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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 18/11/2022

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	853.35600	853.35600		852.23900	852.23900			0.00	0.00	0	0.0
AL37	On	04/05/2023	Index Future	869.89500	869.89500		868.76200	868.76200			0.00	0.00	0	0.0
AL37	On	03/08/2023	Index Future	887.33600	887.33600		886.18200	886.18200			0.00	0.00	0	0.0
AL37	On	02/11/2023	Index Future	905.58900	905.58900		904.41300	904.41300			0.00	0.00	0	0.0
AL37	On	01/02/2024	Index Future	922.82300	922.82300		921.62200	921.62200			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	977.43600	977.43600		974.32500	974.32500			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	996.38000	996.38000		993.21400	993.21400			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	1,016.35700	1,016.35700		1,013.13000	1,013.13000			0.00	0.00	0	0.0
AL7T	On	02/11/2023	Index Future	1,037.26400	1,037.26400		1,033.97300	1,033.97300			0.00	0.00	0	0.0
AL7T	On	01/02/2024	Index Future	1,057.00400	1,057.00400		1,053.64700	1,053.64700			0.00	0.00	0	0.0
ALBI	On	02/02/2023	Index Future	858.74200	858.74200		855.58300	855.58300			0.00	0.00	0	109.0
ALBI	On	04/05/2023	Index Future	875.38500	875.38500		872.17000	872.17000			0.00	0.00	0	0.0
ALBI	On	03/08/2023	Index Future	892.93600	892.93600		889.66000	889.66000			0.00	0.00	0	0.0

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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
ALBI	On 02/11/2023	Index Future		911.30500	911.30500		907.96200	907.96200			0.00	0.00	0	0.0
ALBI	On 01/02/2024	Index Future		928.64700	928.64700		925.23800	925.23800			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		12.36718	74.66159		12.43148	74.36461			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future		12.53683	72.33319		12.60376	72.03089			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		12.70258	73.80144		12.77235	73.49319			0.00	0.00	0	0.0
ES33	On 02/11/2023	Bond Future		12.87171	71.54222		12.94449	71.22770			0.00	0.00	0	0.0
ES33	On 01/02/2024	Bond Future		13.08164	72.91381		13.15781	72.59296			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		12.58068	73.09627		12.64972	72.72370			0.00	0.00	0	4,195.0
ES42	On 04/05/2023	Bond Future		12.73372	70.26805		12.80552	69.88860			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		12.87889	71.69508		12.95351	71.30814			0.00	0.00	0	0.0
ES42	On 02/11/2023	Bond Future		13.02658	68.92457		13.10425	68.52969			0.00	0.00	0	0.0
ES42	On 01/02/2024	Bond Future		13.20033	70.24385		13.28130	69.84114			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI		846.55100	846.55100		843.44100	843.44100			0.00	0.00	0	835.0
GOVI	On 04/05/2023	GOVI		862.95700	862.95700		859.79300	859.79300			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		880.25900	880.25900		877.03400	877.03400			0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI		898.36700	898.36700		895.07700	895.07700			0.00	0.00	0	0.0
GOVI	On 01/02/2024	GOVI		915.46300	915.46300		912.10800	912.10800			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future		165.39929	165.39929		165.82700	165.82700			0.00	0.00	0	6,088.0
I2025	On 04/05/2023	Bond Future		168.64554	168.64554		169.08267	169.08267			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		170.32277	170.32277		170.76865	170.76865			0.00	0.00	0	0.0
I2025	On 02/11/2023	Bond Future		173.86524	173.86524		174.32068	174.32068			0.00	0.00	0	0.0
I2025	On 01/02/2024	Bond Future		175.42724	175.42724		175.88776	175.88776			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future		118.58771	118.58771		119.28396	119.28396			0.00	0.00	0	1,392.0
I2029	On 04/05/2023	Bond Future		119.62313	119.62313		120.33334	120.33334			0.00	0.00	0	0.0
