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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 24/01/2023

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	870.71200	870.71200		869.18600	869.18600			0.00	0.00	0	0.0
AL37	On	04/05/2023	Index Future	887.48700	887.48700		885.93800	885.93800			0.00	0.00	0	0.0
AL37	On	03/08/2023	Index Future	905.62200	905.62200		904.04500	904.04500			0.00	0.00	0	0.0
AL37	On	02/11/2023	Index Future	924.59900	924.59900		922.99200	922.99200			0.00	0.00	0	0.0
AL37	On	01/02/2024	Index Future	942.20600	942.20600		940.56200	940.56200			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	1,014.53300	1,014.53300		1,011.47400	1,011.47400			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	1,034.07800	1,034.07800		1,030.96700	1,030.96700			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	1,055.20900	1,055.20900		1,052.03900	1,052.03900			0.00	0.00	0	0.0
AL7T	On	02/11/2023	Index Future	1,077.32100	1,077.32100		1,074.08700	1,074.08700			0.00	0.00	0	0.0
AL7T	On	01/02/2024	Index Future	1,097.83500	1,097.83500		1,094.53400	1,094.53400			0.00	0.00	0	0.0
ALBI	On	02/02/2023	Index Future	881.83600	881.83600		878.26000	878.26000			0.00	0.00	0	34.0
ALBI	On	04/05/2023	Index Future	898.82500	898.82500		895.18700	895.18700			0.00	0.00	0	77.0
ALBI	On	03/08/2023	Index Future	917.19200	917.19200		913.48300	913.48300			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			936.41200	936.41200	932.62700	932.62700			0.00	0.00	0	0.0
ALBI	On 01/02/2024	Index Future			954.24300	954.24300	950.38200	950.38200			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			11.85018	77.11216	11.92241	76.76297			0.00	0.00	0	0.0
ES33	On 04/05/2023	Bond Future			11.99975	74.82395	12.07486	74.46854			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future			12.13639	76.37220	12.21457	76.00976			0.00	0.00	0	350.0
ES33	On 02/11/2023	Bond Future			12.27486	74.19515	12.35633	73.82514			0.00	0.00	0	0.0
ES33	On 01/02/2024	Bond Future			12.45786	75.61805	12.54304	75.24055			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			12.27319	74.79605	12.35023	74.36388			0.00	0.00	0	0.0
ES42	On 04/05/2023	Bond Future			12.41511	71.99397	12.49514	71.55388			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future			12.54256	73.48457	12.62561	73.03566			0.00	0.00	0	4,000.0
ES42	On 02/11/2023	Bond Future			12.67138	70.77953	12.75769	70.32125			0.00	0.00	0	0.0
ES42	On 01/02/2024	Bond Future			12.83061	72.13413	12.92050	71.66663			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			869.58300	869.58300	866.07200	866.07200			0.00	0.00	0	139.0
GOVI	On 04/05/2023	GOVI			886.33600	886.33600	882.76400	882.76400			0.00	0.00	0	799.0
GOVI	On 03/08/2023	GOVI			904.44700	904.44700	900.80600	900.80600			0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI			923.40100	923.40100	919.68500	919.68500			0.00	0.00	0	0.0
GOVI	On 01/02/2024	GOVI			940.98400	940.98400	937.19300	937.19300			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future			166.21998	166.21998	166.18601	166.18601			0.00	22,938,357.24	138	6,272.0
I2025	On 04/05/2023	Bond Future			169.46599	169.46599	169.43259	169.43259			0.00	23,386,306.62	138	4,937.0
I2025	On 03/08/2023	Bond Future			171.23080	171.23080	171.19746	171.19746			0.00	0.00	0	214.0
I2025	On 02/11/2023	Bond Future			174.85934	174.85934	174.82561	174.82561			0.00	0.00	0	0.0
I2025	On 01/02/2024	Bond Future			176.43766	176.43766	176.40253	176.40253			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			120.49470	120.49470	120.22441	120.22441			0.00	83,382,332.40	692	964.0
