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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/11/2022

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	855.31300	855.31300	855.47800	855.47800				0.00	0.00	0	0.00
AL37	On	04/05/2023	Index Future	871.56200	871.56200	871.74100	871.74100				0.00	0.00	0	0.00
AL37	On	03/08/2023	Index Future	888.84000	888.84000	889.03000	889.03000				0.00	0.00	0	0.00
AL37	On	02/11/2023	Index Future	907.11600	907.11600	907.31600	907.31600				0.00	0.00	0	0.00
AL37	On	01/02/2024	Index Future	924.51400	924.51400	924.71100	924.71100				0.00	0.00	0	0.00
AL7T	On	02/02/2023	Index Future	984.58300	984.58300	985.41400	985.41400				0.00	0.00	0	0.00
AL7T	On	04/05/2023	Index Future	1,003.28800	1,003.28800	1,004.14800	1,004.14800				0.00	0.00	0	0.00
AL7T	On	03/08/2023	Index Future	1,023.17700	1,023.17700	1,024.06300	1,024.06300				0.00	0.00	0	0.00
AL7T	On	02/11/2023	Index Future	1,044.21500	1,044.21500	1,045.12600	1,045.12600				0.00	0.00	0	0.00
AL7T	On	01/02/2024	Index Future	1,064.24200	1,064.24200	1,065.16200	1,065.16200				0.00	0.00	0	0.00
ALBI	On	02/02/2023	Index Future	864.07900	864.07900	865.02000	865.02000				0.00	0.00	0	107.00
ALBI	On	04/05/2023	Index Future	880.49500	880.49500	881.46500	881.46500				0.00	0.00	0	0.00
ALBI	On	03/08/2023	Index Future	897.95000	897.95000	898.94700	898.94700				0.00	0.00	0	0.00

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ALBI	On 02/11/2023	Index Future	916.41300	916.41300		917.43700	917.43700			0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	933.98900	933.98900		935.02500	935.02500			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	12.27332	75.09814		12.24440	75.23339			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.44501	72.75078		12.41479	72.88895			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.61041	74.21150		12.57885	74.35265			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	12.77548	71.96103		12.74251	72.10529			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.97834	73.35213		12.94392	73.49901			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	12.48406	73.62320		12.46522	73.72670			0.00	0.00	0	4,195.00
ES42	On 04/05/2023	Bond Future	12.63824	70.77799		12.61857	70.88381			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.78259	72.19979		12.76211	72.30791			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	12.92632	69.43993		12.90497	69.55050			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.09363	70.78063		13.07145	70.89309			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	851.84800	851.84800		852.78400	852.78400			0.00	0.00	0	835.00
GOVI	On 04/05/2023	GOVI	868.03100	868.03100		868.99700	868.99700			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	885.23900	885.23900		886.23100	886.23100			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	903.44100	903.44100		904.46000	904.46000			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	920.76800	920.76800		921.79900	921.79900			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	166.07662	166.07662		166.05200	166.05200			0.00	3,155,455.78	19	6,088.00
I2025	On 04/05/2023	Bond Future	169.27391	169.27391		169.24954	169.24954			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	170.92577	170.92577		170.90150	170.90150			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	174.48044	174.48044		174.45603	174.45603			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.07614	176.07614		176.05093	176.05093			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	119.47263	119.47263		119.47463	119.47463			0.00	0.00	0	1,392.00
I2029	On 04/05/2023	Bond Future	120.47884	120.47884		120.48147	120.48147			0.00	0.00	0	0.00
I2029	On 03/08/2023	Bond Future	122.89649	122.89649		122.89950	122.89950			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	124.12397	124.12397		124.12740	124.12740			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	126.52901	126.52901		126.53215	126.53215			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	114.28786	114.28786		114.28869	114.28869			0.00	0.00	0	7,298.00
I2033	On 04/05/2023	Bond Future	115.10307	115.10307		115.10437	115.10437			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	117.41262	117.41262		117.41440	117.41440			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	118.43483	118.43483		118.43689	118.43689			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	120.72979	120.72979		120.73153	120.73153			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	125.95720	125.95720		125.95825	125.95825			0.00	6,801,688.80	54	4,113.00