I2029	On 03/08/2023	Bond Future		122.04971	122.04971		122.77471	122.77471			0.00	0.00	0	0.0

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		123.26175	123.26175		124.00075	124.00075			0.00	0.00	0	0.0
I2029	On 01/02/2024	Bond Future		125.63194	125.63194		126.38477	126.38477			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future		113.17470	113.17470		114.91493	114.91493			0.00	0.00	0	7,298.0
I2033	On 04/05/2023	Bond Future		114.01382	114.01382		115.78854	115.78854			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future		116.32657	116.32657		118.13760	118.13760			0.00	0.00	0	0.0
I2033	On 02/11/2023	Bond Future		117.32801	117.32801		119.17603	119.17603			0.00	0.00	0	0.0
I2033	On 01/02/2024	Bond Future		119.58414	119.58414		121.46733	121.46733			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future		124.20994	124.20994		125.51001	125.51001			0.00	0.00	0	4,059.0
I2038	On 04/05/2023	Bond Future		126.64794	126.64794		127.97439	127.97439			0.00	0.00	0	1,583.0
I2038	On 03/08/2023	Bond Future		127.25546	127.25546		128.60855	128.60855			0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future		129.90255	129.90255		131.28402	131.28402			0.00	0.00	0	0.0
I2038	On 01/02/2024	Bond Future		130.39549	130.39549		131.79960	131.79960			0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 02/02/2023	Bond Future		109.78220	109.78220		111.99162	111.99162			0.00	0.00	0	12,606.0
I2046	On 04/05/2023	Bond Future		109.90684	109.90684		112.15962	112.15962			0.00	0.00	0	4,935.0
I2046	On 03/08/2023	Bond Future		112.13674	112.13674		114.43552	114.43552			0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future		112.38515	112.38515		114.72999	114.72999			0.00	0.00	0	0.0
I2046	On 01/02/2024	Bond Future		114.54492	114.54492		116.93442	116.93442			0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future		110.44145	110.44145		110.34411	110.34411			0.00	0.00	0	9,301.0
I2050	On 04/05/2023	Bond Future		112.60920	112.60920		112.51054	112.51054			0.00	0.00	0	3,359.0
I2050	On 03/08/2023	Bond Future		112.71036	112.71036		112.60971	112.60971			0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future		115.05495	115.05495		114.95233	114.95233			0.00	0.00	0	0.0
I2050	On 01/02/2024	Bond Future		115.03432	115.03432		114.92588	114.92588			0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 02/02/2023	Index Future		317.20000	317.20000		319.11200	319.11200			0.00	0.00	0	662.0
IGOV	On 04/05/2023	Index Future		323.42400	323.42400		325.37500	325.37500			0.00	0.00	0	16.0
IGOV	On 03/08/2023	Index Future		329.98400	329.98400		331.97500	331.97500			0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future		336.84500	336.84500		338.87900	338.87900			0.00	0.00	0	0.0
IGOV	On 01/02/2024	Index Future		343.32700	343.32700		345.39900	345.39900			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		7.10500	92.89500		7.13500	92.86500			0.00	0.00	0	68.0
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future		7.16500	92.83500		7.19500	92.80500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future		7.50000	92.50000		7.54000	92.46000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future		7.55500	92.44500		7.57500	92.42500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future		7.68000	92.32000		7.71000	92.29000			0.00	0.00	0	0.0

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			7.70000		92.30000		7.74000	92.26000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.75000		92.25000		7.81000	92.19000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.82500		92.17500		7.89500	92.10500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.86500		92.13500		7.94500	92.05500			0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.92000		92.08000		8.00000	92.00000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.92000		92.08000		8.00000	92.00000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.91500		92.08500		7.98500	92.01500			0.00	0.00	0	0.0