I2029	On 04/05/2023	Bond Future			121.55108	121.55108	121.27641	121.27641			0.00	136,380,311.76	1,122	905.0
I2029	On 03/08/2023	Bond Future			124.06530	124.06530	123.78547	123.78547			0.00	0.00	0	728.0

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	125.36668		125.36668		125.08123	125.08123			0.00	0.00	0	0.0
I2029	On 01/02/2024	Bond Future	127.77815		127.77815		127.48654	127.48654			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	115.05218		115.05218		115.04704	115.04704			0.00	107,228,631.76	932	1,175.0
I2033	On 04/05/2023	Bond Future	115.91305		115.91305		115.90865	115.90865			0.00	150,918,791.10	1,302	1,250.0
I2033	On 03/08/2023	Bond Future	118.31051		118.31051		118.30656	118.30656			0.00	0.00	0	6,141.0
I2033	On 02/11/2023	Bond Future	119.39996		119.39996		119.39610	119.39610			0.00	0.00	0	0.0
I2033	On 01/02/2024	Bond Future	121.69680		121.69680		121.69233	121.69233			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	127.18332		127.18332		125.95264	125.95264			0.00	237,578,441.76	1,868	1,403.0
I2038	On 04/05/2023	Bond Future	129.66692		129.66692		128.41325	128.41325			0.00	366,179,382.08	2,824	4,487.0
I2038	On 03/08/2023	Bond Future	130.39118		130.39118		129.11210	129.11210			0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future	133.15447		133.15447		131.84849	131.84849			0.00	0.00	0	0.0
I2038	On 01/02/2024	Bond Future	133.70645		133.70645		132.37482	132.37482			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	113.96745		113.96745		112.16995	112.16995			0.00	548,069,467.05	4,809	5,482.0
I2046	On 04/05/2023	Bond Future	114.15557		114.15557		112.32382	112.32382			0.00	548,517,513.85	4,805	17,311.0
I2046	On 03/08/2023	Bond Future	116.51704		116.51704		114.64786	114.64786			0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future	116.90017		116.90017		114.99165	114.99165			0.00	0.00	0	0.0
I2046	On 01/02/2024	Bond Future	119.14748		119.14748		117.20168	117.20168			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	113.82795		113.82795		115.86846	115.86846			0.00	275,463,639.00	2,420	3,214.0
I2050	On 04/05/2023	Bond Future	116.05077		116.05077		118.13206	118.13206			0.00	280,378,660.32	2,416	13,174.0
I2050	On 03/08/2023	Bond Future	116.27282		116.27282		118.39776	118.39776			0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future	118.73695		118.73695		120.90693	120.90693			0.00	0.00	0	0.0
I2050	On 01/02/2024	Bond Future	118.78314		118.78314		120.99444	120.99444			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	323.99900		323.99900		324.31200	324.31200			0.00	0.00	0	151.0
IGOV	On 04/05/2023	Index Future	330.32100		330.32100		330.64300	330.64300			0.00	0.00	0	654.0
IGOV	On 03/08/2023	Index Future	337.15000		337.15000		337.48000	337.48000			0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future	344.29200		344.29200		344.63000	344.63000			0.00	0.00	0	0.0
IGOV	On 01/02/2024	Index Future	350.92400		350.92400		351.26600	351.26600			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.58500		92.41500		7.58500	92.41500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.61500		92.38500		7.61500	92.38500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.69500		92.30500		7.69500	92.30500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.71000		92.29000		7.71500	92.28500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	7.70000		92.30000		7.70000	92.30000			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 19/07/2023	Jibar Tradeable Future			7.65500	92.34500		7.66500	92.33500				0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.56000	92.44000		7.58500	92.41500				0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.43000	92.57000		7.43000	92.57000				0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.38500	92.61500		7.37500	92.62500				0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.18500	92.81500		7.17000	92.83000				0.00	0.00	0	0.0
