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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/01/2023

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	869.66500	869.66500	871.41700	871.41700				0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	886.44600	886.44600	888.24500	888.24500				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	904.57500	904.57500	906.01200	906.01200				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	923.53800	923.53800	924.12100	924.12100				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	941.10500	941.10500	942.57200	942.57200				0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	1,012.52000	1,012.52000	1,014.96500	1,014.96500				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,032.05700	1,032.05700	1,034.56600	1,034.56600				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,053.16400	1,053.16400	1,055.26000	1,055.26000				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,075.24200	1,075.24200	1,076.35200	1,076.35200				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,095.69500	1,095.69500	1,097.84200	1,097.84200				0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	879.31500	879.31500	881.57400	881.57400				0.00	474,830,100.00	54	34.00
ALBI	On 04/05/2023	Index Future	896.28200	896.28200	898.59900	898.59900				0.00	483,992,280.00	54	77.00
ALBI	On 03/08/2023	Index Future	914.61300	914.61300	916.57300	916.57300				0.00	0.00	0	0.00

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ALBI	On 02/11/2023	Index Future	933.78500	933.78500		934.89300	934.89300			0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	951.54800	951.54800		953.55900	953.55900			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	11.94943	76.63292		11.92135	76.76807			0.00	0.00	0	0.00
ES33	On 04/05/2023	Bond Future	12.10289	74.33651		12.07337	74.47557			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.24371	75.87529		12.22028	75.98338			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.38667	73.68799		12.37850	73.72489			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.57483	75.10035		12.54964	75.21142			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	12.37706	74.21437		12.31859	74.54085			0.00	0.00	0	0.00
ES42	On 04/05/2023	Bond Future	12.52295	71.40199		12.46190	71.73612			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.65443	72.88097		12.59716	73.18891			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	12.78763	70.16343		12.74169	70.40584			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	12.95174	71.50537		12.89001	71.82463			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	867.18300	867.18300		869.37600	869.37600			0.00	1,118,666,070.00	129	140.00
GOVI	On 04/05/2023	GOVI	883.91600	883.91600		886.16500	886.16500			0.00	2,280,503,280.00	258	799.00
GOVI	On 03/08/2023	GOVI	901.99300	901.99300		903.89100	903.89100			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	920.90100	920.90100		921.95700	921.95700			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	938.41900	938.41900		940.36500	940.36500			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	166.21686	166.21686		166.37557	166.37557			0.00	0.00	0	6,322.00
I2025	On 04/05/2023	Bond Future	169.46526	169.46526		169.62985	169.62985			0.00	0.00	0	4,823.00
I2025	On 03/08/2023	Bond Future	171.23148	171.23148		171.32267	171.32267			0.00	0.00	0	214.00