R186	On 02/02/2023	Bond Future			8.86733		106.61191		8.91136	106.46577		6.06	0.00	21,748,829.64	204	77,776.0
R186	On 04/05/2023	Bond Future			8.95382		108.67906		9.00132	108.53080		5.44	0.00	0.00	0	12,188.0
R186	On 03/08/2023	Bond Future			9.02655		105.55433		9.07816	105.40340		5.40	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			9.08844		107.72789		9.14484	107.57407		4.63	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future	9.15	Call	2,061.88000		2.06188		1,985.26000	1.98526	2,061.880	4.71	0.52	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	880.98000		0.88098		923.20000	0.92320	880.980	5.37	0.25	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			9.22904		104.46906		9.29134	104.31194		4.46	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 02/02/2023	Bond Future			329.32291		329.32291		329.53308	329.53308			0.00	0.00	0	977.0
R197	On 04/05/2023	Bond Future			335.78582		335.78582		336.00212	336.00212			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			333.52315		333.52315		333.74357	333.74357			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			340.46129		340.46129		340.68687	340.68687			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			251.07888		251.07888		251.08270	251.08270			0.00	0.00	0	5,970.0
R202	On 04/05/2023	Bond Future			256.00605		256.00605		256.01138	256.01138			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			256.37930		256.37930		256.38478	256.38478			0.00	0.00	0	0.0
R202	On 02/11/2023	Bond Future			261.71182		261.71182		261.71788	261.71788			0.00	0.00	0	0.0
R202	On 01/02/2024	Bond Future			261.80894		261.80894		261.80748	261.80748			0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future			10.50318		87.98184		10.56740	87.69494		10.54	0.00	615,872.88	7	90,949.0
R2030	On 02/02/2023	Bond Future	8.81	Call	42.27000		0.04227		36.31000	0.03631	42.270	9.89	0.03	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	85.55000		0.08555		73.98000	0.07398	85.550	9.76	0.05	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.66	Put	4,252.30000		4.25230		4,497.49000	4.49749	4,252.300	9.94	0.82	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	541.67000		0.54167		485.26000	0.48526	541.670	10.08	0.23	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.94	Put	3,246.65000		3.24665		3,466.31000	3.46631	3,246.650	10.19	0.72	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	11.16	Put	756.23000		0.75623		843.67000	0.84367	756.230	11.75	0.26	0.00	0	388.0

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
R2030	On 02/02/2023	Bond Future	11.35	Call	4,274.17000	4.27417	4,059.26000	4.05926	4,274.170	12.00	0.79	0.00	0	5,000.0	
R2030	On 02/02/2023	Bond Future	11.55	Call	4,975.01000	4.97501	4,746.14000	4.74614	4,975.010	12.27	0.83	0.00	0	5,000.0	
R2030	On 04/05/2023	Bond Future			10.63773	89.68872	10.70510	89.39687		10.69	0.00	0.00	0	0.0	
R2030	On 04/05/2023	Bond Future	9.03	Call	455.10000	0.45510	418.92000	0.41892	455.100	10.56	0.14	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	9.58	Call	855.98000	0.85598	793.52000	0.79352	855.980	10.31	0.24	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	954.77000	0.95477	886.69000	0.88669	954.770	10.32	0.26	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	1,086.22000	1.08622	1,010.92000	1.01092	1,086.220	10.35	0.29	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	1,385.90000	1.38590	1,295.22000	1.29522	1,385.900	10.39	0.34	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	2,139.22000	2.13922	2,016.36000	2.01636	2,139.220	10.64	0.46	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	10.65	Call	2,643.10000	2.64310	2,502.36000	2.50236	2,643.100	10.82	0.52	0.00	0	350.