.27	Put	1,042.84000	1.04284	963.41000	0.96341	1,042.840	18.58	0.24	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future			11.63540	83.16992	11.56184	83.62713		17.66	0.00	0.00	0	300.00	
R2040	On 04/05/2023	Bond Future	10.17	Call	812.67000	0.81267	901.18000	0.90118	812.670	16.43	0.17	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	10.73	Call	1,595.58000	1.59558	1,741.22000	1.74122	1,595.580	16.45	0.29	0.00	0	486.00	
R2040	On 04/05/2023	Bond Future	10.92	Call	1,986.76000	1.98676	2,155.39000	2.15539	1,986.760	16.63	0.34	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	11.48	Call	3,465.77000	3.46577	3,702.98000	3.70298	3,465.770	17.27	0.48	0.00	0	486.00	
R2040	On 04/05/2023	Bond Future	12.78	Put	1,683.57000	1.68357	1,585.18000	1.58518	1,683.570	19.29	0.24	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	13.45	Put	1,018.36000	1.01836	956.25000	0.95625	1,018.360	20.33	0.16	0.00	0	486.00	
R2040	On 03/08/2023	Bond Future			11.75334	80.33186	11.67662	80.80034		17.25	0.00	0.00	0	0.00	
R2040	On 02/11/2023	Bond Future			11.86050	81.98765	11.78385	82.44839		15.02	0.00	0.00	0	0.00	
R2040	On 01/02/2024	Bond Future			11.99827	79.03575	11.91965	79.49907		15.16	0.00	0.00	0	0.00	
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2044	On 02/02/2023	Bond Future			11.47846	78.68032	11.41521	79.09046		18.64	0.00	399,066,583.04	5,072	92,101.00	
R2044	On 02/02/2023	Bond Future	10.30	Call	324.70000	0.32470	381.06000	0.38106	324.700	17.04	0.11	0.00	0	2,840.00	
R2044	On 02/02/2023	Bond Future	11.00	Call	1,301.81000	1.30181	1,455.28000	1.45528	1,301.810	17.40	0.33	0.00	0	2,840.00	
R2044	On 02/02/2023	Bond Future	12.00	Put	1,411.04000	1.41104	1,306.32000	1.30632	1,411.040	19.13	0.30	0.00	0	4,000.00	
R2044	On 04/05/2023	Bond Future			11.58932	80.20968	11.51643	80.67493		18.71	0.00	0.00	0	0.00	
R2044	On 04/05/2023	Bond Future	11.75	Put	3,572.60000	3.57260	3,386.05000	3.38605	3,572.600	18.71	0.44	0.00	0	4,115.00	
R2044	On 04/05/2023	Bond Future	12.00	Put	2,961.61000	2.96161	2,801.38000	2.80138	2,961.610	19.12	0.38	0.00	0	4,115.00	
R2044	On 04/05/2023	Bond Future	12.25	Put	2,453.61000	2.45361	2,316.83000	2.31683	2,453.610	19.54	0.33	0.00	0	1,500.00	
R2044	On 03/08/2023	Bond Future			11.69854	77.43741	11.62262	77.91405		18.30	0.00	0.00	0	0.00	
R2044	On 02/11/2023	Bond Future			11.79726	79.03359	11.72137	79.50319		16.67	0.00	0.00	0	0.00	
R2044	On 01/02/2024	Bond Future			11.92419	76.15082	11.84637	76.62345		16.63	0.00	0.00	0	0.00	
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2048	On 02/02/2023	Bond Future			11.38152	82.17725	11.31315	82.63604		18.30	0.00	246,531,750.00	3,000	247,478.00	
R2048	On 02/02/2023	Bond Future	10.40	Call	496.41000	0.49641	581.41000	0.58141	496.410	16.75	0.15	0.00	0	3,820.00	
R2048	On 02/02/2023	Bond Future	11.10	Call	1,859.64000	1.85964	2,068.12000	2.06812	1,859.640	17.58	0.40	0.00	0	3,820.00	
R2048	On 04/05/2023	Bond Future			11.48479	79.31471	11.40689	79.82953		19.42	0.00	0.00	0	10,943.00	
R2048	On 03/08/2023	Bond Future			11.58697	80.86978	11.50593	81.39692		17.98	0.00	0.00	0	0.00	
R2048	On 02/11/2023	Bond Future			11.68055	78.11345	11.59926	78.63472		16.05	0.00	0.00	0	13,000.00	
R2048	On 01/02/2024	Bond Future			11.79847	79.63013	11.71509	80.15529		15.60	0.00	0.00	0	0.00	
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R209	On 02/02/2023	Bond Future			11.25068	68.31284	11.20802	68.53004		16.74	0.00	8,197,540.80	120	24,588.00	