I2025	On 02/11/2023	Bond Future	174.86064	174.86064		174.78593	174.78593			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.43723	176.43723		176.52289	176.52289			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	120.22034	120.22034		120.89952	120.89952			0.00	0.00	0	1,476.00
I2029	On 04/05/2023	Bond Future	121.27317	121.27317		121.96763	121.96763			0.00	0.00	0	387.00
I2029	On 03/08/2023	Bond Future	123.78264	123.78264		124.43650	124.43650			0.00	0.00	0	728.00

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	125.07854	125.07854		125.62383	125.62383			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	127.48317	127.48317		128.15895	128.15895			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	115.04198	115.04198		116.51614	116.51614			0.00	0.00	0	1,244.00
I2033	On 04/05/2023	Bond Future	115.90435	115.90435		117.40916	117.40916			0.00	0.00	0	318.00
I2033	On 03/08/2023	Bond Future	118.30259	118.30259		119.78576	119.78576			0.00	0.00	0	6,141.00
I2033	On 02/11/2023	Bond Future	119.39223	119.39223		120.78969	120.78969			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	121.68773	121.68773		123.22724	123.22724			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	127.79020	127.79020		128.40436	128.40436			0.00	0.00	0	2,363.00
I2038	On 04/05/2023	Bond Future	130.28755	130.28755		130.91597	130.91597			0.00	0.00	0	2,863.00
I2038	On 03/08/2023	Bond Future	131.02566	131.02566		131.60758	131.60758			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	133.80300	133.80300		134.26797	134.26797			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	134.36602	134.36602		134.96321	134.96321			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	112.87720	112.87720		116.61606	116.61606			0.00	0.00	0	7,251.00
I2046	On 04/05/2023	Bond Future	113.04577	113.04577		116.85968	116.85968			0.00	0.00	0	12,712.00
I2046	On 03/08/2023	Bond Future	115.38517	115.38517		119.22524	119.22524			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	115.74487	115.74487		119.54822	119.54822			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	117.96868	117.96868		121.96047	121.96047			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	114.83428	114.83428		116.89839	116.89839			0.00	0.00	0	3,214.00
I2050	On 04/05/2023	Bond Future	117.07861	117.07861		119.18480	119.18480			0.00	0.00	0	10,758.00
I2050	On 03/08/2023	Bond Future	117.32286	117.32286		119.41871	119.41871			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	119.80951	119.80951		121.83267	121.83267			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	119.87518	119.87518		122.04928	122.04928			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	324.66000	324.66000		327.76700	327.76700			0.00	42,205,800.00	13	151.00
I GOV	On 04/05/2023	Index Future	331.00500	331.00500		334.17800	334.17800			0.00	43,030,650.00	13	654.00
I GOV	On 03/08/2023	Index Future	337.85300	337.85300		340.94200	340.94200			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	345.01300	345.01300		347.83500	347.83500			0.00	0.00	0	0.00
I GOV	On 01/02/2024	Index Future	351.65100	351.65100		354.85600	354.85600			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.56000	92.44000		7.56000	92.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.58500	92.41500		7.56500	92.43500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.66500	92.33500		7.66500	92.33500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.67500	92.32500		7.66500	92.33500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	7.67000	92.33000		7.67500	92.32500			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 19/07/2023	Jibar Tradeable Future			7.63000	92.37000		7.66000	92.