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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 27/01/2023

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	873.38000	873.38000		874.31600	874.31600			0.00	0.00	0	0.0
AL37	On	04/05/2023	Index Future	890.06600	890.06600		891.14600	891.14600			0.00	0.00	0	0.0
AL37	On	03/08/2023	Index Future	907.55800	907.55800		909.34900	909.34900			0.00	0.00	0	0.0
AL37	On	02/11/2023	Index Future	925.21600	925.21600		928.40100	928.40100			0.00	0.00	0	0.0
AL37	On	01/02/2024	Index Future	943.29300	943.29300		946.08900	946.08900			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	1,019.36800	1,019.36800		1,022.08000	1,022.08000			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	1,038.84300	1,038.84300		1,041.75500	1,041.75500			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	1,059.25900	1,059.25900		1,063.03400	1,063.03400			0.00	0.00	0	0.0
AL7T	On	02/11/2023	Index Future	1,079.86800	1,079.86800		1,085.30600	1,085.30600			0.00	0.00	0	0.0
AL7T	On	01/02/2024	Index Future	1,100.96700	1,100.96700		1,105.98300	1,105.98300			0.00	0.00	0	0.0
ALBI	On	02/02/2023	Index Future	885.15700	885.15700		889.72300	889.72300			0.00	132,773,550.00	15	5.0
ALBI	On	04/05/2023	Index Future	902.06700	902.06700		906.85000	906.85000			0.00	135,310,050.00	15	111.0
ALBI	On	03/08/2023	Index Future	919.79500	919.79500		925.37400	925.37400			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		937.69100	937.69100	944.76200	944.76200			0.00	0.00	0	0.0
ALBI	On 01/02/2024		Index Future		956.01200	956.01200	962.76100	962.76100			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		11.79075	77.40117	11.69235	77.88308			0.00	0.00	0	0.0
ES33	On 04/05/2023		Bond Future		11.94063	75.10534	11.83585	75.60765			0.00	0.00	0	0.0
ES33	On 03/08/2023		Bond Future		12.08763	76.59948	11.96597	77.17074			0.00	0.00	0	350.0
ES33	On 02/11/2023		Bond Future		12.24893	74.31344	12.09738	75.01003			0.00	0.00	0	0.0
ES33	On 01/02/2024		Bond Future		12.42150	75.78000	12.27216	76.45027			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		12.20968	75.15554	12.11110	75.71941			0.00	0.00	0	0.0
ES42	On 04/05/2023		Bond Future		12.35142	72.34742	12.24701	72.93309			0.00	0.00	0	0.0
ES42	On 03/08/2023		Bond Future		12.48711	73.78691	12.36832	74.44177			0.00	0.00	0	4,000.0
ES42	On 02/11/2023		Bond Future		12.63453	70.97670	12.49042	71.75651			0.00	0.00	0	0.0
ES42	On 01/02/2024		Bond Future		12.78439	72.37652	12.64209	73.13153			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		872.85200	872.85200	877.34800	877.34800			0.00	235,670,040.00	27	112.0
GOVI	On 04/05/2023		GOVI		889.52700	889.52700	894.23700	894.23700			0.00	240,172,290.00	27	826.0
GOVI	On 03/08/2023		GOVI		907.00900	907.00900	912.50200	912.50200			0.00	0.00	0	0.0
GOVI	On 02/11/2023		GOVI		924.65600	924.65600	931.62100	931.62100			0.00	0.00	0	0.0
GOVI	On 01/02/2024		GOVI		942.72200	942.72200	949.37000	949.37000			0.00	0.00	0	0.0
I2025	On 02/02/2023		Bond Future		166.26118	166.26118	166.25839	166.25839			0.00	0.00	0	5,972.0
I2025	On 04/05/2023		Bond Future		169.47892	169.47892	169.50019	169.50019			0.00	0.00	0	5,237.0
I2025	On 03/08/2023		Bond Future		171.11015	171.11015	171.26287	171.26287			0.00	0.00	0	214.0
I2025	On 02/11/2023		Bond Future		174.47816	174.47816	174.89088	174.89088			0.00	0.00	0	0.0
I2025	On 01/02/2024		Bond Future		176.13866	176.13866	176.47317	176.47317			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		120.59007	120.59007	120.58538	120.58538			0.00	0.00	0	824.0