I2038	On 04/05/2023	Bond Future	128.38235	128.38235		128.38395	128.38395			0.00	0.00	0	1,583.00
I2038	On 03/08/2023	Bond Future	128.99578	128.99578		128.99781	128.99781			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	131.67885	131.67885		131.68124	131.68124			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	132.22121	132.22121		132.22350	132.22350			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	112.16216	112.16216		112.16294	112.16294			0.00	0.00	0	13,076.00
I2046	On 04/05/2023	Bond Future	112.28887	112.28887		112.29008	112.29008			0.00	0.00	0	4,935.00
I2046	On 03/08/2023	Bond Future	114.54229	114.54229		114.54387	114.54387			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	114.83772	114.83772		114.83973	114.83973			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	117.06180	117.06180		117.06360	117.06360			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	112.21612	112.21612		112.61809	112.61809			0.00	0.00	0	9,301.00
I2050	On 04/05/2023	Bond Future	114.37643	114.37643		114.78669	114.78669			0.00	0.00	0	3,359.00
I2050	On 03/08/2023	Bond Future	114.48937	114.48937		114.90825	114.90825			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	116.87069	116.87069		117.29859	117.29859			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	116.89800	116.89800		117.33404	117.33404			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	318.83200	318.83200		318.94200	318.94200			0.00	6,376,640.00	2	663.00
I GOV	On 04/05/2023	Index Future	324.96600	324.96600		325.08300	325.08300			0.00	0.00	0	16.00
I GOV	On 03/08/2023	Index Future	331.48400	331.48400		331.60500	331.60500			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	338.37400	338.37400		338.50000	338.50000			0.00	0.00	0	0.00
I GOV	On 01/02/2024	Index Future	344.93700	344.93700		345.06200	345.06200			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.22500	92.77500		7.23500	92.76500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.25500	92.74500		7.32500	92.67500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.61000	92.39000		7.62000	92.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.64500	92.35500		7.66500	92.33500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.77000	92.23000		7.80000	92.20000			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			7.78000	92.22000		7.82000	92.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.80000	92.20000		7.83000	92.17000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.82500	92.17500		7.84500	92.15500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.81500	92.18500		7.83500	92.16500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.78000	92.22000		7.81000	92.19000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.75000	92.25000		7.79000	92.21000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.73500	92.26500		7.77500	92.22500			0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			8.79371	106.85683		8.78440	106.88786		5.87	0.00	0.00	0	72,500.00
R186	On 04/05/2023	Bond Future			8.88692	108.88831		8.87667	108.92042		5.51	0.00	0.00	0	12,188.00
R186	On 03/08/2023	Bond Future			8.96173	105.74428		8.95046	105.77735		5.38	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			9.01748	107.92182		9.00505	107.95584		4.71	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,169.32000	2.16932	2,196.40000	2.19640	2,169.320	2,169.320	4.79	0.54	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	833.39000	0.83339	832.98000	0.83298	833.390	833.390	5.45	0.24	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			9.14423	104.68343		9.13065	104.71780		4.51	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			329.55256	329.55256		329.56380	329.56380			0.00	0.00	0	977.00
R197	On 04/05/2023	Bond Future			335.89614	335.89614		335.90903	335.90903			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			333.57003	333.57003		333.58436	333.58436			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			340.50862	340.50862		340.52400	340.52400			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			245.48848	245.48848		245.27131	245.27131			0.00	981,953.92	4	5,970.00