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.61500	92.38500		7.60500	92.39500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.39000	92.61000		7.35000	92.65000			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.32500	92.67500		7.22000	92.78000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.12500	92.87500		7.16500	92.83500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.14000	92.86000		7.15500	92.84500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			7.20500	92.79500		7.22000	92.78000			0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			8.25946	108.65573		8.19488	108.87577		4.69	0.00	0.00	0	42,419.00
R186	On 04/05/2023	Bond Future			8.29827	110.75229		8.22775	110.97836		4.79	0.00	41,753,613.33	377	88,090.00
R186	On 04/05/2023	Bond Future	8.36	Call	1,238.35000	1.23835	1,384.14000	1.38414	1,238.350	1,238.350	4.83	0.53	0.00	0	200.00
R186	On 04/05/2023	Bond Future	8.36	Put	1,040.95000	1.04095	960.67000	0.96067	1,040.950	1,040.950	4.83	0.47	0.00	0	200.00
R186	On 03/08/2023	Bond Future			8.29883	107.71198		8.23847	107.89345		4.51	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.27755	109.97142		8.24973	110.04947		4.29	0.00	0.00	0	1,257.00
R186	On 02/11/2023	Bond Future	9.15	Call	3,268.53000	3.26853	3,360.09000	3.36009	3,268.530	3,268.530	4.72	0.71	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	299.13000	0.29913	310.97000	0.31097	299.130	299.130	5.25	0.12	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.33643	106.75374		8.26461	106.94033		3.99	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			328.95616	328.95616		329.27585	329.27585			0.00	0.00	0	877.00
R197	On 04/05/2023	Bond Future			335.38504	335.38504		335.71640	335.71640			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			333.25698	333.25698		333.44468	333.44468			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			340.32121	340.32121		340.18478	340.18478			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			250.71811	250.71811		250.26261	250.26261			0.00	0.00	0	1,246.00
R202	On 04/05/2023	Bond Future			255.61796	255.61796		255.15765	255.15765			0.00	0.00	0	4,448.00
R202	On 03/08/2023	Bond Future			256.09065	256.09065		255.50639	255.50639			0.00	0.00	0	460.00
R202	On 02/11/2023	Bond Future			261.51847	261.51847		260.67123	260.67123			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			261.60108	261.60108		260.97821	260.97821			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
R203	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			9.76057	91.38754		9.74186	91.47549		9.83	0.00	9,138,754.00	100	37,934.00
R2030	On 02/02/2023	Bond Future	8.81	Call	0.01000	0.00001	0.04000	0.00004	0.010	0.010	6.61	0.00	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	3.24000	0.00324	6.05000	0.00605	3.240	3.240	7.64	0.01	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	923.85000	0.92385	908.23000	0.90823	923.850	923.850	9.57	0.61	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	864.99000	0.86499	955.49000	0.95549	864.990	864.990	10.05	0.58	0.00	0	388.00

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R2030	On 02/02/2023	Bond Future	9.94	Put	367.15000	0.36715		376.06000	0.37606	367.150	10.35	0.32	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	1.23000	0.00123		1.93000	0.00193	1.230	13.08	0.00	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	11.35	Call	7,095.48000	7.09548		7,183.74000	7.18374	7,095.480	13.44	1.00	0.00	0	5,000.00
