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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/11/2022

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	852.23900	852.23900	855.18100	855.18100				0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	868.76200	868.76200	871.76600	871.76600				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	886.18200	886.18200	889.24900	889.24900				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	904.41300	904.41300	907.54500	907.54500				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	921.62200	921.62200	924.81100	924.81100				0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	974.32500	974.32500	981.41300	981.41300				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	993.21400	993.21400	1,000.44600	1,000.44600				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,013.13000	1,013.13000	1,020.51000	1,020.51000				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,033.97300	1,033.97300	1,041.50600	1,041.50600				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,053.64700	1,053.64700	1,061.32000	1,061.32000				0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	855.58300	855.58300	861.11700	861.11700				0.00	0.00	0	109.00
ALBI	On 04/05/2023	Index Future	872.17000	872.17000	877.81700	877.81700				0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	889.66000	889.66000	895.42200	895.42200				0.00	0.00	0	0.00

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ALBI	On 02/11/2023	Index Future	907.96200	907.96200		913.84500	913.84500			0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	925.23800	925.23800		931.23000	931.23000			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	12.43148	74.36461		12.32990	74.83454			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.60376	72.03089		12.49775	72.51051			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.77235	73.49319		12.66174	73.98274			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	12.94449	71.22770		12.82903	71.72755			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	13.15781	72.59296		13.03714	73.10218			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	12.64972	72.72370		12.55327	73.24509			0.00	0.00	0	4,195.00
ES42	On 04/05/2023	Bond Future	12.80552	69.88860		12.70501	70.42074			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.95351	71.30814		12.84897	71.85125			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	13.10425	68.52969		12.99539	69.08421			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.28130	69.84114		13.16793	70.40611			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	843.44100	843.44100		848.93200	848.93200			0.00	0.00	0	835.00
GOVI	On 04/05/2023	GOVI	859.79300	859.79300		865.39600	865.39600			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	877.03400	877.03400		882.75200	882.75200			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	895.07700	895.07700		900.91400	900.91400			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	912.10800	912.10800		918.05300	918.05300			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	165.82700	165.82700		166.25710	166.25710			0.00	0.00	0	6,088.00
I2025	On 04/05/2023	Bond Future	169.08267	169.08267		169.52228	169.52228			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	170.76865	170.76865		171.21644	171.21644			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	174.32068	174.32068		174.77806	174.77806			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	175.88776	175.88776		176.35118	176.35118			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	119.28396	119.28396		119.63512	119.63512			0.00	0.00	0	1,392.00
I2029	On 04/05/2023	Bond Future	120.33334	120.33334		120.69171	120.69171			0.00	0.00	0	0.00
I2029	On 03/08/2023	Bond Future	122.77471	122.77471		123.14070	123.14070			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	124.00075	124.00075		124.37337	124.37337			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	126.38477	126.38477		126.76413	126.76413			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	114.91493	114.91493		114.50379	114.50379			0.00	0.00	0	7,298.00