I2029	On 04/05/2023		Bond Future		121.62726	121.62726	121.64000	121.64000			0.00	0.00	0	1,045.0
I2029	On 03/08/2023		Bond Future		124.04677	124.04677	124.15396	124.15396			0.00	0.00	0	728.0
I2029	On 02/11/2023		Bond Future		125.16165	125.16165	125.45630	125.45630			0.00	0.00	0	0.0
I2029	On 01/02/2024		Bond Future		127.63409	127.63409	127.87202	127.87202			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		114.92685	114.92685	115.32597	115.32597			0.00	0.00	0	955.0
I2033	On 04/05/2023		Bond Future		115.76527	115.76527	116.18881	116.18881			0.00	0.00	0	1,470.0

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
I2033	On 03/08/2023	Bond Future	118.06811	118.06811		118.58990	118.58990				0.00	0.00	0	6,141.0
I2033	On 02/11/2023	Bond Future	118.97589	118.97589		119.68445	119.68445				0.00	0.00	0	0.0
I2033	On 01/02/2024	Bond Future	121.32611	121.32611		121.98921	121.98921				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	126.90475	126.90475		126.89799	126.89799				0.00	0.00	0	1,263.0
I2038	On 04/05/2023	Bond Future	129.36079	129.36079		129.37247	129.37247				0.00	0.00	0	4,627.0
I2038	On 03/08/2023	Bond Future	129.97642	129.97642		130.08831	130.08831				0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future	132.53467	132.53467		132.84431	132.84431				0.00	0.00	0	0.0
I2038	On 01/02/2024	Bond Future	133.14303	133.14303		133.39274	133.39274				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	113.81291	113.81291		112.37394	112.37394				0.00	0.00	0	5,482.0
I2046	On 04/05/2023	Bond Future	113.97821	113.97821		112.52767	112.52767				0.00	0.00	0	17,311.0
I2046	On 03/08/2023	Bond Future	116.24554	116.24554		114.85348	114.85348				0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future	116.44871	116.44871		115.20057	115.20057				0.00	0.00	0	0.0
I2046	On 01/02/2024	Bond Future	118.74842	118.74842		117.41739	117.41739				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	113.85500	113.85500		114.25397	114.25397				0.00	0.00	0	3,214.0
I2050	On 04/05/2023	Bond Future	116.05841	116.05841		116.48180	116.48180				0.00	0.00	0	13,174.0
I2050	On 03/08/2023	Bond Future	116.18925	116.18925		116.71076	116.71076				0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future	118.47613	118.47613		119.18345	119.18345				0.00	0.00	0	0.0
I2050	On 01/02/2024	Bond Future	118.57866	118.57866		119.24031	119.24031				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	323.62800	323.62800		323.51400	323.51400				0.00	0.00	0	151.0
IGOV	On 04/05/2023	Index Future	329.89100	329.89100		329.82200	329.82200				0.00	0.00	0	654.0
IGOV	On 03/08/2023	Index Future	336.45300	336.45300		336.63700	336.63700				0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future	343.07700	343.07700		343.76800	343.76800				0.00	0.00	0	0.0
IGOV	On 01/02/2024	Index Future	349.85500	349.85500		350.39300	350.39300				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.47500	92.52500		7.43500	92.56500				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.49000	92.51000		7.47000	92.53000				0.00	0.00	0	0.0
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.57500	92.42500		7.57500	92.42500				0.00	0.00	0	0.0
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.60000	92.40000		7.63000	92.37000				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	7.59500	92.40500		7.62000	92.38000				0.00	0.00	0	0.0
