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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/01/2023

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	868.07400	868.07400	869.14800	869.14800				0.00	0.00	0	0.00
AL37	On	04/05/2023	Index Future	884.85300	884.85300	885.95500	885.95500				0.00	0.00	0	0.00
AL37	On	03/08/2023	Index Future	902.55600	902.55600	903.68200	903.68200				0.00	0.00	0	0.00
AL37	On	02/11/2023	Index Future	920.59400	920.59400	921.74200	921.74200				0.00	0.00	0	0.00
AL37	On	01/02/2024	Index Future	938.97200	938.97200	940.14200	940.14200				0.00	0.00	0	0.00
AL7T	On	02/02/2023	Index Future	1,007.11000	1,007.11000	1,007.78800	1,007.78800				0.00	0.00	0	0.00
AL7T	On	04/05/2023	Index Future	1,026.57700	1,026.57700	1,027.27600	1,027.27600				0.00	0.00	0	0.00
AL7T	On	03/08/2023	Index Future	1,047.11500	1,047.11500	1,047.83100	1,047.83100				0.00	0.00	0	0.00
AL7T	On	02/11/2023	Index Future	1,068.04300	1,068.04300	1,068.77200	1,068.77200				0.00	0.00	0	0.00
AL7T	On	01/02/2024	Index Future	1,089.36400	1,089.36400	1,090.10700	1,090.10700				0.00	0.00	0	0.00
ALBI	On	02/02/2023	Index Future	877.11700	877.11700	878.05600	878.05600				0.00	0.00	0	111.00
ALBI	On	04/05/2023	Index Future	894.07000	894.07000	895.03500	895.03500				0.00	0.00	0	17.00
ALBI	On	03/08/2023	Index Future	911.95800	911.95800	912.94400	912.94400				0.00	0.00	0	0.00

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ALBI	On 02/11/2023	Index Future	930.18400	930.18400		931.18900	931.18900			0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	948.75400	948.75400		949.77800	949.77800			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	12.03983	76.20008		12.03672	76.21492			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.19625	73.89907		12.19288	73.91480			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.34821	75.39582		12.34466	75.41203			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	12.51199	73.12520		12.50830	73.14169			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.68915	74.59916		12.68533	74.61583			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	12.38079	74.19362		12.36234	74.29633			0.00	14,467,755.90	195	4,000.00
ES42	On 04/05/2023	Bond Future	12.52614	71.38460		12.50684	71.48991			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.66378	72.83090		12.64370	72.93849			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	12.81105	70.04038		12.79016	70.15012			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	12.96224	71.45130		12.94053	71.56317			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	864.95700	864.95700		865.88100	865.88100			0.00	3,727,964,670.00	431	417.00
GOVI	On 04/05/2023	GOVI	881.67600	881.67600		882.62500	882.62500			0.00	3,791,206,800.00	430	430.00
GOVI	On 03/08/2023	GOVI	899.31500	899.31500		900.28500	900.28500			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	917.28900	917.28900		918.27800	918.27800			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	935.60100	935.60100		936.60800	936.60800			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	166.33648	166.33648		166.30207	166.30207			0.00	3,992,075.52	24	6,536.00
I2025	On 04/05/2023	Bond Future	169.59572	169.59572		169.56205	169.56205			0.00	4,070,297.28	24	4,823.00
I2025	On 03/08/2023	Bond Future	171.28614	171.28614		171.25219	171.25219			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	174.74814	174.74814		174.71340	174.71340			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.48217	176.48217		176.44661	176.44661			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	121.09066	121.09066		120.88006	120.88006			0.00	21,069,774.84	174	1,476.00
I2029	On 04/05/2023	Bond Future	122.16788	122.16788		121.95420	121.95420			0.00	21,257,211.12	174	387.00
I2029	On 03/08/2023	Bond Future	124.64184	124.64184		124.42405	124.42405			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	125.83182	125.83182		125.60959	125.60959			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	128.37040	128.37040		128.14352	128.14352			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	116.90930	116.90930		117.11154	117.11154			0.00	2,688,913.90	23	6,992.00