R2030	On 02/02/2023	Bond Future	11.55	Call	7,937.59000	7.93759		8,025.67000	8.02567	7,937.590	13.83	1.00	0.00	0	5,000.00
R2030	On 04/05/2023	Bond Future			9.85950	93.15091		9.83951	93.24210		10.26	0.00	288,581,519.18	3,098	79,657.00
R2030	On 04/05/2023	Bond Future	9.03	Call	645.84000	0.64584		696.99000	0.69699	645.840	9.98	0.23	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	1,450.39000	1.45039		1,527.53000	1.52753	1,450.390	10.16	0.41	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	1,629.84000	1.62984		1,711.31000	1.71131	1,629.840	10.21	0.44	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	1,866.99000	1.86699		1,953.04000	1.95304	1,866.990	10.28	0.48	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	2,400.02000	2.40002		2,492.69000	2.49269	2,400.020	10.45	0.56	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	3,606.59000	3.60659		3,705.22000	3.70522	3,606.590	10.83	0.69	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	4,348.96000	4.34896		4,449.62000	4.44962	4,348.960	11.05	0.75	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	352.23000	0.35223		362.49000	0.36249	352.230	11.72	0.12	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	245.03000	0.24503		254.24000	0.25424	245.030	12.00	0.09	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	125.99000	0.12599		132.63000	0.13263	125.990	12.13	0.05	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	53.64000	0.05364		57.57000	0.05757	53.640	12.13	0.02	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	46.75000	0.04675		50.35000	0.05035	46.750	12.13	0.02	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			9.94331	91.04896		9.93172	91.10021		9.67	0.00	182,097,920.00	2,000	5,629.00
R2030	On 03/08/2023	Bond Future	10.40	Call	3,734.77000	3.73477		3,825.39000	3.82539	3,734.770	9.98	0.63	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	4,463.77000	4.46377		4,554.02000	4.55402	4,463.770	10.20	0.69	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	204.07000	0.20407		219.51000	0.21951	204.070	11.44	0.06	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	136.42000	0.13642		148.36000	0.14836	136.420	11.44	0.04	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			10.01337	92.95907		10.02235	92.92056		9.20	0.00	0.00	0	149.00
R2030	On 01/02/2024	Bond Future			10.13598	90.71806		10.12360	90.76936		8.87	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			10.44266	90.20677		10.36877	90.59983		11.79	0.00	1,623,721.86	18	52,067.00
R2032	On 02/02/2023	Bond Future	9.31	Call	0.00000	0.00000		0.04000	0.00004	0.000	8.48	0.00	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	0.16000	0.00016		0.25000	0.00025	0.160	9.10	0.00	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	9.92	Call	51.70000	0.05170		73.58000	0.07358	51.700	10.75	0.07	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	1,767.92000	1.76792		1,463.46000	1.46346	1,767.920	11.51	0.78	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.22	Call	341.19000	0.34119		453.23000	0.45323	341.190	11.70	0.28	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.30	Call	489.26000	0.48926		634.98000	0.63498	489.260	11.93	0.36	0.00	0	8,000.00
R2032	On 02/02/2023	Bond Future	10.50	Put	704.42000	0.70442		542.46000	0.54246	704.420	12.50	0.44	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	1,598.29000	1.59829		1,889.25000	1.88925	1,598.290	12.96	0.71	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	11.45	Put	16.07000	0.01607		11.67000	0.01167	16.070	14.82	0.02	0.00	0	8,000.00