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	7.51500	92.48500		7.56500	92.43500				0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	7.46000	92.54000		7.52500	92.47500				0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	7.26500	92.73500		7.33500	92.66500				0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	7.11500	92.88500		7.24500	92.75500				0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	6.97000	93.03000		7.10000	92.90000				0.00	0.00	0	0.0
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	6.95500	93.04500		7.10000	92.90000				0.00	0.00	0	68.0

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
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			6.97500		93.02500		7.11500	92.88500			0.00	0.00	0	0.0
R186	On 02/02/2023	Bond Future			8.12346		109.11977		8.08909	109.23744		4.55	0.00	73,655,844.75	675	41,794.0
R186	On 04/05/2023	Bond Future			8.15741		111.20445		8.11524	111.34029		4.66	0.00	185,155,409.25	1,665	100,329.0
R186	On 04/05/2023	Bond Future	8.36	Call	1,446.30000		1.44630		1,543.34000	1.54334	1,446.300	4.78	0.60	0.00	0	200.0
R186	On 04/05/2023	Bond Future	8.36	Put	796.74000		0.79674		757.94000	0.75794	796.740	4.78	0.40	0.00	0	200.0
R186	On 03/08/2023	Bond Future			8.17464		108.08577		8.10069	108.30913		4.42	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			8.20058		110.18753		8.06137	110.57981		4.19	0.00	0.00	0	1,257.0
R186	On 02/11/2023	Bond Future	9.15	Call	3,372.15000		3.37215		3,698.13000	3.69813	3,372.150	4.62	0.73	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	245.58000		0.24558		225.49000	0.22549	245.580	5.15	0.10	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			8.22826		107.03493		8.09712	107.37710		4.01	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			329.12859		329.12859		329.02534	329.02534			0.00	0.00	0	877.0
R197	On 04/05/2023	Bond Future			335.49832		335.49832		335.44087	335.44087			0.00	0.00	0	282.0
R197	On 03/08/2023	Bond Future			333.10703		333.10703		333.30554	333.30554			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			339.66271		339.66271		340.36720	340.36720			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			246.96317		246.96317		247.49306	247.49306			0.00	0.00	0	1,246.0
R202	On 04/05/2023	Bond Future			251.74274		251.74274		252.31896	252.31896			0.00	0.00	0	4,903.0
R202	On 03/08/2023	Bond Future			251.93548		251.93548		252.71694	252.71694			0.00	0.00	0	460.0
R202	On 02/11/2023	Bond Future			256.89408		256.89408		258.07060	258.07060			0.00	0.00	0	0.0
R202	On 01/02/2024	Bond Future			257.02395		257.02395		258.09418	258.09418			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			9.65697		91.87584		9.60810	92.10733		9.96	0.00	67,528,742.40	735	34,304.0
R2030	On 02/02/2023	Bond Future	8.81	Call	0.00000		0.00000		0.00000	0.00000	0.000	7.70	0.00	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	1.17000		0.00117		1.53000	0.00153	1.170	8.68	0.00	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.66	Put	481.33000		0.48133		373.13000	0.37313	481.330	10.40	0.49	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	1,014.45000		1.01445		1,193.02000	1.19302	1,014.450	10.84	0.74	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.94	Put	104.08000		0.10408		74.90000	0.07490	104.080	11.11	0.15	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	11.16	Put	0.00000		0.00000		0.00000	0.00000	0.000	13.66	0.00	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	11.35	Call	7,583.35000		7.58335		7,814.84000	7.81484	7,583.350	14.02	1.00	0.00	0	5,000.0
R2030	On 02/02/2023	Bond Future	11.55	Call	8,425.75000		8.42575		8,657.24000	8.65724	8,425.750	14.31	1.00	0.00	0	5,000.0
R2030	On 04/05/2023	Bond Future			9.75450		93.63114		9.70027	93.88042		10.42	0.00	389,973,698.10	4,165	81,051.0