I2033	On 04/05/2023	Bond Future	117.81406	117.81406		118.02122	118.02122			0.00	2,709,723.38	23	318.00
I2033	On 03/08/2023	Bond Future	120.19971	120.19971		120.41134	120.41134			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	121.20947	121.20947		121.42537	121.42537			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	123.65486	123.65486		123.87492	123.87492			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	129.47859	129.47859		129.47327	129.47327			0.00	0.00	0	2,363.00
I2038	On 04/05/2023	Bond Future	132.01582	132.01582		132.01141	132.01141			0.00	0.00	0	2,863.00
I2038	On 03/08/2023	Bond Future	132.72723	132.72723		132.72321	132.72321			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	135.40990	135.40990		135.40551	135.40551			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	136.12603	136.12603		136.12150	136.12150			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	116.97039	116.97039		116.68477	116.68477			0.00	0.00	0	8,854.00
I2046	On 04/05/2023	Bond Future	117.22690	117.22690		116.93663	116.93663			0.00	0.00	0	10,850.00
I2046	On 03/08/2023	Bond Future	119.60084	119.60084		119.30501	119.30501			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	119.92948	119.92948		119.62763	119.62763			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	122.34850	122.34850		122.04034	122.04034			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	117.72058	117.72058		117.48304	117.48304			0.00	0.00	0	4,161.00
I2050	On 04/05/2023	Bond Future	120.02709	120.02709		119.78577	119.78577			0.00	0.00	0	9,967.00
I2050	On 03/08/2023	Bond Future	120.27720	120.27720		120.03130	120.03130			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	122.70805	122.70805		122.45719	122.45719			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	122.94019	122.94019		122.68437	122.68437			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	329.01100	329.01100		328.85400	328.85400			0.00	0.00	0	640.00
I GOV	On 04/05/2023	Index Future	335.45200	335.45200		335.29500	335.29500			0.00	0.00	0	16.00
I GOV	On 03/08/2023	Index Future	342.24300	342.24300		342.08300	342.08300			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	349.16100	349.16100		348.99800	348.99800			0.00	0.00	0	0.00
I GOV	On 01/02/2024	Index Future	356.20800	356.20800		356.04100	356.04100			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.32500	92.67500		7.30500	92.69500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.60500	92.39500		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.64500	92.35500		7.59500	92.40500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.71000	92.29000		7.71000	92.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.71500	92.28500		7.71000	92.29000			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 21/06/2023	Jibar Tradeable Future			7.74000	92.26000		7.73500	92.26500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.66000	92.34000		7.66000	92.34000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.42500	92.57500		7.36500	92.63500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.35000	92.65000		7.28500	92.71500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.28500	92.71500		7.21000	92.79000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.26000	92.74000		7.19000	92.81000			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			7.37000	92.63000		7.28500	92.71500			0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			8.31958	108.45140		8.27976	108.58668		4.77	0.00	1,629,807,639.20	15,028	42,326.00
R186	On 04/05/2023	Bond Future			8.36169	110.54949		8.31826	110.68831		4.86	0.00	6,468,029,560.92	58,508	83,950.00
R186	On 04/05/2023	Bond Future	8.36	Call	1,166.17000	1.16617	1,242.96000	1.24296	1,166.170	4.90	0.50	0.00	0	200.00	
R186	On 04/05/2023	Bond Future	8.36	Put	1,171.57000	1.17157	1,109.54000	1.10954	1,171.570	4.90	0.50	0.00	0	200.00	