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.17500	92.82500		7.18500	92.81500				0.00	0.00	0	68.0
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			7.23000	92.77000		7.24000	92.76000				0.00	0.00	0	0.0
R186	On 02/02/2023	Bond Future			8.22266	108.78105		8.27892	108.58954			4.69	0.00	380,733,675.00	3,500	42,419.0
R186	On 04/05/2023	Bond Future			8.25892	110.87836		8.31962	110.68396			4.79	0.00	524,454,642.80	4,730	97,846.0
R186	On 04/05/2023	Bond Future	8.36	Call	1,284.67000	1.28467		1,185.78000	1.18578	1,284.670		4.83	0.55	0.00	0	200.0
R186	On 04/05/2023	Bond Future	8.36	Put	961.20000	0.96120		1,056.71000	1.05671	961.200		4.83	0.45	0.00	0	200.0
R186	On 03/08/2023	Bond Future			8.25634	107.83969		8.32221	107.64180			4.51	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			8.23124	110.10138		8.30319	109.89955			4.29	0.00	0.00	0	1,257.0
R186	On 02/11/2023	Bond Future	9.15	Call	3,350.46000	3.35046		3,209.41000	3.20941	3,350.460		4.72	0.72	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	277.40000	0.27740		302.30000	0.30230	277.400		5.25	0.11	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			8.28501	106.88728		8.36445	106.68105			3.99	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			328.99763	328.99763		329.07295	329.07295				0.00	90,474,348.25	275	877.0
R197	On 04/05/2023	Bond Future			335.42239	335.42239		335.50164	335.50164				0.00	112,366,500.65	335	282.0
R197	On 03/08/2023	Bond Future			333.29229	333.29229		333.37476	333.37476				0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			340.35608	340.35608		340.44089	340.44089				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			247.23216	247.23216		250.72801	250.72801				0.00	114,468,490.08	463	1,246.0
R202	On 04/05/2023	Bond Future			252.06021	252.06021		255.62622	255.62622				0.00	114,687,395.55	455	4,903.0
R202	On 03/08/2023	Bond Future			252.45721	252.45721		256.09828	256.09828				0.00	0.00	0	460.0
R202	On 02/11/2023	Bond Future			257.80721	257.80721		261.52573	261.52573				0.00	0.00	0	0.0
R202	On 01/02/2024	Bond Future			257.82094	257.82094		261.61011	261.61011				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			9.74819	91.44572		9.80469	91.18059			9.83	0.00	292,626,304.00	3,200	34,614.0
R2030	On 02/02/2023	Bond Future	8.81	Call	0.00000	0.00000		0.00000	0.00000	0.000		6.61	0.00	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	0.65000	0.00065		0.52000	0.00052	0.650		7.64	0.00	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.66	Put	782.05000	0.78205		981.30000	0.98130	782.050		9.57	0.62	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	786.46000	0.78646		665.66000	0.66566	786.460		10.05	0.61	0.00	0	388.0

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R2030	On 02/02/2023	Bond Future	9.94	Put	246.95000	0.24695		355.72000	0.35572	246.950	10.35	0.27	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	11.16	Put	0.11000	0.00011		0.37000	0.00037	0.110	13.08	0.00	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	11.35	Call	7,153.25000	7.15325		6,888.20000	6.88820	7,153.250	13.44	1.00	0.00	0	5,000.0	