R2030	On 04/05/2023	Bond Future	9.03	Call	733.92000		0.73392		781.54000	0.78154	733.920	10.15	0.26	0.00	0	388.0

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R2030	On 04/05/2023	Bond Future	9.58	Call	1,618.36000	1.61836		1,711.41000	1.71141	1,618.360	10.32	0.45	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	1,812.77000	1.81277		1,914.09000	1.91409	1,812.770	10.37	0.48	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	2,068.43000	2.06843		2,179.91000	2.17991	2,068.430	10.44	0.52	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	2,638.31000	2.63831		2,769.97000	2.76997	2,638.310	10.61	0.60	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	3,908.59000	3.90859		4,076.86000	4.07686	3,908.590	10.98	0.73	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	10.65	Call	4,682.34000	4.68234		4,866.64000	4.86664	4,682.340	11.20	0.78	0.00	0	350.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	275.84000	0.27584		244.92000	0.24492	275.840	11.87	0.10	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	187.87000	0.18787		165.61000	0.16561	187.870	12.15	0.07	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	92.74000	0.09274		80.43000	0.08043	92.740	12.28	0.04	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	37.44000	0.03744		31.76000	0.03176	37.440	12.28	0.02	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	12.57	Put	32.36000	0.03236		27.35000	0.02735	32.360	12.28	0.02	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future			9.84960	91.46433		9.77628	91.79099		9.78	0.00	0.00	0	5,629.0	
R2030	On 03/08/2023	Bond Future	10.40	Call	4,035.84000	4.03584		4,182.39000	4.18239	4,035.840	10.30	0.65	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	10.65	Call	4,785.99000	4.78599		4,954.56000	4.95456	4,785.990	10.52	0.71	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future	12.59	Put	172.47000	0.17247		151.56000	0.15156	172.470	11.54	0.05	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	12.89	Put	113.78000	0.11378		99.02000	0.09902	113.780	11.54	0.04	0.00	0	350.0	
R2030	On 02/11/2023	Bond Future			9.94738	93.24270		9.83794	93.71553		9.41	0.00	0.00	0	149.0	
R2030	On 01/02/2024	Bond Future			10.05409	91.05803		9.95016	91.49179		9.15	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			10.29764	90.98042		10.25390	91.21553		11.92	0.00	41,850,993.20	460	51,613.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	0.00000	0.00000		0.00000	0.00000	0.000	8.44	0.00	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	0.00000	0.00000		0.03000	0.00003	0.000	9.12	0.00	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	9.92	Call	29.68000	0.02968		58.76000	0.05876	29.680	10.89	0.06	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	994.09000	0.99409		870.46000	0.87046	994.090	11.64	0.70	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	367.73000	0.36773		503.20000	0.50320	367.730	11.83	0.38	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.30	Call	567.63000	0.56763		732.48000	0.73248	567.630	12.06	0.51	0.00	0	8,000.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	196.97000	0.19697		176.43000	0.17643	196.970	12.63	0.23	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	2,036.68000	2.03668		2,267.88000	2.26788	2,036.680	13.09	0.91	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.45	Put	0.10000	0.00010		0.16000	0.00016	0.100	14.95	0.00	0.00	0	8,000.0	
R2032	On 02/02/2023	Bond Future	11.50	Put	0.06000	0.00006		0.10000	0.00010	0.060	15.05	0.00	0.00	0	8,000.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	0.00000	0.00000		0.00000	0.00000	0.000	15.76	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	16.62	0.00	0.00	0	750.0	