I2033	On 04/05/2023	Bond Future	115.78854	115.78854		115.36977	115.36977			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	118.13760	118.13760		117.71058	117.71058			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	119.17603	119.17603		118.73924	118.73924			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	121.46733	121.46733		121.02171	121.02171			0.00	0.00	0	0.00
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	125.51001	125.51001		125.51075	125.51075			0.00	0.00	0	4,059.00
I2038	On 04/05/2023	Bond Future	127.97439	127.97439		127.97603	127.97603			0.00	0.00	0	1,583.00
I2038	On 03/08/2023	Bond Future	128.60855	128.60855		128.60916	128.60916			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	131.28402	131.28402		131.28477	131.28477			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	131.79960	131.79960		131.79752	131.79752			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	111.99162	111.99162		114.16726	114.16726			0.00	0.00	0	12,606.00
I2046	On 04/05/2023	Bond Future	112.15962	112.15962		114.37824	114.37824			0.00	0.00	0	4,935.00
I2046	On 03/08/2023	Bond Future	114.43552	114.43552		116.69944	116.69944			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	114.72999	114.72999		117.03934	117.03934			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	116.93442	116.93442		119.28792	119.28792			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	110.34411	110.34411		112.22673	112.22673			0.00	0.00	0	9,301.00
I2050	On 04/05/2023	Bond Future	112.51054	112.51054		114.43071	114.43071			0.00	0.00	0	3,359.00
I2050	On 03/08/2023	Bond Future	112.60971	112.60971		114.56797	114.56797			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	114.95233	114.95233		116.95167	116.95167			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	114.92588	114.92588		116.96071	116.96071			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	319.11200	319.11200		321.18900	321.18900			0.00	0.00	0	662.00
I GOV	On 04/05/2023	Index Future	325.37500	325.37500		327.49500	327.49500			0.00	0.00	0	16.00
I GOV	On 03/08/2023	Index Future	331.97500	331.97500		334.13900	334.13900			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	338.87900	338.87900		341.08800	341.08800			0.00	0.00	0	0.00
I GOV	On 01/02/2024	Index Future	345.39900	345.39900		347.65000	347.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.13500	92.86500		7.13500	92.86500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.19500	92.80500		7.19000	92.81000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.54000	92.46000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.57500	92.42500		7.56500	92.43500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.71000	92.29000		7.67000	92.33000			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 17/05/2023	Jibar Tradeable Future			7.74000	92.26000		7.61500	7.61500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.81000	92.19000		7.75000	92.25000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.89500	92.10500		7.82500	92.17500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.94500	92.05500		7.90500	92.09500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.00000	92.00000		7.95000	92.05000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.00000	92.00000		7.90000	92.10000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.98500	92.01500		7.93500	92.06500			0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			8.91136	106.46577		8.79527	106.85164		6.06	0.00	56,959,186.95	535	77,771.00
R186	On 04/05/2023	Bond Future			9.00132	108.53080		8.87526	108.92484		5.44	0.00	0.00	0	12,188.00
R186	On 03/08/2023	Bond Future			9.07816	105.40340		8.94081	105.80567		5.40	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			9.14484	107.57407		8.99447	107.98480		4.63	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	1,985.26000	1.98526	2,204.44000	2.20444	1,985.260		4.71	0.51	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	923.20000	0.92320	822.86000	0.82286	923.200		5.37	0.26	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			9.29134	104.31194		9.12578	104.73014		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			329.53308	329.53308		329.54422	329.54422			0.00	0.00	0	977.00
R197	On 04/05/2023	Bond Future			336.00212	336.00212		336.01557	336.01557			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			333.74357	333.74357		333.75361	333.75361			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			340.68687	340.68687		340.69767	340.69767			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			251.08270	251.08270		251.08646	251.08646			0.00	0.00	0	5,970.00