R2030	On 02/02/2023	Bond Future	11.55	Call	7,995.64000	7.99564		7,730.52000	7.73052	7,995.640	13.83	1.00	0.00	0	5,000.0	
R2030	On 04/05/2023	Bond Future			9.84681	93.20879		9.90600	92.93925		10.26	0.00	298,268,128.00	3,200	83,367.0	
R2030	On 04/05/2023	Bond Future	9.03	Call	629.88000	0.62988		577.53000	0.57753	629.880	9.98	0.23	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	9.58	Call	1,436.05000	1.43605		1,337.01000	1.33701	1,436.050	10.16	0.41	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	1,616.61000	1.61661		1,508.94000	1.50894	1,616.610	10.21	0.45	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	1,855.45000	1.85545		1,737.12000	1.73712	1,855.450	10.28	0.49	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	2,392.81000	2.39281		2,253.32000	2.25332	2,392.810	10.45	0.57	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	3,610.22000	3.61022		3,433.65000	3.43365	3,610.220	10.83	0.70	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	10.65	Call	4,359.25000	4.35925		4,165.26000	4.16526	4,359.250	11.05	0.76	0.00	0	350.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	323.32000	0.32332		360.90000	0.36090	323.320	11.72	0.11	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	222.26000	0.22226		249.84000	0.24984	222.260	12.00	0.08	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	111.79000	0.11179		127.51000	0.12751	111.790	12.13	0.04	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	46.23000	0.04623		53.75000	0.05375	46.230	12.13	0.02	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	12.57	Put	40.10000	0.04010		46.77000	0.04677	40.100	12.13	0.02	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future			9.93013	91.10724		9.99234	90.83258		9.67	0.00	0.00	0	5,629.0	
R2030	On 03/08/2023	Bond Future	10.40	Call	3,746.04000	3.74604		3,579.69000	3.57969	3,746.040	9.98	0.64	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	10.65	Call	4,479.51000	4.47951		4,297.00000	4.29700	4,479.510	10.20	0.69	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future	12.59	Put	191.42000	0.19142		210.21000	0.21021	191.420	11.44	0.06	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	12.89	Put	127.03000	0.12703		140.40000	0.14040	127.030	11.44	0.04	0.00	0	350.0	
R2030	On 02/11/2023	Bond Future			9.99959	93.01821		10.06499	92.73797		9.20	0.00	0.00	0	149.0	
R2030	On 01/02/2024	Bond Future			10.12121	90.77927		10.19035	90.49322		8.87	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			10.38967	90.48842		10.44129	90.21403		11.79	0.00	194,550,103.00	2,150	52,067.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	0.00000	0.00000		0.00000	0.00000	0.000	8.48	0.00	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	0.02000	0.00002		0.02000	0.00002	0.020	9.10	0.00	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	9.92	Call	32.30000	0.03230		27.58000	0.02758	32.300	10.75	0.05	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	1,450.83000	1.45083		1,692.75000	1.69275	1,450.830	11.51	0.77	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	307.97000	0.30797		262.64000	0.26264	307.970	11.70	0.30	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.30	Call	465.27000	0.46527		399.31000	0.39931	465.270	11.93	0.39	0.00	0	8,000.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	451.96000	0.45196		598.31000	0.59831	451.960	12.50	0.37	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	1,692.61000	1.69261		1,512.95000	1.51295	1,692.610	12.96	0.79	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.45	Put	2.53000	0.00253		5.99000	0.00599	2.530	14.82	0.00	0.00	0	8,000.0	