R2032	On 04/05/2023	Bond Future			10.40393	88.55898		10.35581	88.81165		13.31	0.00	39,674,423.04	448	182,060.0	
R2032	On 04/05/2023	Bond Future	9.85	Call	1,192.40000	1.19240		1,230.57000	1.23057	1,192.400	12.90	0.32	0.00	0	6,500.0	
R2032	On 04/05/2023	Bond Future	10.03	Call	1,542.17000	1.54217		1,584.66000	1.58466	1,542.170	13.07	0.38	0.00	0	730.0	
R2032	On 04/05/2023	Bond Future	10.53	Call	2,816.42000	2.81642		2,891.93000	2.89193	2,816.420	13.64	0.56	0.00	0	730.0	
R2032	On 04/05/2023	Bond Future	10.62	Call	3,088.45000	3.08845		3,171.79000	3.17179	3,088.450	13.74	0.59	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	11.00	Put	1,303.46000	1.30346		1,167.02000	1.16702	1,303.460	14.22	0.30	0.00	0	13,000.0	
R2032	On 04/05/2023	Bond Future	11.06	Put	1,219.10000	1.21910		1,088.40000	1.08840	1,219.100	14.29	0.29	0.00	0	730.0	
R2032	On 04/05/2023	Bond Future	11.37	Call	5,732.66000	5.73266		5,882.28000	5.88228	5,732.660	14.68	0.78	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	13.43	Put	38.16000	0.03816		33.54000	0.03354	38.160	15.76	0.01	0.00	0	400.0	
R2032	On 03/08/2023	Bond Future			10.50528	90.29964		10.44155	90.62675		12.50	0.00	0.00	0	2,600.0	

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 03/08/2023	Bond Future	9.60	Call	1,314.12000		1.31412	1,389.97000	1.38997	1,314.120	11.87	0.29	0.00	0	1,500.0	
R2032	On 03/08/2023	Bond Future	10.30	Call	2,701.99000		2.70199	2,832.01000	2.83201	2,701.990	12.32	0.47	0.00	0	1,500.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	7,864.82000		7.86482	8,111.98000	8.11198	7,864.820	13.99	0.80	0.00	0	5,000.0	
R2032	On 02/11/2023	Bond Future			10.61725		87.89709	10.52381	88.36551		12.17	0.00	0.00	0	0.0	
R2032	On 01/02/2024	Bond Future			10.73476		89.61241	10.64672	90.04262		10.89	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			10.89838		90.50883	10.79959	91.10298		13.41	0.00	90,056,285.85	995	89,305.0	
R2035	On 02/02/2023	Bond Future	9.81	Call	0.00000		0.00000	0.01000	0.00001	0.000	12.51	0.00	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	9.89	Call	0.00000		0.00000	0.05000	0.00005	0.000	12.51	0.00	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	10.30	Call	3.60000		0.00360	15.17000	0.01517	3.600	12.75	0.01	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future	10.64	Call	126.59000		0.12659	272.54000	0.27254	126.590	13.24	0.16	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	10.66	Put	1,591.12000		1.59112	1,157.97000	1.15797	1,591.120	13.27	0.82	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.05	Call	1,188.14000		1.18814	1,664.88000	1.66488	1,188.140	13.88	0.72	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future	11.06	Put	271.22000		0.27122	159.62000	0.15962	271.220	13.90	0.27	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.98	Put	0.07000		0.00007	0.04000	0.00004	0.070	15.32	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	16.45	0.00	0.00	0	976.0	
R2035	On 04/05/2023	Bond Future			11.01042		87.73533	10.90562	88.35371		14.95	0.00	245,571,188.67	2,799	154,219.0	
R2035	On 04/05/2023	Bond Future	9.85	Call	429.93000		0.42993	517.80000	0.51780	429.930	13.73	0.14	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	10.42	Call	1,205.83000		1.20583	1,395.94000	1.39594	1,205.830	14.19	0.31	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	10.55	Call	1,472.82000		1.47282	1,690.60000	1.69060	1,472.820	14.34	0.35	0.00	0	770.0	