R202	On 04/05/2023	Bond Future			250.21385	250.21385		249.99349	249.99349			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			250.41886	250.41886		250.19510	250.19510			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			255.62716	255.62716		255.39903	255.39903			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			255.63608	255.63608		255.40328	255.40328			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			10.36068	88.62273		10.33631	88.73292		10.55	0.00	0.00	0	95,254.00
R2030	On 02/02/2023	Bond Future	8.81	Call	36.94000	0.03694	45.65000	0.04565	36.940	36.940	9.65	0.03	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	82.44000	0.08244	98.38000	0.09838	82.440	82.440	9.56	0.05	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	3,619.18000	3.61918	3,553.95000	3.55395	3,619.180	3,619.180	9.56	0.81	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	569.84000	0.56984	626.75000	0.62675	569.840	569.840	9.72	0.26	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	2,648.86000	2.64886	2,603.35000	2.60335	2,648.860	2,648.860	9.82	0.69	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	490.69000	0.49069	496.16000	0.49616	490.690	490.690	11.55	0.20	0.00	0	388.00

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R2030	On 02/02/2023	Bond Future	11.35	Call	4,696.45000	4.69645	4,813.49000	4.81349	4,696.450	11.84	0.85	0.00	0	5,000.00	
R2030	On 02/02/2023	Bond Future	11.55	Call	5,440.22000	5.44022	5,557.74000	5.55774	5,440.220	12.14	0.88	0.00	0	5,000.00	
R2030	On 04/05/2023	Bond Future			10.49565	90.30825	10.46994	90.42095		10.90	0.00	0.00	0	0.00	
R2030	On 04/05/2023	Bond Future	9.03	Call	535.03000	0.53503	569.03000	0.56903	535.030	10.78	0.16	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	9.58	Call	992.45000	0.99245	1,043.04000	1.04304	992.450	10.52	0.27	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	9.67	Call	1,103.41000	1.10341	1,157.26000	1.15726	1,103.410	10.53	0.29	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	9.78	Call	1,250.42000	1.25042	1,308.26000	1.30826	1,250.420	10.56	0.32	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	10.00	Call	1,583.22000	1.58322	1,648.99000	1.64899	1,583.220	10.60	0.38	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	10.42	Call	2,404.30000	2.40430	2,484.73000	2.48473	2,404.300	10.85	0.49	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	10.65	Call	2,943.87000	2.94387	3,031.35000	3.03135	2,943.870	11.02	0.56	0.00	0	350.00	
R2030	On 04/05/2023	Bond Future	11.34	Put	1,272.62000	1.27262	1,263.02000	1.26302	1,272.620	11.66	0.28	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	11.62	Put	999.17000	0.99917	993.61000	0.99361	999.170	11.94	0.23	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	12.04	Put	692.73000	0.69273	691.25000	0.69125	692.730	12.38	0.17	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	12.50	Put	462.15000	0.46215	463.14000	0.46314	462.150	12.85	0.12	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	12.57	Put	426.35000	0.42635	427.54000	0.42754	426.350	12.85	0.11	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future			10.62612	88.09295	10.59896	88.20820		10.55	0.00	0.00	0	0.00	
R2030	On 03/08/2023	Bond Future	10.40	Call	2,545.26000	2.54526	2,617.30000	2.61730	2,545.260	10.31	0.47	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	3,083.54000	3.08354	3,162.38000	3.16238	3,083.540	10.48	0.52	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	813.80000	0.81380	808.18000	0.80818	813.800	12.25	0.16	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	644.21000	0.64421	640.47000	0.64047	644.210	12.40	0.14	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.74005	89.90762	10.71141	90.02543		9.00	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future			10.89965	87.62288	10.86946	87.74271		8.94	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			10.89815	87.83444	10.88426	87.90551		12.65	0.00	0.00	0	113,602.