R2032	On 02/02/2023	Bond Future	11.50	Put	1.81000	0.00181		4.45000	0.00445	1.810	14.92	0.00	0.00	0	8,000.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	0.17000	0.00017		0.54000	0.00054	0.170	15.64	0.00	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	0.00000	0.00000		0.00000	0.00000	0.000	16.50	0.00	0.00	0	750.0	
R2032	On 04/05/2023	Bond Future			10.49695	88.07323		10.55069	87.79422		13.16	0.00	198,517,060.42	2,254	173,217.0	
R2032	On 04/05/2023	Bond Future	10.03	Call	1,331.25000	1.33125		1,246.49000	1.24649	1,331.250	12.69	0.35	0.00	0	730.0	
R2032	On 04/05/2023	Bond Future	10.53	Call	2,510.70000	2.51070		2,378.82000	2.37882	2,510.700	13.20	0.53	0.00	0	730.0	
R2032	On 04/05/2023	Bond Future	10.62	Call	2,768.30000	2.76830		2,627.98000	2.62798	2,768.300	13.30	0.56	0.00	0	400.0	

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
R2032	On	04/05/2023	Bond Future	11.06	Put	1,324.58000	1.32458	1,424.93000	1.42493	1,324.580	13.83	0.31	0.00	0	730.0	
R2032	On	04/05/2023	Bond Future	11.37	Call	5,323.18000	5.32318	5,121.73000	5.12173	5,323.180	14.22	0.77	0.00	0	400.0	
R2032	On	04/05/2023	Bond Future	13.43	Put	47.65000	0.04765	54.58000	0.05458	47.650	15.61	0.02	0.00	0	400.0	
R2032	On	03/08/2023	Bond Future			10.58851	89.87483	10.64451	89.59053		12.38	0.00	0.00	0	2,600.0	
R2032	On	03/08/2023	Bond Future	9.60	Call	1,190.96000	1.19096	1,123.21000	1.12321	1,190.960	11.75	0.27	0.00	0	1,500.0	
R2032	On	03/08/2023	Bond Future	10.30	Call	2,500.99000	2.50099	2,384.97000	2.38497	2,500.990	12.20	0.44	0.00	0	1,500.0	
R2032	On	03/08/2023	Bond Future	11.90	Call	7,527.70000	7.52770	7,313.66000	7.31366	7,527.700	13.87	0.78	0.00	0	5,000.0	
R2032	On	02/11/2023	Bond Future			10.67714	87.59858	10.73560	87.30848		11.92	0.00	0.00	0	0.0	
R2032	On	01/02/2024	Bond Future			10.80748	89.25914	10.86872	88.96309		10.70	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			10.95078	90.19600	11.02259	89.76988		13.29	0.00	248,039,000.00	2,750	89,605.0	
R2035	On	02/02/2023	Bond Future	9.81	Call	0.01000	0.00001	0.01000	0.00001	0.010	12.16	0.00	0.00	0	582.0	
R2035	On	02/02/2023	Bond Future	9.89	Call	0.04000	0.00004	0.03000	0.00003	0.040	12.10	0.00	0.00	0	388.0	
R2035	On	02/02/2023	Bond Future	10.30	Call	7.78000	0.00778	5.81000	0.00581	7.780	12.34	0.01	0.00	0	976.0	
R2035	On	02/02/2023	Bond Future	10.64	Call	143.76000	0.14376	107.50000	0.10750	143.760	12.76	0.15	0.00	0	388.0	
R2035	On	02/02/2023	Bond Future	10.66	Put	1,920.43000	1.92043	2,305.49000	2.30549	1,920.430	12.78	0.83	0.00	0	582.0	
R2035	On	02/02/2023	Bond Future	11.05	Call	1,083.09000	1.08309	875.26000	0.87526	1,083.090	13.37	0.63	0.00	0	976.0	
R2035	On	02/02/2023	Bond Future	11.06	Put	473.82000	0.47382	686.87000	0.68687	473.820	13.38	0.36	0.00	0	582.0	
R2035	On	02/02/2023	Bond Future	11.98	Put	1.23000	0.00123	3.94000	0.00394	1.230	14.85	0.00	0.00	0	388.0	
R2035	On	02/02/2023	Bond Future	13.22	Put	0.00000	0.00000	0.00000	0.00000	0.000	16.36	0.00	0.00	0	976.0	
R2035	On	04/05/2023	Bond Future			11.06222	87.43197	11.13672	86.99831		14.82	0.00	796,330,382.76	9,108	151,984.0	
R2035	On	04/05/2023	Bond Future	9.85	Call	397.36000	0.39736	349.74000	0.34974	397.360	13.61	0.13	0.00	0	388.0	
R2035	On	04/05/2023	Bond Future	10.42	Call	1,129.00000	1.12900	1,018.49000	1.01849	1,129.000	14.06	0.29	0.00	0	491.0	
R2035	On	04/05/2023	Bond Future	10.55	Call	1,383.08000	1.38308	1,254.50000	1.25450	1,383.080	14.20	0.33	0.00	0	770.0	
R2035	On	04/05/2023	Bond Future	10.60	Call	1,490.77000	1.49077	1,354.99000	1.35499	1,490.770	14.27	0.35	0.00	0	388.0	