R2035	On 04/05/2023	Bond Future	10.60	Call	1,585.79000		1.58579	1,814.30000	1.81430	1,585.790	14.40	0.37	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	11.05	Call	2,824.17000		2.82417	3,152.87000	3.15287	2,824.170	15.02	0.53	0.00	0	770.0	
R2035	On 04/05/2023	Bond Future	11.17	Call	3,217.78000		3.21778	3,571.58000	3.57158	3,217.780	15.20	0.57	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	11.80	Put	1,147.29000		1.14729	992.71000	0.99271	1,147.290	16.15	0.25	0.00	0	1,035.0	
R2035	On 04/05/2023	Bond Future	11.87	Put	1,059.36000		1.05936	914.76000	0.91476	1,059.360	16.26	0.24	0.00	0	770.0	
R2035	On 04/05/2023	Bond Future	12.46	Put	529.75000		0.52975	449.95000	0.44995	529.750	17.11	0.13	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	13.18	Put	208.18000		0.20818	173.13000	0.17313	208.180	17.88	0.06	0.00	0	491.0	
R2035	On 03/08/2023	Bond Future			11.11962		89.45975	10.99887	90.15897		14.88	0.00	11,093,009.00	124	1,624.0	
R2035	On 02/11/2023	Bond Future			11.24137		86.69703	11.09256	87.54240		14.72	0.00	0.00	0	123.0	
R2035	On 01/02/2024	Bond Future			11.37182		88.38918	11.22509	89.20470		14.41	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			11.12798		81.74020	11.01410	82.43258		15.25	0.00	109,204,907.20	1,336	38,244.0	
R2037	On 02/02/2023	Bond Future	11.10	Call	564.65000		0.56465	967.54000	0.96754	564.650	15.43	0.46	0.00	0	577.0	
R2037	On 02/02/2023	Bond Future	11.97	Put	1.25000		0.00125	0.54000	0.00054	1.250	17.00	0.00	0.00	0	577.0	
R2037	On 04/05/2023	Bond Future			11.24423		83.30176	11.12408	84.01943		16.20	0.00	115,789,446.40	1,390	60,943.0	
R2037	On 04/05/2023	Bond Future	10.95	Call	1,992.75000		1.99275	2,226.24000	2.22624	1,992.750	16.12	0.42	0.00	0	703.0	
R2037	On 04/05/2023	Bond Future	11.03	Call	2,207.94000		2.20794	2,459.58000	2.45958	2,207.940	16.25	0.44	0.00	0	400.0	
R2037	On 04/05/2023	Bond Future	11.78	Call	4,735.33000		4.73533	5,163.18000	5.16318	4,735.330	17.46	0.68	0.00	0	400.0	
R2037	On 04/05/2023	Bond Future	11.94	Put	1,387.86000		1.38786	1,131.69000	1.13169	1,387.860	17.72	0.28	0.00	0	703.0	
R2037	On 04/05/2023	Bond Future	13.73	Put	141.13000		0.14113	112.70000	0.11270	141.130	19.37	0.04	0.00	0	400.0	
R2037	On 03/08/2023	Bond Future			11.36012		80.68157	11.22437	81.47809		16.97	0.00	0.00	0	71,091.0	

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 03/08/2023	Bond Future	10.30	Call	1,411.86000		1.41186		1,583.71000	1.58371	1,411.860	15.93	0.27	39,175,120.16	1,800	1,800.0
R2037	On 03/08/2023	Bond Future	11.00	Call	2,916.21000		2.91621		3,161.40000	3.16140	2,916.210	16.64	0.44	64,266,622.73	1,800	1,800.0
R2037	On 02/11/2023	Bond Future			11.47584		82.25008		11.31358	83.18667		15.98	0.00	0.00	0	0.0
R2037	On 01/02/2024	Bond Future			11.59881		79.60023		11.43781	80.51180		16.50	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			11.26784		83.17162		11.16898	83.81710		16.33	0.00	140,809,552.66	1,693	86,260.0
R2040	On 02/02/2023	Bond Future	10.21	Call	0.00000		0.00000		0.03000	0.00003	0.000	15.11	0.00	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	10.96	Call	96.91000		0.09691		235.44000	0.23544	96.910	15.80	0.12	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	11.19	Call	467.70000		0.46770		813.08000	0.81308	467.700	16.22	0.39	0.00	0	563.0
R2040	On 02/02/2023	Bond Future	12.07	Put	2.10000		0.00210		1.42000	0.00142	2.100	17.91	0.00	0.00	0	563.0
R2040	On 02/02/2023	Bond Future	12.27	Put	0.27000		0.00027		0.21000	0.00021	0.270	18.29	0.00	0.00	0	388.0
R2040	On 04/05/2023	Bond Future			11.38224		84.76054		11.27786	85.43060		17.35	0.00	144,347,199.62	1,703	48,743.0