R202	On 04/05/2023	Bond Future			256.01138	256.01138		256.01688	256.01688			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			256.38478	256.38478		256.38849	256.38849			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			261.71788	261.71788		261.72224	261.72224			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			261.80748	261.80748		261.80549	261.80549			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			10.56740	87.69494		10.42303	88.34159		10.54	0.00	613,864.58	7	90,949.00
R2030	On 02/02/2023	Bond Future	8.81	Call	36.31000	0.03631	57.59000	0.05759	36.310		9.89	0.02	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	73.98000	0.07398	112.85000	0.11285	73.980		9.76	0.05	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	4,497.49000	4.49749	3,975.18000	3.97518	4,497.490		9.94	0.84	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	485.26000	0.48526	648.28000	0.64828	485.260		10.08	0.21	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	3,466.31000	3.46631	3,010.35000	3.01035	3,466.310		10.19	0.75	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	843.67000	0.84367	686.60000	0.68660	843.670		11.75	0.28	0.00	0	388.00

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R2030	On 02/02/2023	Bond Future	11.35	Call	4,059.26000	4.05926	4,579.63000	4.57963	4,059.260	12.00	0.77	0.00	0	5,000.00	
R2030	On 02/02/2023	Bond Future	11.55	Call	4,746.14000	4.74614	5,293.50000	5.29350	4,746.140	12.27	0.82	0.00	0	5,000.00	
R2030	On 04/05/2023	Bond Future			10.70510	89.39687	10.55320	90.05664		10.69	0.00	0.00	0	0.00	
R2030	On 04/05/2023	Bond Future	9.03	Call	418.92000	0.41892	519.43000	0.51943	418.920	10.56	0.13	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	9.58	Call	793.52000	0.79352	959.98000	0.95998	793.520	10.31	0.23	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	9.67	Call	886.69000	0.88669	1,066.99000	1.06699	886.690	10.32	0.25	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	9.78	Call	1,010.92000	1.01092	1,208.80000	1.20880	1,010.920	10.35	0.27	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	10.00	Call	1,295.22000	1.29522	1,530.02000	1.53002	1,295.220	10.39	0.33	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	10.42	Call	2,016.36000	2.01636	2,326.53000	2.32653	2,016.360	10.64	0.44	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	10.65	Call	2,502.36000	2.50236	2,853.32000	2.85332	2,502.360	10.82	0.50	0.00	0	350.00	
R2030	On 04/05/2023	Bond Future	11.34	Put	1,591.84000	1.59184	1,390.68000	1.39068	1,591.840	11.45	0.33	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,267.49000	1.26749	1,101.53000	1.10153	1,267.490	11.73	0.28	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	12.04	Put	895.80000	0.89580	773.23000	0.77323	895.800	12.16	0.21	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	12.50	Put	609.71000	0.60971	523.05000	0.52305	609.710	12.62	0.15	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	12.57	Put	565.35000	0.56535	483.98000	0.48398	565.350	12.62	0.14	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future			10.84204	87.18343	10.68193	87.85672		10.32	0.00	0.00	0	0.00	
R2030	On 03/08/2023	Bond Future	10.40	Call	2,188.06000	2.18806	2,488.07000	2.48807	2,188.060	10.25	0.42	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	2,684.68000	2.68468	3,022.67000	3.02267	2,684.680	10.44	0.48	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	1,008.95000	1.00895	889.36000	0.88936	1,008.950	12.15	0.19	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	780.49000	0.78049	683.41000	0.68341	780.490	12.15	0.16	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.96743	88.97928	10.79880	89.66657		8.41	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future			11.14344	86.66274	10.96536	87.36278		8.56	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			11.07830	86.91973	10.94509	87.59484		12.58	0.00	0.00	0	110,730.