R186	On 03/08/2023	Bond Future			8.38389	107.45691		8.33655	107.59878		4.63	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.40888	109.60395		8.35713	109.74856		4.39	0.00	0.00	0	1,257.00
R186	On 02/11/2023	Bond Future	9.15	Call	3,056.49000	3.05649	3,158.11000	3.15811	3,056.490	4.82	0.68	0.00	0	1,715.00	
R186	On 02/11/2023	Bond Future	10.42	Put	371.80000	0.37180	354.28000	0.35428	371.800	5.35	0.14	0.00	0	1,715.00	
R186	On 01/02/2024	Bond Future			8.44005	106.48526		8.38313	106.63263		4.06	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			328.99827	328.99827		328.90691	328.90691			0.00	0.00	0	977.00
R197	On 04/05/2023	Bond Future			335.44445	335.44445		335.35407	335.35407			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			333.17195	333.17195		333.08063	333.08063			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			339.90557	339.90557		339.81216	339.81216			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			251.10621	251.10621		251.54009	251.54009			0.00	0.00	0	1,515.00
R202	On 04/05/2023	Bond Future			256.02622	256.02622		256.47063	256.47063			0.00	0.00	0	4,448.00
R202	On 03/08/2023	Bond Future			256.39551	256.39551		256.84984	256.84984			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			261.57769	261.57769		262.04085	262.04085			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			261.89866	261.89866		262.37105	262.37105			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			9.89855	90.74228		9.88471	90.80674		10.02	0.00	1,587,808,415.44	17,498	42,153.00
R2030	On 02/02/2023	Bond Future	8.81	Call	0.01000	0.00001	0.02000	0.00002	0.010	6.70	0.00	0.00	0	102.00	
R2030	On 02/02/2023	Bond Future	9.08	Call	2.23000	0.00223	3.35000	0.00335	2.230	7.77	0.00	0.00	0	388.00	
R2030	On 02/02/2023	Bond Future	9.66	Put	1,433.33000	1.43333	1,406.73000	1.40673	1,433.330	9.75	0.72	0.00	0	102.00	
R2030	On 02/02/2023	Bond Future	9.83	Call	628.08000	0.62808	680.54000	0.68054	628.080	10.24	0.44	0.00	0	388.00	

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R2030	On 02/02/2023	Bond Future	9.94	Put	705.72000	0.70572		701.04000	0.70104	705.720	10.55	0.46	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	8.88000	0.00888		10.40000	0.01040	8.880	13.31	0.01	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	11.35	Call	6,453.75000	6.45375		6,519.07000	6.51907	6,453.750	13.67	1.00	0.00	0	5,000.00
R2030	On 02/02/2023	Bond Future	11.55	Call	7,293.86000	7.29386		7,358.77000	7.35877	7,293.860	14.06	1.00	0.00	0	5,000.00
R2030	On 04/05/2023	Bond Future			10.00335	92.49813		9.98862	92.56471		10.42	0.00	1,809,540,917.19	19,563	82,049.00
R2030	On 04/05/2023	Bond Future	9.03	Call	548.14000	0.54814		568.19000	0.56819	548.140	10.13	0.20	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	1,254.25000	1.25425		1,287.86000	1.28786	1,254.250	10.31	0.37	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	1,415.14000	1.41514		1,451.07000	1.45107	1,415.140	10.37	0.40	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	1,628.63000	1.62863		1,667.35000	1.66735	1,628.630	10.44	0.43	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	2,112.17000	2.11217		2,156.20000	2.15620	2,112.170	10.61	0.51	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	3,225.49000	3.22549		3,278.08000	3.27808	3,225.490	10.98	0.64	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	3,922.84000	3.92284		3,979.07000	3.97907	3,922.840	11.20	0.71	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	474.93000	0.47493		471.45000	0.47145	474.930	11.88	0.15	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	338.31000	0.33831		336.30000	0.33630	338.310	12.16	0.11	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	182.40000	0.18240		181.69000	0.18169	182.400	12.29	0.07	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	82.69000	0.08269		82.60000	0.08260	82.690	12.29	0.03	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	72.80000	0.07280		72.76000	0.07276	72.800	12.29	0.03	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			10.10399	90.34225		10.08844	90.41034		9.88	0.00	0.00	0	0.00