R209	On 04/05/2023	Bond Future			11.36082	66.48797	11.30874	66.74905		17.60	0.00	0.00	0	2,510.00	
R209	On 04/05/2023	Bond Future	10.00	Call	737.78000	0.73778	794.74000	0.79474	737.780	16.39	0.19	0.00	0	1,000.00	
R209	On 04/05/2023	Bond Future	11.00	Put	4,107.24000	4.10724	3,968.87000	3.96887	4,107.240	16.91	0.57	0.00	0	6,250.00	
R209	On 04/05/2023	Bond Future	12.50	Put	1,308.86000	1.30886	1,255.39000	1.25539	1,308.860	19.17	0.24	0.00	0	8,500.00	
R209	On 03/08/2023	Bond Future			11.46521	67.82319	11.41096	68.09105		16.29	0.00	0.00	0	0.00	
R209	On 02/11/2023	Bond Future			11.56770	66.06844	11.51431	66.32808		14.27	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
R209	On 01/02/2024	Bond Future	11.69734	67.32006		11.64301	67.57963		13.87	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 02/02/2023	Bond Future	228.52870	228.52870		229.37673	229.37673			0.00	0.00	0	372.00
R210	On 04/05/2023	Bond Future	229.94230	229.94230		230.93939	230.93939			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future	234.61027	234.61027		235.63448	235.63448			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future	236.32894	236.32894		237.32346	237.32346			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future	240.86850	240.86850		241.86617	241.86617			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	10.69940	83.43713		10.68171	83.51886		11.91	0.00	464,244,191.32	5,564	37,918.00
R213	On 02/02/2023	Bond Future	9.16	Call	98.79000	0.09879	106.46000	0.10646	98.790	11.36	0.05	0.00	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	3,837.89000	3.83789	3,784.01000	3.78401	3,837.890	11.02	0.77	0.00	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	2,694.19000	2.69419	2,653.02000	2.65302	2,694.190	11.24	0.63	0.00	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	1,204.57000	1.20457	1,248.14000	1.24814	1,204.570	11.29	0.40	0.00	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	230.25000	0.23025	228.24000	0.22824	230.250	13.55	0.09	0.00	912.00
R213	On 04/05/2023	Bond Future	10.82056	81.50591		10.79145	81.63716		12.62	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future	10.93748	83.14229		10.90654	83.27829		11.48	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	11.05772	81.30136		11.02923	81.42337		9.69	0.00	0.00	0	0.00
R213	On 01/02/2024	Bond Future	11.22262	82.84278		11.19414	82.96112		9.63	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/02/2023	Bond Future	11.38162	65.78400		11.32369	66.09404		18.27	0.00	408,518,640.00	6,210	71,030.00
R214	On 02/02/2023	Bond Future	10.30	Call	326.03000	0.32603	376.19000	0.37619	326.030	16.71	0.13	0.00	3,550.00
R214	On 02/02/2023	Bond Future	11.00	Call	1,270.31000	1.27031	1,399.71000	1.39971	1,270.310	17.38	0.36	0.00	3,550.00
R214	On 04/05/2023	Bond Future	11.48248	63.76373		11.41547	64.11757		19.32	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future	11.57919	65.04402		11.50959	65.40659		17.90	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future	11.67613	63.08436		11.60675	63.44102		16.68	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	11.80038	64.27971		11.72942	64.63839		15.86	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>4,221,562,622.50</b>	<b>68,323</b>	<b>1 471 044.00</b>



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
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<b>Grand Total:</b>											4,221,562,622.50	68,323	1 471 044.00
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