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	37.59000	0.03759	58.17000	0.05817	37.590	11.24	0.02	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	9.47	Call	61.07000	0.06107	91.96000	0.09196	61.070	11.24	0.04	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	9.92	Call	218.07000	0.21807	303.09000	0.30309	218.070	11.45	0.10	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	5,204.79000	5.20479	4,662.75000	4.66275	5,204.790	11.73	0.83	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.22	Call	460.96000	0.46096	607.76000	0.60776	460.960	11.80	0.18	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	10.30	Call	551.28000	0.55128	717.51000	0.71751	551.280	11.90	0.21	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	3,814.60000	3.81460	3,358.08000	3.35808	3,814.600	12.19	0.72	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.67	Call	1,132.18000	1.13218	1,397.73000	1.39773	1,132.180	12.46	0.35	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	11.45	Put	1,359.06000	1.35906	1,147.44000	1.14744	1,359.060	13.70	0.35	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.50	Put	1,280.31000	1.28031	1,078.99000	1.07899	1,280.310	13.78	0.34	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.84	Put	843.73000	0.84373	703.06000	0.70306	843.730	14.30	0.24	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	12.75	Put	257.34000	0.25734	209.75000	0.20975	257.340	15.65	0.09	0.00	0	750.00	
R2032	On 04/05/2023	Bond Future			11.21392	84.44557	11.07467	85.13434		13.75	0.00	0.00	0	66,448.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	1,839.67000	1.83967	2,113.47000	2.11347	1,839.670	13.37	0.37	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	3,618.50000	3.61850	4,022.82000	4.02282	3,618.500	14.17	0.56	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	533.77000	0.53377	465.32000	0.46532	533.770	16.13	0.11	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			11.34388	86.14050	11.19836	86.84328		12.50	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	5,273.23000	5.27323	5,731.74000	5.73174	5,273.230	13.42	0.63	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	11.47340	83.75387		11.32119	84.47131		10.90	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	11.64081	85.34147		11.48150	86.07222		10.54	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	11.44262	87.33625		11.34594	87.88764		14.79	0.00	1,099,039,370.00	12,584	165,547.00	
R2035	On 02/02/2023	Bond Future	9.81	Call	92.71000	0.09271	122.84000	0.12284	92.710	13.55	0.04	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	114.58000	0.11458	150.45000	0.15045	114.580	13.55	0.05	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	311.08000	0.31108	390.49000	0.39049	311.080	13.60	0.12	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	662.47000	0.66247	800.16000	0.80016	662.470	13.96	0.21	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	5,305.50000	5.30550	4,895.68000	4.89568	5,305.500	13.98	0.78	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	1,385.90000	1.38590	1,610.14000	1.61014	1,385.900	14.49	0.36	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	3,620.99000	3.62099	3,296.05000	3.29605	3,620.990	14.51	0.63	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	1,292.28000	1.29228	1,146.24000	1.14624	1,292.280	15.92	0.30	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	259.79000	0.25979	225.77000	0.22577	259.790	17.76	0.08	0.00	0	976.00
R2035	On 04/05/2023	Bond Future	11.57165	84.52742		11.47101	85.09007		15.69	0.00	0.00	0	0.00	
R2035	On 04/05/2023	Bond Future	9.85	Call	527.47000	0.52747	610.95000	0.61095	527.470	14.62	0.13	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	1,117.92000	1.11792	1,264.84000	1.26484	1,117.920	14.78	0.24	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,397.81000	1.39781	1,569.34000	1.56934	1,397.810	14.95	0.28	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	2,586.79000	2.58679	2,841.33000	2.84133	2,586.790	15.59	0.42	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	12.46	Put	1,942.01000	1.94201	1,793.25000	1.79325	1,942.010	17.36	0.29	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	1,134.71000	1.13471	1,042.12000	1.04212	1,134.710	18.34	0.19	0.00	0	491.00
R2035	On 03/08/2023	Bond Future	11.69709	86.22369		11.59231	86.79789		14.59	0.00	0.00	0	0.00	
R2035	On 02/11/2023	Bond Future	11.82455	83.49410		11.71545	84.08025		13.05	0.00	0.00	0	0.00	
R2035	On 01/02/2024	Bond Future	11.98871	85.07717		11.87493	85.67418		12.43	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	11.60966	78.90435		11.50272	79.52126		16.73	0.00	3,313,982.70	42	131,965.00	