R2030	On 03/08/2023	Bond Future	10.40	Call	3,374.72000	3.37472		3,421.68000	3.42168	3,374.720	10.19	0.59	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	4,059.53000	4.05953		4,110.29000	4.11029	4,059.530	10.40	0.65	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	277.66000	0.27766		275.25000	0.27525	277.660	11.64	0.08	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	190.58000	0.19058		188.98000	0.18898	190.580	11.64	0.06	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			10.20369	92.14722		10.18734	92.21661		9.35	0.00	0.00	0	149.00
R2030	On 01/02/2024	Bond Future			10.31510	89.97996		10.29787	90.05063		8.84	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			10.50526	89.87558		10.49154	89.94802		11.99	0.00	2,736,082,281.94	30,443	66,883.00
R2032	On 02/02/2023	Bond Future	9.31	Call	0.02000	0.00002		0.04000	0.00004	0.020	8.73	0.00	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	0.10000	0.00010		0.19000	0.00019	0.100	8.44	0.00	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	9.92	Call	40.02000	0.04002		50.60000	0.05060	40.020	10.03	0.05	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	2,058.50000	2.05850		2,017.94000	2.01794	2,058.500	10.89	0.81	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.22	Call	289.31000	0.28931		327.53000	0.32753	289.310	11.10	0.24	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.30	Call	420.05000	0.42005		466.61000	0.46661	420.050	11.36	0.31	0.00	0	8,000.00
R2032	On 02/02/2023	Bond Future	10.50	Put	914.15000	0.91415		906.11000	0.90611	914.150	11.99	0.50	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	1,427.12000	1.42712		1,501.11000	1.50111	1,427.120	12.48	0.65	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	11.45	Put	37.16000	0.03716		41.14000	0.04114	37.160	14.51	0.03	0.00	0	8,000.00
R2032	On 02/02/2023	Bond Future	11.50	Put	30.62000	0.03062		34.18000	0.03418	30.620	14.63	0.03	0.00	0	8,000.00
R2032	On 02/02/2023	Bond Future	11.84	Put	7.48000	0.00748		8.89000	0.00889	7.480	15.35	0.01	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	0.09000	0.00009		0.13000	0.00013	0.090	16.75	0.00	0.00	0	750.00
R2032	On 04/05/2023	Bond Future			10.61643	87.45449		10.60196	87.52912		13.40	0.00	2,920,455,239.06	33,394	157,325.00
R2032	On 04/05/2023	Bond Future	10.03	Call	1,238.06000	1.23806		1,272.57000	1.27257	1,238.060	12.93	0.32	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	10.53	Call	2,326.38000	2.32638		2,374.70000	2.37470	2,326.380	13.43	0.49	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	10.62	Call	2,564.99000	2.56499		2,615.56000	2.61556	2,564.990	13.53	0.52	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	1,650.20000	1.65020		1,635.57000	1.63557	1,650.200	14.07	0.35	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	11.37	Call	4,968.81000	4.96881		5,033.73000	5.03373	4,968.810	14.45	0.73	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	13.43	Put	80.31000	0.08031		80.48000	0.08048	80.310	15.84	0.03	0.00	0	400.00
R2032	On 03/08/2023	Bond Future			10.72080	89.20517		10.70566	89.28147		12.64	0.00	0.00	0	2,600.00
R2032	On 03/08/2023	Bond Future	9.60	Call	1,118.44000	1.11844		1,143.88000	1.14388	1,118.440	12.01	0.25	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	10.30	Call	2,339.22000	2.33922		2,379.12000	2.37912	2,339.220	12.46	0.42	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	11.90	Call	7,114.79000	7.11479		7,179.71000	7.17971	7,114.790	14.12	0.75	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			10.83297	86.82809		10.81716	86.90586		12.10	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future			10.95269	88.55930		10.93618	88.63849		10.75	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			11.08715	89.38932		11.06345	89.52875		13.46	0.00	1,122,729,859.20	12,560	99,964.00