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	34.56000	0.03456	41.64000	0.04164	34.560	10.95	0.02	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	9.47	Call	59.78000	0.05978	70.46000	0.07046	59.780	10.98	0.04	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	9.92	Call	226.81000	0.22681	253.79000	0.25379	226.810	11.06	0.11	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	4,320.19000	4.32019	4,289.15000	4.28915	4,320.190	11.30	0.81	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.22	Call	501.60000	0.50160	545.21000	0.54521	501.600	11.38	0.21	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	10.30	Call	606.43000	0.60643	654.80000	0.65480	606.430	11.50	0.24	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	2,998.72000	2.99872	2,987.49000	2.98749	2,998.720	11.78	0.67	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.67	Call	1,282.48000	1.28248	1,351.20000	1.35120	1,282.480	12.07	0.41	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	11.45	Put	891.63000	0.89163	909.76000	0.90976	891.630	13.45	0.28	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.50	Put	831.64000	0.83164	850.04000	0.85004	831.640	13.54	0.26	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.84	Put	512.58000	0.51258	530.78000	0.53078	512.580	14.13	0.18	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	12.75	Put	130.68000	0.13068	141.09000	0.14109	130.680	15.60	0.05	0.00	0	750.00	
R2032	On 04/05/2023	Bond Future			11.03238	85.34500	11.01780	85.41779		14.02	0.00	0.00	0	66,460.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	2,146.68000	2.14668	2,205.01000	2.20501	2,146.680	13.63	0.41	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	4,092.61000	4.09261	4,166.11000	4.16611	4,092.610	14.44	0.60	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	417.69000	0.41769	425.51000	0.42551	417.690	16.45	0.09	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			11.15815	87.03885	11.14287	87.11333		12.86	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	5,806.26000	5.80626	5,877.16000	5.87716	5,806.260	13.54	0.66	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			11.27919	84.67070		11.26317	84.74692		11.52	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future			11.43450	86.28943		11.41778	86.36688		10.96	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			11.28346	88.24674		11.25415	88.41595		14.96	0.00	19,414,282.80	220	167,601.00
R2035	On 02/02/2023	Bond Future	9.81	Call	101.39000	0.10139		122.54000	0.12254	101.390	13.71	0.05	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	126.52000	0.12652		151.42000	0.15142	126.520	13.71	0.06	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	355.30000	0.35530		406.41000	0.40641	355.300	13.76	0.14	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	763.98000	0.76398		845.86000	0.84586	763.980	14.12	0.25	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	4,500.84000	4.50084		4,415.41000	4.41541	4,500.840	14.14	0.74	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	1,597.49000	1.59749		1,717.38000	1.71738	1,597.490	14.66	0.42	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	2,925.19000	2.92519		2,876.73000	2.87673	2,925.190	14.68	0.58	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	906.35000	0.90635		907.81000	0.90781	906.350	16.10	0.24	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	145.45000	0.14545		152.68000	0.15268	145.450	17.97	0.05	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			11.41197	85.42267		11.38142	85.59551		16.04	0.00	0.00	0	0.00
R2035	On 04/05/2023	Bond Future	9.85	Call	630.74000	0.63074		676.57000	0.67657	630.740	14.94	0.15	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	1,280.86000	1.28086		1,353.64000	1.35364	1,280.860	14.95	0.26	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,580.25000	1.58025		1,662.70000	1.66270	1,580.250	15.04	0.31	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	2,870.39000	2.87039		2,983.38000	2.98338	2,870.390	15.62	0.46	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	12.46	Put	1,591.53000	1.59153		1,577.33000	1.57733	1,591.530	17.39	0.26	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	899.12000	0.89912		895.58000	0.89558	899.120	18.39	0.16	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.53438	87.11778		11.50255	87.29429		15.02	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future			11.65517	84.40665		11.62200	84.58703		13.90	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future			11.80942	86.02072		11.77487	86.20432		13.03	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			11.46195	79.75833		11.43773	79.89966		16.93	0.00	46,897,898.04	588	133,886.00
R2037	On 02/02/2023	Bond Future	11.10	Call	1,318.77000	1.31877		1,417.89000	1.41789	1,318.770	16.28	0.36	0.00	0	577.00
R2037	On 02/02/2023	Bond Future	11.97	Put	1,193.54000	1.19354		1,198.43000	1.19843	1,193.540	17.77	0.30	0.00	0	577.00