R2040	On 04/05/2023	Bond Future	10.17	Call	461.72000		0.46172		546.81000	0.54681	461.720	15.95	0.14	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	10.73	Call	1,280.69000		1.28069		1,422.57000	1.42257	1,280.690	16.54	0.29	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	10.92	Call	1,708.60000		1.70860		1,880.86000	1.88086	1,708.600	16.82	0.36	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	11.03	Call	1,991.38000		1.99138		2,182.78000	2.18278	1,991.380	16.99	0.40	0.00	0	684.0
R2040	On 04/05/2023	Bond Future	11.48	Call	3,402.52000		3.40252		3,689.61000	3.68961	3,402.520	17.76	0.55	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	12.05	Put	1,549.95000		1.54995		1,288.51000	1.28851	1,549.950	18.75	0.29	0.00	0	684.0
R2040	On 04/05/2023	Bond Future	12.78	Put	704.44000		0.70444		561.75000	0.56175	704.440	19.98	0.15	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	13.45	Put	317.02000		0.31702		259.91000	0.25991	317.020	20.76	0.07	0.00	0	486.0
R2040	On 03/08/2023	Bond Future			11.49627		81.91857		11.37758	82.66769		18.24	0.00	0.00	0	91,614.0
R2040	On 02/11/2023	Bond Future			11.60965		83.51105		11.46642	84.40125		17.21	0.00	0.00	0	84.0
R2040	On 01/02/2024	Bond Future			11.72980		80.63546		11.58830	81.49891		17.83	0.00	0.00	0	3.0
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			11.34255		79.56604		11.22859	80.32159		17.47	0.00	153,164,627.00	1,925	35,997.0
R2044	On 02/02/2023	Bond Future	10.75	Call	5.44000		0.00544		24.06000	0.02406	5.440	16.52	0.01	0.00	0	2,500.0
R2044	On 02/02/2023	Bond Future	11.00	Call	77.78000		0.07778		201.80000	0.20180	77.780	16.98	0.10	0.00	0	2,500.0
R2044	On 02/02/2023	Bond Future	11.10	Call	172.39000		0.17239		381.41000	0.38141	172.390	17.18	0.18	0.00	0	1,700.0
R2044	On 02/02/2023	Bond Future	11.70	Call	2,389.88000		2.38988		3,096.65000	3.09665	2,389.880	18.39	0.89	0.00	0	1,700.0
R2044	On 02/02/2023	Bond Future	11.75	Put	67.27000		0.06727		32.08000	0.03208	67.270	18.49	0.08	0.00	0	2,500.0
R2044	On 02/02/2023	Bond Future	12.00	Put	9.47000		0.00947		4.15000	0.00415	9.470	19.01	0.01	0.00	0	4,000.0
R2044	On 04/05/2023	Bond Future			11.45260		81.08615		11.33279	81.86775		18.58	0.00	156,090,838.75	1,925	54,557.0
R2044	On 04/05/2023	Bond Future	11.75	Put	2,359.01000		2.35901		1,970.78000	1.97078	2,359.010	19.51	0.39	0.00	0	4,115.0
R2044	On 04/05/2023	Bond Future	12.00	Put	1,833.35000		1.83335		1,506.13000	1.50613	1,833.350	19.98	0.32	0.00	0	4,115.0
R2044	On 04/05/2023	Bond Future	12.25	Put	1,419.09000		1.41909		1,146.05000	1.14605	1,419.090	20.45	0.26	0.00	0	1,500.0
R2044	On 03/08/2023	Bond Future			11.56215		78.29719		11.42818	79.15726		19.57	0.00	0.00	0	21,473.0
R2044	On 02/11/2023	Bond Future			11.67072		79.81925		11.51300	80.81730		18.47	0.00	0.00	0	0.0
R2044	On 01/02/2024	Bond Future			11.78547		76.99672		11.62864	77.97195		19.17	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



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
R2048	On 02/02/2023	Bond Future			11.20697	83.35794		11.09793	84.11135			17.23	0.00	156,712,927.20	1,880	54,438.0
R2048	On 02/02/2023	Bond Future	11.00	Call	232.98000	0.23298		473.65000	0.47365	232.980		17.23	0.22	0.00	0	2,900.0
R2048	On 02/02/2023	Bond Future	11.60	Call	2,695.48000	2.69548		3,408.85000	3.40885	2,695.480		18.44	0.91	0.00	0	2,900.0
R2048	On 04/05/2023	Bond Future			11.30794	80.49210		11.19335	81.27170			19.34	0.00	151,325,148.00	1,880	247,597.0
R2048	On 03/08/2023	Bond Future			11.40888	82.03654		11.28080	82.89482			19.32	0.00	0.00	0	0.0