R2035	On 02/02/2023	Bond Future	9.81	Call	0.27000	0.00027		0.50000	0.00050	0.270	12.27	0.00	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	0.64000	0.00064		1.14000	0.00114	0.640	12.36	0.00	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	23.65000	0.02365		32.86000	0.03286	23.650	12.81	0.03	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	186.29000	0.18629		226.67000	0.22667	186.290	13.30	0.15	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	2,768.58000	2.76858		2,672.19000	2.67219	2,768.580	13.33	0.84	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	935.53000	0.93553		1,034.94000	1.03494	935.530	13.93	0.47	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	1,123.90000	1.12390		1,085.18000	1.08518	1,123.900	13.95	0.52	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	40.24000	0.04024		42.21000	0.04221	40.240	15.38	0.03	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	0.03000	0.00003		0.04000	0.00004	0.030	16.52	0.00	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			11.20290	86.61567		11.17815	86.75848		15.06	0.00	1,123,751,702.58	12,974	140,051.00
R2035	On 04/05/2023	Bond Future	9.85	Call	365.64000	0.36564		389.03000	0.38903	365.640	13.88	0.12	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	1,017.64000	1.01764		1,065.68000	1.06568	1,017.640	14.31	0.26	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.55	Call	1,245.16000	1.24516		0.00000	0.00000	1,245.160	14.45	0.30	40,105,390.21	1,540	770.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,342.07000	1.34207		1,399.34000	1.39934	1,342.070	14.52	0.32	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.05	Call	2,422.89000	2.42289		0.00000	0.00000	2,422.890	15.13	0.47	31,081,344.42	770	770.00
R2035	On 04/05/2023	Bond Future	11.17	Call	2,771.80000	2.77180		2,857.99000	2.85799	2,771.800	15.31	0.51	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	11.80	Put	1,598.88000	1.59888		1,567.34000	1.56734	1,598.880	16.23	0.31	0.00	0	1,035.00
R2035	On 04/05/2023	Bond Future	11.87	Put	1,488.97000	1.48897		0.00000	0.00000	1,488.970	16.34	0.29	39,186,336.10	1,540	770.00
R2035	On 04/05/2023	Bond Future	12.46	Put	801.24000	0.80124		785.98000	0.78598	801.240	17.18	0.18	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	348.13000	0.34813		342.06000	0.34206	348.130	17.95	0.09	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.31426	88.34930		11.28848	88.49521		14.82	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future			11.43567	85.61065		11.40886	85.75939		14.61	0.00	0.00	0	123.00
R2035	On 01/02/2024	Bond Future			11.56762	87.31779		11.53970	87.46940		13.64	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			11.25537	80.97576		11.25175	80.99733		15.25	0.00	384,796,811.52	4,752	88,705.00
R2037	On 02/02/2023	Bond Future	11.10	Call	648.13000	0.64813		686.56000	0.68656	648.130	15.43	0.37	0.00	0	577.00
R2037	On 02/02/2023	Bond Future	11.97	Put	89.94000	0.08994		100.56000	0.10056	89.940	16.99	0.07	0.00	0	577.00
R2037	On 04/05/2023	Bond Future			11.37302	82.54267		11.36914	82.56539		16.25	0.00	346,349,043.32	4,196	46,373.00
R2037	On 04/05/2023	Bond Future	10.95	Call	1,771.06000	1.77106		1,792.21000	1.79221	1,771.060	15.81	0.38	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	1,965.75000	1.96575		1,987.84000	1.98784	1,965.750	15.92	0.40	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	4,312.79000	4.31279	4,340.65000	4.34065	4,312.790	17.10	0.64	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	1,690.12000	1.69012	1,695.79000	1.69579	1,690.120	17.35	0.32	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	220.34000	0.22034	223.69000	0.22369	220.340	19.38	0.06	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.48878	79.93712	11.48471	79.96051		16.85	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future			11.60174	81.53417	11.59754	81.55790		15.81	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.72347	78.90467	11.71912	78.92879		15.57	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			11.41511	82.22436	11.39636	82.34402		16.26	0.00	1,040,220,378.36	12,651	105,806.00