R2032	On 02/02/2023	Bond Future	11.50	Put	12.66000	0.01266		9.28000	0.00928	12.660	14.92	0.01	0.00	0	8,000.00
R2032	On 02/02/2023	Bond Future	11.84	Put	2.36000	0.00236		1.76000	0.00176	2.360	15.64	0.00	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	0.01000	0.00001		0.01000	0.00001	0.010	16.50	0.00	0.00	0	750.00
R2032	On 04/05/2023	Bond Future			10.55198	87.78753		10.47458	88.18972		13.16	0.00	0.00	0	173,194.00
R2032	On 04/05/2023	Bond Future	10.03	Call	1,275.72000	1.27572		1,469.20000	1.46920	1,275.720	12.69	0.34	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	10.53	Call	2,411.27000	2.41127		2,677.06000	2.67706	2,411.270	13.20	0.51	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	10.62	Call	2,660.36000	2.66036		2,936.97000	2.93697	2,660.360	13.30	0.54	0.00	0	400.00

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 04/05/2023	Bond Future	11.06	Put	1,461.15000	1.46115	1,383.90000	1.38390	1,461.150	13.83	0.33	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	5,147.49000	5.14749	5,495.83000	5.49583	5,147.490	14.22	0.75	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	60.04000	0.06004	58.83000	0.05883	60.040	15.61	0.02	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			10.64578	89.58410	10.57290	89.95430		12.38	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	9.60	Call	1,140.69000	1.14069	1,302.57000	1.30257	1,140.690	11.75	0.26	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	10.30	Call	2,406.43000	2.40643	2,647.16000	2.64716	2,406.430	12.20	0.43	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	7,329.90000	7.32990	7,674.27000	7.67427	7,329.900	13.87	0.77	0.00	0	5,000.00	
R2032	On 02/11/2023	Bond Future			10.73689	87.30209	10.67838	87.59241		11.92	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future			10.87017	88.95610	10.79092	89.33942		10.70	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			10.98383	89.99951	10.97041	90.07922		13.29	0.00	0.00	0	99,638.00	
R2035	On 02/02/2023	Bond Future	9.81	Call	0.16000	0.00016	0.35000	0.00035	0.160	12.16	0.00	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	9.89	Call	0.37000	0.00037	0.88000	0.00088	0.370	12.10	0.00	0.00	0	388.00	
R2035	On 02/02/2023	Bond Future	10.30	Call	20.38000	0.02038	34.53000	0.03453	20.380	12.34	0.03	0.00	0	976.00	
R2035	On 02/02/2023	Bond Future	10.64	Call	201.73000	0.20173	264.86000	0.26486	201.730	12.76	0.17	0.00	0	388.00	
R2035	On 02/02/2023	Bond Future	10.66	Put	2,177.45000	2.17745	2,164.50000	2.16450	2,177.450	12.78	0.81	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	11.05	Call	1,113.03000	1.11303	1,231.35000	1.23135	1,113.030	13.37	0.57	0.00	0	976.00	
R2035	On 02/02/2023	Bond Future	11.06	Put	697.18000	0.69718	736.23000	0.73623	697.180	13.38	0.42	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	11.98	Put	8.74000	0.00874	13.73000	0.01373	8.740	14.85	0.01	0.00	0	388.00	
R2035	On 02/02/2023	Bond Future	13.22	Put	0.00000	0.00000	0.00000	0.00000	0.000	16.36	0.00	0.00	0	976.00	
R2035	On 04/05/2023	Bond Future			11.09633	87.23303	11.08213	87.31577		14.82	0.00	0.00	0	143,288.00	
R2035	On 04/05/2023	Bond Future	9.85	Call	397.55000	0.39755	442.47000	0.44247	397.550	13.61	0.13	0.00	0	388.00	
R2035	On 04/05/2023	Bond Future	10.42	Call	1,115.20000	1.11520	1,190.30000	1.19030	1,115.200	14.06	0.28	0.00	0	491.00	
R2035	On 04/05/2023	Bond Future	10.55	Call	1,363.84000	1.36384	1,445.28000	1.44528	1,363.840	14.20	0.33	0.00	0	770.00	
R2035	On 04/05/2023	Bond Future	10.60	Call	1,469.22000	1.46922	1,553.16000	1.55316	1,469.220	14.27	0.34	0.00	0	388.00	