R2035	On	04/05/2023	Bond Future	11.05	Call	2,684.09000	2.68409	2,481.32000	2.48132	2,684.090	14.89	0.51	0.00	0	770.0	
R2035	On	04/05/2023	Bond Future	11.17	Call	3,065.72000	3.06572	2,845.41000	2.84541	3,065.720	15.07	0.55	0.00	0	491.0	
R2035	On	04/05/2023	Bond Future	11.80	Put	1,242.22000	1.24222	1,374.42000	1.37442	1,242.220	16.02	0.27	0.00	0	1,035.0	
R2035	On	04/05/2023	Bond Future	11.87	Put	1,149.23000	1.14923	1,273.88000	1.27388	1,149.230	16.12	0.25	0.00	0	770.0	
R2035	On	04/05/2023	Bond Future	12.46	Put	583.97000	0.58397	657.24000	0.65724	583.970	16.98	0.14	0.00	0	388.0	
R2035	On	04/05/2023	Bond Future	13.18	Put	234.42000	0.23442	269.12000	0.26912	234.420	17.75	0.06	0.00	0	491.0	
R2035	On	03/08/2023	Bond Future			11.16135	89.21995	11.23872	88.77785		14.68	0.00	0.00	0	1,500.0	
R2035	On	02/11/2023	Bond Future			11.26135	86.58441	11.34177	86.13323		14.53	0.00	0.00	0	123.0	
R2035	On	01/02/2024	Bond Future			11.40131	88.22659	11.48522	87.76634		13.83	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			11.16469	81.51882	11.23632	81.08940		15.11	0.00	57,063,174.00	700	38,564.0	
R2037	On	02/02/2023	Bond Future	11.10	Call	580.52000	0.58052	454.95000	0.45495	580.520	14.85	0.42	0.00	0	577.0	
R2037	On	02/02/2023	Bond Future	11.97	Put	8.02000	0.00802	20.02000	0.02002	8.020	16.41	0.01	0.00	0	577.0	
R2037	On	04/05/2023	Bond Future			11.27989	83.09053	11.35412	82.65342		16.03	0.00	77,274,192.90	930	60,612.0	
R2037	On	04/05/2023	Bond Future	10.95	Call	1,855.57000	1.85557	1,698.16000	1.69816	1,855.570	15.58	0.40	0.00	0	703.0	
R2037	On	04/05/2023	Bond Future	11.03	Call	2,062.89000	2.06289	1,893.54000	1.89354	2,062.890	15.70	0.43	0.00	0	400.0	

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
R2037	On 04/05/2023	Bond Future	11.78	Call	4,544.29000		4.54429	4,269.18000	4.26918	4,544.290		16.89	0.67	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.94	Put	1,403.08000		1.40308	1,546.00000	1.54600	1,403.080		17.15	0.29	0.00	0	703.0
R2037	On 04/05/2023	Bond Future	13.73	Put	155.21000		0.15521	179.64000	0.17964	155.210		19.21	0.04	0.00	0	400.0
R2037	On 03/08/2023	Bond Future			11.38588		80.53171	11.46291	80.08600			16.73	0.00	0.00	0	71,091.0
R2037	On 02/11/2023	Bond Future			11.48091		82.22107	11.56075	81.76623			15.76	0.00	0.00	0	0.0
R2037	On 01/02/2024	Bond Future			11.61202		79.52610	11.69510	79.06218			15.83	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			11.33456		82.74036	11.40618	82.28131			16.15	0.00	0.00	0	87,480.0
R2040	On 02/02/2023	Bond Future	10.21	Call	0.02000		0.00002	0.02000	0.00002	0.020		14.64	0.00	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	10.96	Call	116.05000		0.11605	88.24000	0.08824	116.050		15.62	0.12	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	11.19	Call	449.13000		0.44913	351.10000	0.35110	449.130		16.04	0.33	0.00	0	563.0
R2040	On 02/02/2023	Bond Future	12.07	Put	17.94000		0.01794	40.17000	0.04017	17.940		17.74	0.02	0.00	0	563.0
R2040	On 02/02/2023	Bond Future	12.27	Put	4.46000		0.00446	11.93000	0.01193	4.460		18.12	0.01	0.00	0	388.0
R2040	On 04/05/2023	Bond Future			11.44912		84.33561	11.52329	83.86835			17.16	0.00	22,011,594.21	261	42,121.0
R2040	On 04/05/2023	Bond Future	10.17	Call	410.04000		0.41004	362.01000	0.36201	410.040		15.74	0.12	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	10.73	Call	1,123.53000		1.12353	1,013.35000	1.01335	1,123.530		16.04	0.27	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	10.92	Call	1,512.53000		1.51253	1,374.63000	1.37463	1,512.530		16.26	0.33	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	11.03	Call	1,772.86000		1.77286	1,618.03000	1.61803	1,772.860		16.41	0.37	0.00	0	684.0