R2040	On 02/02/2023	Bond Future	10.21	Call	0.69000	0.00069	1.17000	0.00117	0.690	14.74	0.00	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	10.96	Call	196.39000	0.19639	234.28000	0.23428	196.390	15.74	0.14	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	538.85000	0.53885	607.48000	0.60748	538.850	16.15	0.31	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.07	Put	124.79000	0.12479	129.35000	0.12935	124.790	17.83	0.09	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.27	Put	54.63000	0.05463	58.30000	0.05830	54.630	18.21	0.04	0.00	0	388.00
R2040	On 04/05/2023	Bond Future			11.53172	83.81550	11.51216	83.93820		17.34	0.00	1,102,257,640.50	13,151	30,088.00
R2040	On 04/05/2023	Bond Future	10.17	Call	417.37000	0.41737	439.41000	0.43941	417.370	15.99	0.12	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	1,141.00000	1.14100	1,185.05000	1.18505	1,141.000	16.55	0.26	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,522.65000	1.52265	1,575.32000	1.57532	1,522.650	16.82	0.32	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	1,776.21000	1.77621	1,833.89000	1.83389	1,776.210	16.99	0.36	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	3,054.41000	3.05441	3,131.49000	3.13149	3,054.410	17.73	0.50	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	1,980.58000	1.98058	1,954.24000	1.95424	1,980.580	18.70	0.33	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	12.78	Put	963.29000	0.96329	951.93000	0.95193	963.290	19.91	0.19	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	465.28000	0.46528	460.75000	0.46075	465.280	20.68	0.10	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.64657	80.98500	11.62623	81.11036		18.03	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			11.75830	82.60290	11.73722	82.73072		16.94	0.00	0.00	0	84.00
R2040	On 01/02/2024	Bond Future			11.87832	79.74433	11.85645	79.87459		16.74	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			11.43379	78.96961	11.42001	79.05921		17.35	0.00	116,006,357.09	1,469	66,665.00
R2044	On 02/02/2023	Bond Future	10.75	Call	55.29000	0.05529	69.27000	0.06927	55.290	16.42	0.05	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.00	Call	226.28000	0.22628	262.38000	0.26238	226.280	16.86	0.16	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.10	Call	358.46000	0.35846	405.83000	0.40583	358.460	17.06	0.22	0.00	0	1,700.00
R2044	On 02/02/2023	Bond Future	11.70	Call	2,228.02000	2.22802	2,323.95000	2.32395	2,228.020	18.26	0.72	0.00	0	1,700.00
R2044	On 02/02/2023	Bond Future	11.75	Put	449.73000	0.44973	457.20000	0.45720	449.730	18.36	0.25	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	12.00	Put	185.28000	0.18528	193.73000	0.19373	185.280	18.87	0.12	0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future			11.54410	80.49777	11.52971	80.58982		18.52	0.00	118,251,224.13	1,469	23,745.00
R2044	On 04/05/2023	Bond Future	11.75	Put	2,739.15000	2.73915	2,716.26000	2.71626	2,739.150	19.42	0.42	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	2,166.75000	2.16675	2,149.65000	2.14965	2,166.750	19.88	0.35	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.25	Put	1,707.74000	1.70774	1,695.31000	1.69531	1,707.740	20.34	0.29	0.00	0	1,500.00
R2044	On 03/08/2023	Bond Future			11.65247	77.72607	11.63751	77.82018		19.28	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			11.75752	79.27890	11.74204	79.37481		18.14	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			11.87004	76.47918	11.85400	76.57689		17.96	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			11.26174	82.98413		11.23776	83.14742		17.09	0.00	123,480,385.44	1,488	84,468.00
R2048	On 02/02/2023	Bond Future	11.00	Call	502.54000	0.50254		581.43000	0.58143	502.540	17.09	0.28	0.00	0	2,900.00
R2048	On 02/02/2023	Bond Future	11.60	Call	2,678.50000	2.67850		2,834.24000	2.83424	2,678.500	18.29	0.77	0.00	0	2,900.00
R2048	On 04/05/2023	Bond Future			11.36172	80.13078		11.33679	80.29791		19.25	0.00	180,133,993.44	2,248	205,096.00