R2035	On 04/05/2023	Bond Future	11.05	Call	2,637.24000	2.63724	2,736.58000	2.73658	2,637.240	14.89	0.50	0.00	0	770.00	
R2035	On 04/05/2023	Bond Future	11.17	Call	3,011.15000	3.01115	3,112.66000	3.11266	3,011.150	15.07	0.54	0.00	0	491.00	
R2035	On 04/05/2023	Bond Future	11.80	Put	1,344.63000	1.34463	1,367.86000	1.36786	1,344.630	16.02	0.28	0.00	0	1,035.00	
R2035	On 04/05/2023	Bond Future	11.87	Put	1,247.17000	1.24717	1,270.15000	1.27015	1,247.170	16.12	0.26	0.00	0	770.00	
R2035	On 04/05/2023	Bond Future	12.46	Put	648.37000	0.64837	667.30000	0.66730	648.370	16.98	0.15	0.00	0	388.00	
R2035	On 04/05/2023	Bond Future	13.18	Put	268.72000	0.26872	280.99000	0.28099	268.720	17.75	0.07	0.00	0	491.00	
R2035	On 03/08/2023	Bond Future			11.19666	89.01779	11.18881	89.06267		14.68	0.00	133,526,685.00	1,500	1,500.00	
R2035	On 02/11/2023	Bond Future			11.29801	86.37832	11.30511	86.33849		14.53	0.00	0.00	0	123.00	
R2035	On 01/02/2024	Bond Future			11.43969	88.01564	11.43148	88.06070		13.83	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			11.21754	81.20166	11.18386	81.40357		15.11	0.00	0.00	0	39,264.00	
R2037	On 02/02/2023	Bond Future	11.10	Call	601.02000	0.60102	752.03000	0.75203	601.020	14.85	0.38	0.00	0	577.00	
R2037	On 02/02/2023	Bond Future	11.97	Put	37.87000	0.03787	45.87000	0.04587	37.870	16.41	0.04	0.00	0	577.00	
R2037	On 04/05/2023	Bond Future			11.33453	82.76844	11.29934	82.97566		16.03	0.00	331,073.76	4	60,729.00	
R2037	On 04/05/2023	Bond Future	10.95	Call	1,780.20000	1.78020	1,914.08000	1.91408	1,780.200	15.58	0.39	0.00	0	703.00	
R2037	On 04/05/2023	Bond Future	11.03	Call	1,979.80000	1.97980	2,119.81000	2.11981	1,979.800	15.70	0.41	0.00	0	400.00	

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
R2037	On 04/05/2023	Bond Future	11.78	Call	4,384.14000	4.38414	4,567.61000	4.56761	4,384.140	16.89	0.65	0.00	0	400.00	
R2037	On 04/05/2023	Bond Future	11.94	Put	1,549.37000	1.54937	1,530.88000	1.53088	1,549.370	17.15	0.30	0.00	0	703.00	
R2037	On 04/05/2023	Bond Future	13.73	Put	186.60000	0.18660	188.23000	0.18823	186.600	19.21	0.05	0.00	0	400.00	
R2037	On 03/08/2023	Bond Future			11.44250	80.20374	11.41238	80.37797		16.73	0.00	0.00	0	71,091.00	
R2037	On 02/11/2023	Bond Future			11.53956	81.88658	11.52244	81.98400		15.76	0.00	0.00	0	0.00	
R2037	On 01/02/2024	Bond Future			11.67315	79.18437	11.64096	79.36405		15.83	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			11.39242	82.36920	11.34866	82.64967		16.15	0.00	494,215.20	6	88,775.00	
R2040	On 02/02/2023	Bond Future	10.21	Call	0.20000	0.00020	0.57000	0.00057	0.200	14.64	0.00	0.00	0	388.00	
R2040	On 02/02/2023	Bond Future	10.96	Call	153.62000	0.15362	220.25000	0.22025	153.620	15.62	0.13	0.00	0	388.00	
R2040	On 02/02/2023	Bond Future	11.19	Call	480.74000	0.48074	614.06000	0.61406	480.740	16.04	0.31	0.00	0	563.00	
R2040	On 02/02/2023	Bond Future	12.07	Put	70.53000	0.07053	68.15000	0.06815	70.530	17.74	0.06	0.00	0	563.00	
R2040	On 02/02/2023	Bond Future	12.27	Put	26.14000	0.02614	26.25000	0.02625	26.140	18.12	0.02	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future			11.50892	83.95855	11.46333	84.24576		17.16	0.00	0.00	0	35,303.00	
R2040	On 04/05/2023	Bond Future	10.17	Call	392.16000	0.39216	457.43000	0.45743	392.160	15.74	0.12	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	10.73	Call	1,069.70000	1.06970	1,234.03000	1.23403	1,069.700	16.04	0.26	0.00	0	486.00	