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	1,489.52000	1.48952	1,591.84000	1.59184	1,489.520	11.45	0.32	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,181.71000	1.18171	1,267.49000	1.26749	1,181.710	11.73	0.26	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	830.90000	0.83090	895.80000	0.89580	830.900	12.16	0.20	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	562.61000	0.56261	609.71000	0.60971	562.610	12.62	0.14	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	12.57	Put	520.96000	0.52096	565.35000	0.56535	520.960	12.62	0.13	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future			10.77111	87.48090	10.84204	87.18343		10.32	0.00	0.00	0	0.0	
R2030	On 03/08/2023	Bond Future	10.40	Call	2,309.39000	2.30939	2,188.06000	2.18806	2,309.390	10.25	0.43	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	10.65	Call	2,822.56000	2.82256	2,684.68000	2.68468	2,822.560	10.44	0.49	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future	12.59	Put	947.86000	0.94786	1,008.95000	1.00895	947.860	12.15	0.18	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	12.89	Put	730.37000	0.73037	780.49000	0.78049	730.370	12.15	0.15	0.00	0	350.0	
R2030	On 02/11/2023	Bond Future			10.89277	89.28273	10.96743	88.97928		8.41	0.00	0.00	0	0.0	
R2030	On 01/02/2024	Bond Future			11.06449	86.97222	11.14344	86.66274		8.56	0.00	0.00	0	0.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 02/02/2023	Bond Future			11.02477	87.19016	11.07830	86.91973		12.58	0.00	1,307,852.40	15	110,745.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	42.45000	0.04245	37.59000	0.03759	42.450	11.24	0.03	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	68.70000	0.06870	61.07000	0.06107	68.700	11.24	0.04	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	9.92	Call	241.54000	0.24154	218.07000	0.21807	241.540	11.45	0.11	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	4,973.10000	4.97310	5,204.79000	5.20479	4,973.100	11.73	0.82	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	504.23000	0.50423	460.96000	0.46096	504.230	11.80	0.20	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.30	Call	601.06000	0.60106	551.28000	0.55128	601.060	11.90	0.23	0.00	0	8,000.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	3,612.12000	3.61212	3,814.60000	3.81460	3,612.120	12.19	0.70	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	1,217.12000	1.21712	1,132.18000	1.13218	1,217.120	12.46	0.37	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.45	Put	1,252.59000	1.25259	1,359.06000	1.35906	1,252.590	13.70	0.34	0.00	0	8,000.0	
R2032	On 02/02/2023	Bond Future	11.50	Put	1,178.31000	1.17831	1,280.31000	1.28031	1,178.310	13.78	0.32	0.00	0	8,000.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	769.00000	0.76900	843.73000	0.84373	769.000	14.30	0.23	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	228.71000	0.22871	257.34000	0.25734	228.710	15.65	0.08	0.00	0	750.0	
R2032	On 04/05/2023	Bond Future			11.15811	84.72072	11.21392	84.44557		13.75	0.00	0.00	0	66,448.0	
R2032	On 04/05/2023	Bond Future	10.62	Call	1,933.95000	1.93395	1,839.67000	1.83967	1,933.950	13.37	0.38	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	11.37	Call	3,763.96000	3.76396	3,618.50000	3.61850	3,763.960	14.17	0.57	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	13.43	Put	498.24000	0.49824	533.77000	0.53377	498.240	16.13	0.11	0.00	0	400.0	
R2032	On 03/08/2023	Bond Future			11.28563	86.42088	11.34388	86.14050		12.50	0.00	0.00	0	2,600.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	5,444.05000	5.44405	5,273.23000	5.27323	5,444.050	13.42	0.64	0.00	0	5,000.0	

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			11.41250	84.03995		11.47340	83.75387			10.90	0.00	0.00	0	0.0