R2040	On 04/05/2023	Bond Future	11.48	Call	3,110.04000		3.11004	2,883.97000	2.88397	3,110.040		17.13	0.53	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	12.05	Put	1,620.71000		1.62071	1,781.22000	1.78122	1,620.710		18.11	0.30	0.00	0	684.0
R2040	On 04/05/2023	Bond Future	12.78	Put	735.65000		0.73565	822.88000	0.82288	735.650		19.35	0.16	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	13.45	Put	351.62000		0.35162	399.04000	0.39904	351.620		20.47	0.08	0.00	0	486.0
R2040	On 03/08/2023	Bond Future			11.55500		81.55178	11.63191	81.07532			17.96	0.00	0.00	0	91,614.0
R2040	On 02/11/2023	Bond Future			11.65005		83.26266	11.72970	82.77639			16.95	0.00	0.00	0	84.0
R2040	On 01/02/2024	Bond Future			11.77927		80.33693	11.86209	79.84097			17.08	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			11.38893		79.26192	11.47555	78.69911			17.24	0.00	0.00	0	35,997.0
R2044	On 02/02/2023	Bond Future	10.75	Call	11.70000		0.01170	7.76000	0.00776	11.700		15.94	0.02	0.00	0	2,500.0
R2044	On 02/02/2023	Bond Future	11.00	Call	100.52000		0.10052	68.42000	0.06842	100.520		16.29	0.10	0.00	0	2,500.0
R2044	On 02/02/2023	Bond Future	11.10	Call	197.78000		0.19778	137.53000	0.13753	197.780		16.47	0.18	0.00	0	1,700.0
R2044	On 02/02/2023	Bond Future	11.70	Call	2,201.33000		2.20133	1,795.51000	1.79551	2,201.330		17.65	0.82	0.00	0	1,700.0
R2044	On 02/02/2023	Bond Future	11.75	Put	162.31000		0.16231	294.32000	0.29432	162.310		17.75	0.14	0.00	0	2,500.0
R2044	On 02/02/2023	Bond Future	12.00	Put	37.93000		0.03793	84.85000	0.08485	37.930		18.27	0.04	0.00	0	4,000.0
R2044	On 04/05/2023	Bond Future			11.49849		80.79015	11.58816	80.21705			18.33	0.00	8,402,175.60	104	52,661.0
R2044	On 04/05/2023	Bond Future	11.75	Put	2,404.80000		2.40480	2,657.98000	2.65798	2,404.800		18.78	0.40	0.00	0	4,115.0
R2044	On 04/05/2023	Bond Future	12.00	Put	1,864.18000		1.86418	2,075.49000	2.07549	1,864.180		19.25	0.33	0.00	0	4,115.0
R2044	On 04/05/2023	Bond Future	12.25	Put	1,438.11000		1.43811	1,612.41000	1.61241	1,438.110		19.71	0.27	0.00	0	1,500.0
R2044	On 03/08/2023	Bond Future			11.59968		78.05903	11.69260	77.47453			19.23	0.00	0.00	0	21,473.0
R2044	On 02/11/2023	Bond Future			11.69033		79.69663	11.78647	79.10007			18.16	0.00	0.00	0	0.0
R2044	On 01/02/2024	Bond Future			11.81288		76.82834	11.91275	76.21999			18.33	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	Options Interest
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			11.25312	83.04276		11.32465	82.55854		16.96	0.00	0.00	0	55,768.0
R2048	On 02/02/2023	Bond Future	11.00	Call	257.11000	0.25711		196.96000	0.19696	257.110	16.48	0.21	0.00	0	2,900.0
R2048	On 02/02/2023	Bond Future	11.60	Call	2,485.35000	2.48535		2,123.75000	2.12375	2,485.350	17.67	0.85	0.00	0	2,900.0
R2048	On 04/05/2023	Bond Future			11.35361	80.18508		11.42760	79.69208		19.04	0.00	11,065,541.04	138	249,804.0
R2048	On 03/08/2023	Bond Future			11.44652	81.78738		11.52310	81.28471		18.93	0.00	0.00	0	0.0
R2048	On 02/11/2023	Bond Future			11.53075	79.07887		11.60995	78.56582		18.83	0.00	0.00	0	0.0
R2048	On 01/02/2024	Bond Future			11.64288	80.61525		11.72508	80.09204		17.61	0.00	0.00	0	13,000.0
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			10.97374	69.74089		11.04532	69.36768		15.13	0.00	0.00	0	11,626.0
R209	On 04/05/2023	Bond Future			11.07589	67.93414		11.14991	67.55423		16.81	0.00	14,945,510.80	220	17,568.0