R2037	On 02/02/2023	Bond Future	11.10	Call	1,163.12000	1.16312	1,386.25000	1.38625	1,163.120	16.08	0.32	0.00	0	636.00
R2037	On 02/02/2023	Bond Future	11.97	Put	1,619.45000	1.61945	1,424.37000	1.42437	1,619.450	17.55	0.36	0.00	0	636.00
R2037	On 04/05/2023	Bond Future	11.74002	80.43591		11.62886	81.06536		16.89	0.00	0.00	0	0.00	
R2037	On 04/05/2023	Bond Future	11.03	Call	1,926.09000	1.92609	2,161.11000	2.16111	1,926.090	16.27	0.34	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	3,871.37000	3.87137	4,226.24000	4.22624	3,871.370	17.30	0.53	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	13.73	Put	846.97000	0.84697	767.58000	0.76758	846.970	19.85	0.14	0.00	0	400.00
R2037	On 03/08/2023	Bond Future	11.86947	77.79246		11.75386	78.43472		16.57	0.00	0.00	0	0.00	
R2037	On 02/11/2023	Bond Future	11.98798	79.39528		11.86794	80.05090		14.31	0.00	0.00	0	0.00	
R2037	On 01/02/2024	Bond Future	12.13962	76.64577		12.01475	77.31355		14.31	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	11.70134	80.43105		11.59441	81.09373		17.76	0.00	93,139,155.90	1,158	120,681.00	
R2040	On 02/02/2023	Bond Future	10.21	Call	155.37000	0.15537	206.47000	0.20647	155.370	16.26	0.06	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	10.96	Call	847.71000	0.84771	1,031.51000	1.03151	847.710	16.86	0.24	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	1,281.93000	1.28193	1,523.67000	1.52367	1,281.930	17.22	0.32	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	1,766.40000	1.76640	1,557.85000	1.55785	1,766.400	18.82	0.36	0.00	0	621.00	
R2040	On 02/02/2023	Bond Future	12.27	Put	1,398.26000	1.39826	1,226.87000	1.22687	1,398.260	19.19	0.30	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future			11.82790	81.99233	11.71684	82.66841		17.95	0.00	0.00	0	300.00	
R2040	On 04/05/2023	Bond Future	10.17	Call	651.61000	0.65161	761.27000	0.76127	651.610	16.70	0.14	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	10.73	Call	1,310.53000	1.31053	1,496.58000	1.49658	1,310.530	16.72	0.25	0.00	0	486.00	
R2040	On 04/05/2023	Bond Future	10.92	Call	1,649.49000	1.64949	1,867.47000	1.86747	1,649.490	16.90	0.30	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	11.48	Call	2,962.65000	2.96265	3,279.20000	3.27920	2,962.650	17.55	0.44	0.00	0	486.00	
R2040	On 04/05/2023	Bond Future	12.78	Put	2,023.13000	2.02313	1,851.57000	1.85157	2,023.130	19.58	0.28	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	13.45	Put	1,245.46000	1.24546	1,133.89000	1.13389	1,245.460	20.62	0.19	0.00	0	486.00	
R2040	On 03/08/2023	Bond Future			11.95346	79.12970	11.83804	79.81958		17.66	0.00	0.00	0	0.00	
R2040	On 02/11/2023	Bond Future			12.06813	80.76013	11.94840	81.46434		15.79	0.00	0.00	0	0.00	
R2040	On 01/02/2024	Bond Future			12.21397	77.78599	12.08951	78.50331		15.69	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			11.64841	77.59571	11.56210	78.14338		18.84	0.00	99,788,083.06	1,286	91,780.00	
R2044	On 02/02/2023	Bond Future	10.30	Call	220.40000	0.22040	275.61000	0.27561	220.400	17.25	0.08	0.00	0	2,840.00	
R2044	On 02/02/2023	Bond Future	10.75	Call	622.52000	0.62252	0.00000	0.00000	622.520	17.60	0.19	36,858,261.83	2,500	2,500.00	
R2044	On 02/02/2023	Bond Future	11.00	Call	1,016.65000	1.01665	1,187.33000	1.18733	1,016.650	17.93	0.27	53,148,121.95	2,500	2,840.00	
R2044	On 02/02/2023	Bond Future	11.75	Put	2,428.49000	2.42849	0.00000	0.00000	2,428.490	19.32	0.45	87,415,707.23	2,500	2,500.00	
R2044	On 02/02/2023	Bond Future	12.00	Put	1,828.00000	1.82800	1,655.02000	1.65502	1,828.000	19.82	0.36	0.00	0	4,000.00	
R2044	On 04/05/2023	Bond Future			11.76581	79.10202	11.67625	79.66080		19.05	0.00	0.00	0	0.00	
R2044	On 04/05/2023	Bond Future	11.75	Put	4,215.32000	4.21532	3,966.87000	3.96687	4,215.320	19.46	0.48	0.00	0	4,115.00	
R2044	On 04/05/2023	Bond Future	12.00	Put	3,538.12000	3.53812	3,321.62000	3.32162	3,538.120	19.88	0.42	0.00	0	4,115.00	
R2044	On 04/05/2023	Bond Future	12.25	Put	2,966.42000	2.96642	2,778.94000	2.77894	2,966.420	20.30	0.37	0.00	0	1,500.00	
R2044	On 03/08/2023	Bond Future			11.88182	76.30659	11.78883	76.87686		18.77	0.00	0.00	0	0.00	
R2044	On 02/11/2023	Bond Future			11.98719	77.87891	11.89084	78.46103		17.34	0.00	0.00	0	0.00	