R2032	On 01/02/2024	Bond Future			11.57699	85.63320		11.64081	85.34147			10.54	0.00	0.00	0	0.0
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2035	On 02/02/2023	Bond Future			11.37369	87.72885		11.44262	87.33625			14.79	0.00	57,725,583.30	658	166,143.0
R2035	On 02/02/2023	Bond Future	9.81	Call	107.23000	0.10723		92.71000	0.09271	107.230		13.55	0.05	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	132.15000	0.13215		114.58000	0.11458	132.150		13.55	0.06	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.30	Call	353.06000	0.35306		311.08000	0.31108	353.060		13.60	0.13	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	10.64	Call	739.41000	0.73941		662.47000	0.66247	739.410		13.96	0.23	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.66	Put	4,992.25000	4.99225		5,305.50000	5.30550	4,992.250		13.98	0.76	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	1,518.55000	1.51855		1,385.90000	1.38590	1,518.550		14.49	0.39	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	11.06	Put	3,362.51000	3.36251		3,620.99000	3.62099	3,362.510		14.51	0.61	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	1,162.60000	1.16260		1,292.28000	1.29228	1,162.600		15.92	0.28	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	13.22	Put	224.38000	0.22438		259.79000	0.25979	224.380		17.76	0.07	0.00	0	976.0
R2035	On 04/05/2023	Bond Future			11.50006	84.92710		11.57165	84.52742			15.69	0.00	0.00	0	0.0
R2035	On 04/05/2023	Bond Future	9.85	Call	576.23000	0.57623		527.47000	0.52747	576.230		14.62	0.14	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	10.42	Call	1,207.18000	1.20718		1,117.92000	1.11792	1,207.180		14.78	0.25	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	10.60	Call	1,503.19000	1.50319		1,397.81000	1.39781	1,503.190		14.95	0.29	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	11.17	Call	2,748.11000	2.74811		2,586.79000	2.58679	2,748.110		15.59	0.44	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	12.46	Put	1,818.21000	1.81821		1,942.01000	1.94201	1,818.210		17.36	0.28	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	13.18	Put	1,054.30000	1.05430		1,134.71000	1.13471	1,054.300		18.34	0.18	0.00	0	491.0
R2035	On 03/08/2023	Bond Future			11.62263	86.63115		11.69709	86.22369			14.59	0.00	0.00	0	0.0
R2035	On 02/11/2023	Bond Future			11.74707	83.90976		11.82455	83.49410			13.05	0.00	0.00	0	0.0
R2035	On 01/02/2024	Bond Future			11.90781	85.50103		11.98871	85.07717			12.43	0.00	0.00	0	0.0
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2037	On 02/02/2023	Bond Future			11.55128	79.24025		11.60966	78.90435			16.73	0.00	6,418,460.25	81	132,044.0
R2037	On 02/02/2023	Bond Future	11.10	Call	1,259.96000	1.25996		1,163.12000	1.16312	1,259.960		16.08	0.34	3,162,541.93	118	577.0
R2037	On 02/02/2023	Bond Future	11.97	Put	1,487.20000	1.48720		1,619.45000	1.61945	1,487.200		17.55	0.34	1,575,210.67	59	577.0
R2037	On 04/05/2023	Bond Future			11.67947	80.77786		11.74002	80.43591			16.89	0.00	0.00	0	0.0
R2037	On 04/05/2023	Bond Future	11.03	Call	2,036.33000	2.03633		1,926.09000	1.92609	2,036.330		16.27	0.36	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.78	Call	4,044.85000	4.04485		3,871.37000	3.87137	4,044.850		17.30	0.55	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	13.73	Put	792.02000	0.79202		846.97000	0.84697	792.020		19.85	0.14	0.00	0	400.0
R2037	On 03/08/2023	Bond Future			11.80657	78.14093		11.86947	77.79246			16.57	0.00	0.00	0	0.0
R2037	On 02/11/2023	Bond Future			11.92270	79.75081		11.98798	79.39528			14.31	0.00	0.00	0	0.0
R2037	On 01/02/2024	Bond Future			12.07163	77.00831		12.13962	76.64577			14.31	0.00	0.00	0	0.0
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 02/02/2023	Bond Future			11.63271	80.85539		11.70134	80.43105			17.76	0.00	7,519,551.27	93	120,774.0