R2037	On 04/05/2023	Bond Future			11.59205	81.27544		11.56684	81.41979		17.27	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future	10.95	Call	1,964.17000	1.96417		2,046.75000	2.04675	1,964.170	16.30	0.35	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	2,138.87000	2.13887		2,225.20000	2.22520	2,138.870	16.38	0.38	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	4,212.43000	4.21243		4,329.41000	4.32941	4,212.430	17.31	0.57	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	2,790.61000	2.79061		2,768.31000	2.76831	2,790.610	17.55	0.39	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	701.47000	0.70147		704.60000	0.70460	701.470	20.24	0.12	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.71886	78.63071		11.69261	78.77816		17.06	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future			11.83161	80.25094		11.80433	80.40163		15.09	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.97452	77.53050		11.94618	77.68387		14.92	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			11.55920	81.31382		11.53496	81.46589		17.98	0.00	180,516,680.40	2,220	120,388.00
R2040	On 02/02/2023	Bond Future	10.21	Call	165.20000	0.16520		193.68000	0.19368	165.200	16.48	0.07	0.00	0	388.00

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	10.96	Call	910.53000	0.91053		995.61000	0.99561	910.530	16.75	0.27	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	1,386.24000	1.38624	1,491.81000	1.49181	1,386.240	17.04	0.36	0.00	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.07	Put	1,260.56000	1.26056	1,265.57000	1.26557	1,260.560	18.58	0.30	0.00	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.27	Put	960.49000	0.96049	969.94000	0.96994	960.490	18.96	0.24	0.00	0.00	0	388.00
R2040	On 04/05/2023	Bond Future			11.68554	82.86058		11.66033	83.01588		18.35	0.00	0.00	0	300.00
R2040	On 04/05/2023	Bond Future	10.17	Call	759.58000	0.75958	807.40000	0.80740	759.580	17.08	0.16	0.00	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	1,504.75000	1.50475	1,578.29000	1.57829	1,504.750	17.10	0.28	0.00	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,880.04000	1.88004	1,963.46000	1.96346	1,880.040	17.28	0.33	0.00	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	2,123.48000	2.12348	2,212.56000	2.21256	2,123.480	17.40	0.35	0.00	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	3,312.95000	3.31295	3,423.70000	3.42370	3,312.950	17.95	0.47	0.00	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	3,021.53000	3.02153	2,998.63000	2.99863	3,021.530	18.82	0.39	0.00	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	12.78	Put	1,749.49000	1.74949	1,743.54000	1.74354	1,749.490	20.01	0.25	0.00	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	1,056.95000	1.05695	1,058.47000	1.05847	1,056.950	21.07	0.16	0.00	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.80864	79.99682	11.78240	80.15552		18.18	0.00	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			11.91789	81.64537	11.89066	81.80749		16.40	0.00	0.00	0.00	0	0.00
R2040	On 01/02/2024	Bond Future			12.05550	78.70112	12.02723	78.86614		16.20	0.00	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			11.48157	78.66024		11.46238	78.78425		19.03	0.00	0.00	0	86,046.00
R2044	On 02/02/2023	Bond Future	10.30	Call	250.56000	0.25056	285.70000	0.28570	250.560	17.44	0.09	0.00	0.00	0	2,840.00
R2044	On 02/02/2023	Bond Future	10.75	Call	723.98000	0.72398	792.20000	0.79220	723.980	17.78	0.22	0.00	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.00	Call	1,185.62000	1.18562	1,274.24000	1.27424	1,185.620	18.12	0.32	0.00	0.00	0	2,840.00
R2044	On 02/02/2023	Bond Future	11.75	Put	1,815.56000	1.81556	1,824.57000	1.82457	1,815.560	19.53	0.38	0.00	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	12.00	Put	1,312.69000	1.31269	1,328.10000	1.32810	1,312.690	20.03	0.30	0.00	0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future			11.59770	80.15649		11.57774	80.28329		19.44	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future	11.75	Put	3,589.75000	3.58975	3,572.89000	3.57289	3,589.750	19.44	0.44	0.00	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	2,974.57000	2.97457	2,964.46000	2.96446	2,974.570	19.86	0.38	0.00	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.25	Put	2,462.85000	2.46285	2,458.11000	2.45811	2,462.850	20.29	0.33	0.00	0.00	0	1,500.00