R2048	On 03/08/2023	Bond Future			11.46021	81.69710		11.43436	81.86772		19.02	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.55698	78.90829		11.53022	79.08232		18.84	0.00	0.00	0	13,000.00
R2048	On 01/02/2024	Bond Future			11.65798	80.51867		11.63027	80.69606		17.55	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			11.08851	69.14389		11.08478	69.16317		15.28	0.00	240,828,168.87	3,483	13,316.00
R209	On 04/05/2023	Bond Future			11.19384	67.33016		11.18986	67.35042		17.04	0.00	234,510,947.28	3,483	17,981.00
R209	On 04/05/2023	Bond Future	10.00	Call	428.37000	0.42837		437.68000	0.43768	428.370	15.72	0.15	0.00	0	500.00
R209	On 04/05/2023	Bond Future	10.50	Call	1,026.66000	1.02666		1,042.01000	1.04201	1,026.660	16.29	0.29	0.00	0	2,500.00
R209	On 04/05/2023	Bond Future	11.00	Call	2,028.90000	2.02890		2,049.61000	2.04961	2,028.900	17.04	0.46	0.00	0	2,500.00
R209	On 04/05/2023	Bond Future	11.00	Put	3,025.51000	3.02551		3,025.96000	3.02596	3,025.510	17.04	0.55	0.00	0	6,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	3,406.95000	3.40695		3,431.00000	3.43100	3,406.950	17.87	0.61	0.00	0	1,000.00
R209	On 04/05/2023	Bond Future	12.50	Put	661.04000	0.66104		665.95000	0.66595	661.040	19.52	0.17	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future			11.29315	68.67800		11.28901	68.69875		16.81	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			11.39790	66.89914		11.39362	66.92027		16.52	0.00	0.00	0	5,720.00
R209	On 01/02/2024	Bond Future			11.50756	68.23301		11.50314	68.25448		15.47	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			223.52672	223.52672		223.41527	223.41527			0.00	0.00	0	372.00
R210	On 04/05/2023	Bond Future			224.82087	224.82087		224.70908	224.70908			0.00	0.00	0	72.00
R210	On 03/08/2023	Bond Future			229.37361	229.37361		229.26008	229.26008			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future			230.84334	230.84334		230.72748	230.72748			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			235.50009	235.50009		235.38151	235.38151			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			10.31047	85.25883		10.30179	85.30008		11.30	0.00	135,305,763.21	1,587	20,450.00
R213	On 02/02/2023	Bond Future	9.16	Call	0.01000	0.00001		0.01000	0.00001	0.010	7.59	0.00	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	1,685.77000	1.68577		1,671.76000	1.67176	1,685.770	10.50	0.77	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	735.05000	0.73505		741.54000	0.74154	735.050	11.60	0.46	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	1,153.63000	1.15363		1,203.83000	1.20383	1,153.630	11.85	0.61	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	0.80000	0.00080		1.09000	0.00109	0.800	16.09	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	10.41558	83.35656	10.40636	83.39932		12.38	0.00	135,120,983.76	1,621	32,873.00
R213	On 03/08/2023			Bond Future	10.51498	85.02492	10.50530	85.06871		11.51	0.00	0.00	0	0.00
R213	On 02/11/2023			Bond Future	10.62693	83.17147	10.61681	83.21606		11.07	0.00	0.00	0	1,911.00
R213	On 01/02/2024			Bond Future	10.75124	84.83026	10.74065	84.87562		9.86	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	11.31327	66.15006	11.29442	66.25160		16.93	0.00	189,453,771.84	2,864	71,030.00
R214	On 02/02/2023	10.90	Call	Bond Future	208.35000	0.20835	245.38000	0.24538	208.350	16.74	0.17	0.00	0	2,300.00
R214	On 02/02/2023	11.60	Call	Bond Future	1,925.20000	1.92520	2,025.35000	2.02535	1,925.200	18.12	0.74	0.00	0	2,300.00
R214	On 04/05/2023			Bond Future	11.41279	64.13179	11.39320	64.23586		19.00	0.00	183,673,446.56	2,864	22,783.00
R214	On 03/08/2023			Bond Future	11.50790	65.41543	11.48762	65.52172		18.78	0.00	0.00	0	0.00
R214	On 02/11/2023			Bond Future	11.61008	63.42383	11.58911	63.53220		18.58	0.00	0.00	0	0.00
R214	On 01/02/2024			Bond Future	11.71954	64.68858	11.69785	64.79900		17.44	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>31,628,394,823.53</b>	<b>262,642</b>	<b>1 787 973.00</b>
<b>Grand Total:</b>												<b>31,628,394,823.53</b>	<b>262,642</b>	<b>1 787 973.00</b>