R2044	On 01/02/2024	Bond Future			12.12129	74.97521	12.02124	75.56815		17.17	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			11.55173	81.05514	11.46021	81.65495		18.52	0.00	405,275,700.00	5,000	247,563.00	
R2048	On 02/02/2023	Bond Future	10.40	Call	346.10000	0.34610	430.40000	0.43040	346.100	16.97	0.12	0.00	0	3,820.00	
R2048	On 02/02/2023	Bond Future	11.10	Call	1,441.38000	1.44138	1,672.41000	1.67241	1,441.380	17.81	0.34	0.00	0	3,820.00	
R2048	On 04/05/2023	Bond Future			11.66147	78.16881	11.56655	78.78073		19.79	0.00	0.00	0	10,943.00	
R2048	On 03/08/2023	Bond Future			11.77033	79.69992	11.67184	80.32440		18.48	0.00	0.00	0	0.00	
R2048	On 02/11/2023	Bond Future			11.87053	76.91896	11.76849	77.55644		16.84	0.00	0.00	0	13,000.00	
R2048	On 01/02/2024	Bond Future			11.99549	78.41400	11.88961	79.06328		16.10	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			11.44095	67.35612	11.33930	67.86480		16.78	0.00	1,279,766.28	19	24,569.00	
R209	On 04/05/2023	Bond Future			11.55830	65.51102	11.45289	66.02995		17.76	0.00	0.00	0	2,510.00	
R209	On 04/05/2023	Bond Future	10.00	Call	575.58000	0.57558	667.25000	0.66725	575.580	16.54	0.16	0.00	0	1,000.00	
R209	On 04/05/2023	Bond Future	11.00	Put	4,755.32000	4.75532	4,450.84000	4.45084	4,755.320	17.40	0.62	0.00	0	6,250.00	
R209	On 04/05/2023	Bond Future	12.50	Put	1,624.12000	1.62412	1,492.86000	1.49286	1,624.120	19.71	0.28	0.00	0	8,500.00	

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 03/08/2023	Bond Future			11.66995	66.82584		11.56069	67.35543		16.56	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			11.77998	65.05010		11.66672	65.59067		14.84	0.00	0.00	0	0.00
R209	On 01/02/2024	Bond Future			11.91738	66.28323		11.79991	66.83388		14.13	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			225.36480	225.36480		227.71328	227.71328			0.00	0.00	0	372.00
R210	On 04/05/2023	Bond Future			226.71086	226.71086		229.10594	229.10594			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			231.31068	231.31068		233.75498	233.75498			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future			232.95962	232.95962		235.45247	235.45247			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			237.43752	237.43752		239.97742	239.97742			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			10.93183	82.37299		10.80364	82.95764		11.77	0.00	42,669,208.82	518	38,421.00
R213	On 02/02/2023	Bond Future	9.16	Call	35.79000	0.03579		54.26000	0.05426	35.790	10.77	0.02	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	4,663.16000	4.66316		4,188.95000	4.18895	4,663.160	10.86	0.84	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	3,395.92000	3.39592		2,995.32000	2.99532	3,395.920	11.22	0.73	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	813.90000	0.81390		1,017.25000	1.01725	813.900	11.32	0.31	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	364.48000	0.36448		299.74000	0.29974	364.480	13.94	0.13	0.00	0	912.00
R213	On 04/05/2023	Bond Future			11.06397	80.41906		10.92986	81.01554		12.70	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future			11.19243	82.03270		11.05202	82.64136		11.63	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future			11.32495	80.16833		11.17781	80.78966		9.99	0.00	0.00	0	0.00
R213	On 01/02/2024	Bond Future			11.50303	81.68927		11.34853	82.32221		9.72	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			11.55657	64.86193		11.46005	65.36800		18.44	0.00	0.00	0	71,030.00
R214	On 02/02/2023	Bond Future	10.30	Call	219.54000	0.21954		278.97000	0.27897	219.540	16.89	0.10	0.00	0	3,550.00
R214	On 02/02/2023	Bond Future	11.00	Call	957.87000	0.95787		1,131.14000	1.13114	957.870	17.55	0.30	0.00	0	3,550.00
R214	On 04/05/2023	Bond Future			11.66370	62.82216		11.56380	63.33846		19.63	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future			11.76679	64.08283		11.66340	64.60968		18.34	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future			11.87029	62.10291		11.76331	62.64067		17.47	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future			12.00150	63.28043		11.89061	63.82826		16.40	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



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>Total for Derivatives :</b>											1,979,500,409.29	28,649	1 476 341.00
<b>Grand Total:</b>											1,979,500,409.29	28,649	1 476 341.00