R2040	On 02/02/2023	Bond Future	10.21	Call	178.08000	0.17808		155.37000	0.15537	178.080		16.26	0.07	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	10.96	Call	940.86000	0.94086		847.71000	0.84771	940.860		16.86	0.26	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	11.19	Call	1,408.49000	1.40849		1,281.93000	1.28193	1,408.490		17.22	0.35	3,230,771.34	116	563.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 02/02/2023	Bond Future	12.07	Put	1,603.22000	1.60322	1,766.40000	1.76640	1,603.220	18.82	0.33	1,559,279.66	58	563.0	
R2040	On 02/02/2023	Bond Future	12.27	Put	1,260.85000	1.26085	1,398.26000	1.39826	1,260.850	19.19	0.28	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future			11.75676	82.42436	11.82790	81.99233		17.95	0.00	0.00	0	300.0	
R2040	On 04/05/2023	Bond Future	10.17	Call	709.39000	0.70939	651.61000	0.65161	709.390	16.70	0.15	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	10.73	Call	1,412.54000	1.41254	1,310.53000	1.31053	1,412.540	16.72	0.26	0.00	0	486.0	
R2040	On 04/05/2023	Bond Future	10.92	Call	1,770.43000	1.77043	1,649.49000	1.64949	1,770.430	16.90	0.31	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	11.48	Call	3,143.78000	3.14378	2,962.65000	2.96265	3,143.780	17.55	0.45	0.00	0	486.0	
R2040	On 04/05/2023	Bond Future	12.78	Put	1,894.44000	1.89444	2,023.13000	2.02313	1,894.440	19.58	0.27	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	13.45	Put	1,158.53000	1.15853	1,245.46000	1.24546	1,158.530	20.62	0.18	0.00	0	486.0	
R2040	On 03/08/2023	Bond Future			11.87959	79.57015	11.95346	79.12970		17.66	0.00	0.00	0	0.0	
R2040	On 02/11/2023	Bond Future			11.99153	81.20953	12.06813	80.76013		15.79	0.00	0.00	0	0.0	
R2040	On 01/02/2024	Bond Future			12.13426	78.24421	12.21397	77.78599		15.69	0.00	0.00	0	0.0	
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2044	On 02/02/2023	Bond Future			11.57993	78.02971	11.64841	77.59571		18.84	0.00	12,796,872.44	164	91,942.0	
R2044	On 02/02/2023	Bond Future	10.30	Call	251.45000	0.25145	220.40000	0.22040	251.450	17.25	0.09	0.00	0	2,840.0	
R2044	On 02/02/2023	Bond Future	10.75	Call	696.45000	0.69645	622.52000	0.62252	696.450	17.60	0.21	0.00	0	2,500.0	
R2044	On 02/02/2023	Bond Future	11.00	Call	1,124.71000	1.12471	1,016.65000	1.01665	1,124.710	17.93	0.29	0.00	0	2,840.0	
R2044	On 02/02/2023	Bond Future	11.75	Put	2,222.90000	2.22290	2,428.49000	2.42849	2,222.900	19.32	0.42	0.00	0	2,500.0	
R2044	On 02/02/2023	Bond Future	12.00	Put	1,659.48000	1.65948	1,828.00000	1.82800	1,659.480	19.82	0.34	0.00	0	4,000.0	
R2044	On 04/05/2023	Bond Future			11.69489	79.54395	11.76581	79.10202		19.05	0.00	0.00	0	0.0	
R2044	On 04/05/2023	Bond Future	11.75	Put	3,995.62000	3.99562	4,215.32000	4.21532	3,995.620	19.46	0.46	0.00	0	4,115.0	
R2044	On 04/05/2023	Bond Future	12.00	Put	3,343.82000	3.34382	3,538.12000	3.53812	3,343.820	19.88	0.40	0.00	0	4,115.0	
R2044	On 04/05/2023	Bond Future	12.25	Put	2,795.63000	2.79563	2,966.42000	2.96642	2,795.630	20.30	0.35	0.00	0	1,500.0	
R2044	On 03/08/2023	Bond Future			11.80826	76.75711	11.88182	76.30659		18.77	0.00	0.00	0	0.0	
R2044	On 02/11/2023	Bond Future			11.91101	78.33856	11.98719	77.87891		17.34	0.00	0.00	0	0.0	
R2044	On 01/02/2024	Bond Future			12.04210	75.44389	12.12129	74.97521		17.17	0.00	0.00	0	0.0	
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2048	On 02/02/2023	Bond Future			11.48337	81.50239	11.55173	81.05514		18.52	0.00	12,143,856.11	149	247,612.0	
R2048	On 02/02/2023	Bond Future	10.40	Call	392.40000	0.39240	346.10000	0.34610	392.400	16.97	0.13	0.00	0	3,820.0	
R2048	On 02/02/2023	Bond Future	11.10	Call	1,583.17000	1.58317	1,441.38000	1.44138	1,583.170	17.81	0.37	0.00	0	3,820.0	
R2048	On 04/05/2023	Bond Future			11.59070	78.62423	11.66147	78.16881		19.79	0.00	0.00	0	10,943.0	