R2040	On 04/05/2023	Bond Future	10.92	Call	1,440.66000	1.44066	1,638.91000	1.63891	1,440.660	16.26	0.32	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	11.03	Call	1,689.42000	1.68942	1,906.68000	1.90668	1,689.420	16.41	0.36	0.00	0	684.00	
R2040	On 04/05/2023	Bond Future	11.48	Call	2,974.09000	2.97409	3,245.21000	3.24521	2,974.090	17.13	0.51	0.00	0	486.00	
R2040	On 04/05/2023	Bond Future	12.05	Put	1,794.38000	1.79438	1,812.33000	1.81233	1,794.380	18.11	0.32	0.00	0	684.00	
R2040	On 04/05/2023	Bond Future	12.78	Put	839.47000	0.83947	864.53000	0.86453	839.470	19.35	0.17	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	13.45	Put	412.69000	0.41269	409.48000	0.40948	412.690	20.47	0.09	0.00	0	486.00	
R2040	On 03/08/2023	Bond Future			11.61694	81.16772	11.57571	81.42306		17.96	0.00	405,838,600.00	5,000	86,349.00	
R2040	On 02/11/2023	Bond Future			11.71416	82.87091	11.68479	83.05001		16.95	0.00	0.00	0	84.00	
R2040	On 01/02/2024	Bond Future			11.84602	79.93683	11.80191	80.20088		17.08	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			11.45169	78.85347	11.40285	79.17103		17.24	0.00	0.00	0	35,997.00	
R2044	On 02/02/2023	Bond Future	10.75	Call	23.39000	0.02339	47.47000	0.04747	23.390	15.94	0.03	0.00	0	2,500.00	
R2044	On 02/02/2023	Bond Future	11.00	Call	132.29000	0.13229	214.60000	0.21460	132.290	16.29	0.11	0.00	0	2,500.00	
R2044	On 02/02/2023	Bond Future	11.10	Call	232.61000	0.23261	349.24000	0.34924	232.610	16.47	0.18	0.00	0	1,700.00	
R2044	On 02/02/2023	Bond Future	11.70	Call	2,014.55000	2.01455	2,313.51000	2.31351	2,014.550	17.65	0.73	0.00	0	1,700.00	
R2044	On 02/02/2023	Bond Future	11.75	Put	356.81000	0.35681	344.60000	0.34460	356.810	17.75	0.23	0.00	0	2,500.00	
R2044	On 02/02/2023	Bond Future	12.00	Put	124.32000	0.12432	127.31000	0.12731	124.320	18.27	0.10	0.00	0	4,000.00	
R2044	On 04/05/2023	Bond Future			11.56334	80.37498	11.51253	80.69995		18.33	0.00	0.00	0	51,813.00	
R2044	On 04/05/2023	Bond Future	11.75	Put	2,636.62000	2.63662	2,624.64000	2.62464	2,636.620	18.78	0.42	0.00	0	4,115.00	
R2044	On 04/05/2023	Bond Future	12.00	Put	2,064.26000	2.06426	2,066.99000	2.06699	2,064.260	19.25	0.35	0.00	0	4,115.00	
R2044	On 04/05/2023	Bond Future	12.25	Put	1,608.65000	1.60865	1,621.77000	1.62177	1,608.650	19.71	0.29	0.00	0	1,500.00	
R2044	On 03/08/2023	Bond Future			11.66680	77.63609	11.61985	77.93153		19.23	0.00	0.00	0	21,473.00	
R2044	On 02/11/2023	Bond Future			11.75975	79.26511	11.72370	79.48870		18.16	0.00	0.00	0	0.00	
R2044	On 01/02/2024	Bond Future			11.88507	76.38780	11.83487	76.69370		18.33	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
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			11.29572	82.75376		11.25186	83.05134		16.96	0.00	0.00	0	55,768.00
R2048	On 02/02/2023	Bond Future	11.00	Call	321.61000	0.32161		456.97000	0.45697	321.610	16.48	0.22	0.00	0	2,900.00
R2048	On 02/02/2023	Bond Future	11.60	Call	2,376.48000	2.37648		2,669.91000	2.66991	2,376.480	17.67	0.77	0.00	0	2,900.00
R2048	On 04/05/2023	Bond Future			11.39754	79.89172		11.35191	80.19647		19.04	0.00	0.00	0	249,874.00
R2048	On 03/08/2023	Bond Future			11.49191	81.48876		11.45016	81.76336		18.93	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.57766	78.77427		11.54654	78.97610		18.83	0.00	1,024,065,510.00	13,000	0.00
R2048	On 01/02/2024	Bond Future			11.69165	80.30407		11.64709	80.58830		17.61	0.00	1,043,952,910.00	13,000	13,000.00
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			11.03655	69.41325		11.00786	69.56263		15.13	0.00	0.00	0	11,626.00
R209	On 04/05/2023	Bond Future			11.14072	67.60123		11.11078	67.75469		16.81	0.00	0.00	0	17,981.00