R209	On 04/05/2023	Bond Future	10.00	Call	453.00000	0.45300		400.84000	0.40084	453.000	15.44	0.16	0.00	0	500.0
R209	On 04/05/2023	Bond Future	10.50	Call	1,108.77000	1.10877		1,003.41000	1.00341	1,108.770	16.04	0.31	0.00	0	2,500.0
R209	On 04/05/2023	Bond Future	11.00	Call	2,199.55000	2.19955		2,029.45000	2.02945	2,199.550	16.81	0.49	0.00	0	2,500.0
R209	On 04/05/2023	Bond Future	11.00	Put	2,592.18000	2.59218		2,801.99000	2.80199	2,592.180	16.81	0.51	0.00	0	6,250.0
R209	On 04/05/2023	Bond Future	11.50	Call	3,678.97000	3.67897		3,447.14000	3.44714	3,678.970	17.66	0.65	0.00	0	1,000.0
R209	On 04/05/2023	Bond Future	12.50	Put	498.05000	0.49805		560.28000	0.56028	498.050	19.33	0.14	0.00	0	8,500.0
R209	On 03/08/2023	Bond Future			11.16519	69.32377		11.24174	68.93640		16.69	0.00	0.00	0	1,690.0
R209	On 02/11/2023	Bond Future			11.25188	67.62522		11.33111	67.22990		16.46	0.00	0.00	0	5,720.0
R209	On 01/02/2024	Bond Future			11.36970	68.90729		11.45191	68.50406		15.72	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			223.88362	223.88362		223.87877	223.87877			0.00	70,299,456.68	314	118.0
R210	On 04/05/2023	Bond Future			225.16702	225.16702		225.16380	225.16380			0.00	84,212,465.48	374	386.0
R210	On 03/08/2023	Bond Future			229.82464	229.82464		229.82228	229.82228			0.00	0.00	0	300.0
R210	On 02/11/2023	Bond Future			231.53254	231.53254		231.53069	231.53069			0.00	0.00	0	0.0
R210	On 01/02/2024	Bond Future			235.98502	235.98502		235.98190	235.98190			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			10.17968	85.88322		10.23634	85.61199		11.08	0.00	0.00	0	20,450.0
R213	On 02/02/2023	Bond Future	9.16	Call	0.00000	0.00000		0.00000	0.00000	0.000	7.62	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	1,059.67000	1.05967		1,285.66000	1.28566	1,059.670	10.30	0.72	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	287.51000	0.28751		406.89000	0.40689	287.510	11.38	0.29	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	1,388.84000	1.38884		1,212.82000	1.21282	1,388.840	11.62	0.78	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	0.00000	0.00000		0.01000	0.00001	0.000	15.81	0.00	0.00	0	912.0

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
R213	On 04/05/2023	Bond Future			10.28017	83.98741		10.33922	83.71156		12.15	0.00	0.00	0	32,873.0
R213	On 03/08/2023	Bond Future			10.36540	85.70482		10.42705	85.42374		11.26	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future			10.45178	83.94753		10.51628	83.66067		10.91	0.00	0.00	0	1,911.0
R213	On 01/02/2024	Bond Future			10.58622	85.54071		10.65400	85.24797		9.84	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			11.24883	66.49822		11.32543	66.08469		16.81	0.00	0.00	0	68,050.0
R214	On 02/02/2023	Bond Future	10.90	Call	110.13000	0.11013		80.58000	0.08058	110.130	16.15	0.13	0.00	0	2,300.0
R214	On 02/02/2023	Bond Future	11.60	Call	2,003.04000	2.00304		1,690.77000	1.69077	2,003.040	17.52	0.85	0.00	0	2,300.0
R214	On 04/05/2023	Bond Future			11.34700	64.48235		11.42609	64.06129		18.81	0.00	7,995,811.40	124	22,721.0
R214	On 03/08/2023	Bond Future			11.43458	65.80102		11.51627	65.37165		18.71	0.00	0.00	0	2,980.0
R214	On 02/11/2023	Bond Future			11.52212	63.88038		11.60654	63.44210		18.61	0.00	0.00	0	0.0
R214	On 01/02/2024	Bond Future			11.64059	65.09195		11.72811	64.64504		17.79	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
<b>Total for Derivatives :</b>													<b>6,499,207,787.56</b>	<b>59,051</b>	<b>1 970 762.</b>
<b>Grand Total:</b>													<b>6,499,207,787.56</b>	<b>59,051</b>	<b>1 970 762.</b>