R2048	On 03/08/2023	Bond Future			11.69696	80.16427	11.77033	79.69992		18.48	0.00	0.00	0	0.0	
R2048	On 02/11/2023	Bond Future			11.79455	77.39274	11.87053	76.91896		16.84	0.00	0.00	0	13,000.0	
R2048	On 01/02/2024	Bond Future			11.91657	78.89702	11.99549	78.41400		16.10	0.00	0.00	0	0.0	
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R209	On 02/02/2023	Bond Future			11.37766	67.67218	11.44095	67.35612		16.78	0.00	2,165,509.76	32	24,569.0	
R209	On 04/05/2023	Bond Future			11.49281	65.83274	11.55830	65.51102		17.76	0.00	0.00	0	2,510.0	
R209	On 04/05/2023	Bond Future	10.00	Call	622.30000	0.62230	575.58000	0.57558	622.300	16.54	0.17	0.00	0	1,000.0	
R209	On 04/05/2023	Bond Future	11.00	Put	4,550.46000	4.55046	4,755.32000	4.75532	4,550.460	17.40	0.60	0.00	0	6,250.0	
R209	On 04/05/2023	Bond Future	12.50	Put	1,527.66000	1.52766	1,624.12000	1.62412	1,527.660	19.71	0.27	0.00	0	8,500.0	



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
R209	On 03/08/2023	Bond Future			11.60213		67.15386		11.66995	66.82584		16.56	0.00	0.00	0	0.0
R209	On 02/11/2023	Bond Future			11.70971		65.38475		11.77998	65.05010		14.84	0.00	0.00	0	0.0
R209	On 01/02/2024	Bond Future			11.84442		66.62447		11.91738	66.28323		14.13	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			225.91097		225.91097		225.36480	225.36480			0.00	0.00	0	372.0
R210	On 04/05/2023	Bond Future			227.26733		227.26733		226.71086	226.71086			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			231.87781		231.87781		231.31068	231.31068			0.00	0.00	0	0.0
R210	On 02/11/2023	Bond Future			233.54117		233.54117		232.95962	232.95962			0.00	0.00	0	0.0
R210	On 01/02/2024	Bond Future			238.03094		238.03094		237.43752	237.43752			0.00	0.00	0	0.0
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future			10.87297		82.64076		10.93183	82.37299		11.77	0.00	165,281.52	2	38,419.0
R213	On 02/02/2023	Bond Future	9.16	Call	41.00000		0.04100		35.79000	0.03579	41.000	10.77	0.03	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	4,433.03000		4.43303		4,663.16000	4.66316	4,433.030	10.86	0.83	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	3,194.88000		3.19488		3,395.92000	3.39592	3,194.880	11.22	0.71	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	888.59000		0.88859		813.90000	0.81390	888.590	11.32	0.33	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	323.24000		0.32324		364.48000	0.36448	323.240	13.94	0.12	0.00	0	912.0
R213	On 04/05/2023	Bond Future			11.00256		80.69149		11.06397	80.41906		12.70	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			11.12821		82.31035		11.19243	82.03270		11.63	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future			11.25770		80.45154		11.32495	80.16833		9.99	0.00	0.00	0	0.0
R213	On 01/02/2024	Bond Future			11.43232		81.97815		11.50303	81.68927		9.72	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 02/02/2023	Bond Future			11.48821		65.21969		11.55657	64.86193		18.44	0.00	1,043,515.04	16	71,030.0
R214	On 02/02/2023	Bond Future	10.30	Call	249.99000		0.24999		219.54000	0.21954	249.990	16.89	0.11	0.00	0	3,550.0
R214	On 02/02/2023	Bond Future	11.00	Call	1,057.45000		1.05745		957.87000	0.95787	1,057.450	17.55	0.32	0.00	0	3,550.0
R214	On 04/05/2023	Bond Future			11.59308		63.18644		11.66370	62.82216		19.63	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future			11.69376		64.45424		11.76679	64.08283		18.34	0.00	0.00	0	0.0
R214	On 02/11/2023	Bond Future			11.79476		62.48182		11.87029	62.10291		17.47	0.00	0.00	0	0.0
R214	On 01/02/2024	Bond Future			11.92313		63.66681		12.00150	63.28043		16.40	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Total for Derivatives :</b>											133,178,988.21	1,772	1 477 104.
<b>Grand Total:</b>											133,178,988.21	1,772	1 477 104.