R209	On 04/05/2023	Bond Future	10.00	Call	426.73000	0.42673		482.22000	0.48222	426.730	15.44	0.15	0.00	0	500.00
R209	On 04/05/2023	Bond Future	10.50	Call	1,046.31000	1.04631		1,134.65000	1.13465	1,046.310	16.04	0.30	0.00	0	2,500.00
R209	On 04/05/2023	Bond Future	11.00	Call	2,086.51000	2.08651		2,204.40000	2.20440	2,086.510	16.81	0.47	0.00	0	2,500.00
R209	On 04/05/2023	Bond Future	11.00	Put	2,812.05000	2.81205		2,776.48000	2.77648	2,812.050	16.81	0.53	0.00	0	6,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	3,511.69000	3.51169		3,649.24000	3.64924	3,511.690	17.66	0.63	0.00	0	1,000.00
R209	On 04/05/2023	Bond Future	12.50	Put	576.91000	0.57691		577.74000	0.57774	576.910	19.33	0.15	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future			11.23217	68.98466		11.20729	69.11035		16.69	0.00	0.00	0	1,690.00
R209	On 02/11/2023	Bond Future			11.32118	67.27927		11.30891	67.34034		16.46	0.00	0.00	0	5,720.00
R209	On 01/02/2024	Bond Future			11.44168	68.55405		11.41526	68.68341		15.72	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			223.13296	223.13296		223.12457	223.12457			0.00	0.00	0	372.00
R210	On 04/05/2023	Bond Future			224.40509	224.40509		224.40016	224.40016			0.00	0.00	0	72.00
R210	On 03/08/2023	Bond Future			229.04880	229.04880		228.94259	228.94259			0.00	0.00	0	300.00
R210	On 02/11/2023	Bond Future			230.74110	230.74110		230.40692	230.40692			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			235.17589	235.17589		235.05629	235.05629			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			10.20752	85.74981		10.15878	85.98355		11.08	0.00	0.00	0	20,450.00
R213	On 02/02/2023	Bond Future	9.16	Call	0.01000	0.00001		0.02000	0.00002	0.010	7.62	0.00	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	1,250.21000	1.25021		1,125.20000	1.12520	1,250.210	10.30	0.71	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	442.02000	0.44202		403.15000	0.40315	442.020	11.38	0.35	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	1,389.79000	1.38979		1,596.95000	1.59695	1,389.790	11.62	0.72	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	0.07000	0.00007		0.12000	0.00012	0.070	15.81	0.00	0.00	0	912.00



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
R213	On 04/05/2023			Bond Future	10.30898	83.85268	10.25776	84.09240		12.15	0.00	0.00	0	32,873.00
R213	On 03/08/2023			Bond Future	10.39534	85.56816	10.35012	85.77468		11.26	0.00	0.00	0	0.00
R213	On 02/11/2023			Bond Future	10.48305	83.80830	10.45427	83.93643		10.91	0.00	0.00	0	1,911.00
R213	On 01/02/2024			Bond Future	10.61924	85.39793	10.56998	85.61104		9.84	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	11.31165	66.15877	11.25279	66.47674		16.81	0.00	0.00	0	68,050.00
R214	On 02/02/2023	10.90	Call	Bond Future	138.01000	0.13801	227.98000	0.22798	138.010	16.15	0.14	0.00	0	2,300.00
R214	On 02/02/2023	11.60	Call	Bond Future	1,829.03000	1.82903	2,124.38000	2.12438	1,829.030	17.52	0.76	0.00	0	2,300.00
R214	On 04/05/2023			Bond Future	11.41175	64.13731	11.35070	64.46255		18.81	0.00	0.00	0	22,783.00
R214	On 03/08/2023			Bond Future	11.50139	65.44952	11.44382	65.75222		18.71	0.00	0.00	0	2,980.00
R214	On 02/11/2023			Bond Future	11.59113	63.52175	11.54377	63.76753		18.61	0.00	0.00	0	0.00
R214	On 01/02/2024			Bond Future	11.71221	64.72586	11.65081	65.03951		17.79	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>7,574,632,702.33</b>	<b>38,624</b>	<b>1 944 017.00</b>
<b>Grand Total:</b>												<b>7,574,632,702.33</b>	<b>38,624</b>	<b>1 944 017.00</b>