R2044	On 03/08/2023	Bond Future			11.71025	77.36433		11.68951	77.49385		19.29	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			11.80945	78.95861		11.78794	79.09101		17.96	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			11.93457	76.08814		11.91228	76.22284		17.74	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			11.38061	82.18332		11.35619	82.34668		18.70	0.00	0.00	0	247,577.00
R2048	On 02/02/2023	Bond Future	10.40	Call	403.00000	0.40300	456.74000	0.45674	403.000	17.14	0.14	0.00	0.00	0	3,820.00
R2048	On 02/02/2023	Bond Future	11.10	Call	1,691.39000	1.69139	1,811.86000	1.81186	1,691.390	17.97	0.40	0.00	0.00	0	3,820.00
R2048	On 04/05/2023	Bond Future			11.48882	79.28824		11.46347	79.45502		20.19	0.00	0.00	0	10,943.00
R2048	On 03/08/2023	Bond Future			11.59404	80.82408		11.56772	80.99442		18.96	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.68793	78.06643		11.66065	78.24049		17.81	0.00	0.00	0	13,000.00
R2048	On 01/02/2024	Bond Future			11.80393	79.59596		11.77567	79.77311		16.77	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			11.28939	68.11660		11.25998	68.26562		16.98	0.00	140,728,895.60	2,066	25,765.00

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 04/05/2023	Bond Future			11.40642	66.26057		11.37588	66.41275		18.17	0.00	0.00	0	2,510.00
R209	On 04/05/2023	Bond Future	10.00	Call	680.13000	0.68013		726.64000	0.72664	680.130	16.92	0.18	0.00	0	1,000.00
R209	On 04/05/2023	Bond Future	11.00	Put	4,215.30000	4.21530		4,155.43000	4.15543	4,215.300	17.46	0.58	0.00	0	6,250.00
R209	On 04/05/2023	Bond Future	12.50	Put	1,338.45000	1.33845		1,326.97000	1.32697	1,338.450	19.76	0.25	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future			11.51563	67.57560		11.48395	67.73101		17.06	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			11.62005	65.81525		11.58720	65.97397		15.76	0.00	0.00	0	0.00
R209	On 01/02/2024	Bond Future			11.74921	67.07357		11.71517	67.23518		14.81	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			223.42552	223.42552		223.21409	223.21409			0.00	0.00	0	372.00
R210	On 04/05/2023	Bond Future			224.64522	224.64522		224.43075	224.43075			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			229.15332	229.15332		228.93518	228.93518			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future			230.75518	230.75518		230.53326	230.53326			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			235.22560	235.22560		234.99874	234.99874			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			10.74069	83.24676		10.72682	83.31064		11.78	0.00	36,628,574.40	440	39,597.00
R213	On 02/02/2023	Bond Future	9.16	Call	32.22000	0.03222		38.76000	0.03876	32.220	10.40	0.02	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	3,845.35000	3.84535		3,817.52000	3.81752	3,845.350	10.67	0.81	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	2,664.45000	2.66445		2,654.41000	2.65441	2,664.450	11.13	0.67	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	982.00000	0.98200		1,039.72000	1.03972	982.000	11.25	0.37	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	212.14000	0.21214		224.78000	0.22478	212.140	14.22	0.09	0.00	0	912.00
R213	On 04/05/2023	Bond Future			10.87111	81.27865		10.85653	81.34411		12.94	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future			10.99475	82.89133		10.97944	82.95832		11.94	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future			11.11786	81.04459		11.10177	81.11319		10.64	0.00	0.00	0	0.00
R213	On 01/02/2024	Bond Future			11.28240	82.59508		11.26555	82.66480		10.11	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			11.39529	65.71118		11.37610	65.81344		18.64	0.00	0.00	0	71,030.00
R214	On 02/02/2023	Bond Future	10.30	Call	249.48000	0.24948		282.33000	0.28233	249.480	17.08	0.11	0.00	0	3,550.00
R214	On 02/02/2023	Bond Future	11.00	Call	1,111.48000	1.11148		1,189.08000	1.18908	1,111.480	17.74	0.35	0.00	0	3,550.00
R214	On 04/05/2023	Bond Future			11.50159	63.66338		11.48169	63.76788		20.05	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future			11.60185	64.92668		11.58123	65.03344		18.85	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future			11.69965	62.96417		11.67829	63.07331		18.11	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future			11.82256	64.16826		11.80046	64.27931		16.93	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
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>441,502,069.74</b>	<b>5,613</b>	<b>1 481 656.00</b>
<b>Grand Total:</b>											<b>441,502,069.74</b>	<b>5,613</b>	<b>1 481 656.00</b>