R2048	On 02/11/2023	Bond Future			11.51032	79.21218		11.35949	80.20884			19.19	0.00	0.00	0	0.0
R2048	On 01/02/2024	Bond Future			11.61485	80.79509		11.46510	81.76843			17.91	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			10.91728	70.03731		10.81833	70.56120			15.25	0.00	10,505,596.50	150	11,626.0
R209	On 04/05/2023	Bond Future			11.01978	68.22413		10.91542	68.76813			16.95	0.00	34,794,306.30	510	18,758.0
R209	On 04/05/2023	Bond Future	10.00	Call	492.23000	0.49223		588.73000	0.58873	492.230		15.57	0.17	0.00	0	500.0
R209	On 04/05/2023	Bond Future	10.50	Call	1,187.80000	1.18780		1,371.31000	1.37131	1,187.800		16.17	0.33	0.00	0	4,500.0
R209	On 04/05/2023	Bond Future	11.00	Call	2,328.32000	2.32832		2,608.39000	2.60839	2,328.320		16.95	0.51	0.00	0	2,500.0
R209	On 04/05/2023	Bond Future	11.00	Put	2,430.96000	2.43096		2,167.03000	2.16703	2,430.960		16.95	0.49	0.00	0	8,250.0
R209	On 04/05/2023	Bond Future	11.50	Call	3,852.67000	3.85267		4,220.93000	4.22093	3,852.670		17.79	0.67	0.00	0	1,000.0
R209	On 04/05/2023	Bond Future	12.50	Put	447.91000	0.44791		381.36000	0.38136	447.910		19.46	0.13	0.00	0	8,500.0
R209	On 03/08/2023	Bond Future			11.11780	69.56514		10.99938	70.17355			16.90	0.00	0.00	0	1,690.0
R209	On 03/08/2023	Bond Future	10.00	Call	1,105.10000	1.10510		1,233.66000	1.23366	1,105.100		15.81	0.25	31,510,437.65	1,800	1,800.0
R209	On 03/08/2023	Bond Future	10.70	Call	2,360.05000	2.36005		2,533.99000	2.53399	2,360.050		16.51	0.42	53,282,438.23	1,800	1,800.0
R209	On 02/11/2023	Bond Future			11.22352	67.76752		11.08034	68.49230			16.66	0.00	0.00	0	5,720.0
R209	On 01/02/2024	Bond Future			11.33267	69.09002		11.19163	69.79233			16.36	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			222.80269	222.80269		223.37482	223.37482				0.00	0.00	0	118.0
R210	On 04/05/2023	Bond Future			224.02620	224.02620		224.64174	224.64174				0.00	0.00	0	386.0
R210	On 03/08/2023	Bond Future			228.48272	228.48272		229.28459	229.28459				0.00	0.00	0	300.0
R210	On 02/11/2023	Bond Future			229.81944	229.81944		230.97932	230.97932				0.00	0.00	0	0.0
R210	On 01/02/2024	Bond Future			234.35882	234.35882		235.42578	235.42578				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			10.08261	86.35053		10.04388	86.53792			11.22	0.00	32,726,850.87	379	20,057.0
R213	On 02/02/2023	Bond Future	9.16	Call	0.00000	0.00000		0.00000	0.00000	0.000		7.93	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	693.41000	0.69341		579.58000	0.57958	693.410		11.25	0.61	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	123.06000	0.12306		95.64000	0.09564	123.060		12.25	0.17	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	1,731.90000	1.73190		1,902.22000	1.90222	1,731.900		12.47	0.89	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	0.00000	0.00000		0.00000	0.00000	0.000		16.05	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	Options Inter
R213	On 04/05/2023	Bond Future			10.18194	84.44889		10.13890	84.65211		12.34	0.00	31,668,333.75	375	33,266.0
R213	On 03/08/2023	Bond Future			10.27730	86.10861		10.21804	86.38161		11.39	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future			10.38807	84.23211		10.29772	84.63781		11.18	0.00	0.00	0	1,911.0
R213	On 01/02/2024	Bond Future			10.50884	85.87651		10.42416	86.24595		10.00	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			11.18733	66.83329		11.08838	67.37816		17.03	0.00	17,376,655.40	260	68,050.0
R214	On 02/02/2023	Bond Future	10.90	Call	100.70000	0.10070		218.46000	0.21846	100.700	16.84	0.14	0.00	0	2,300.0
R214	On 02/02/2023	Bond Future	11.60	Call	2,249.67000	2.24967		2,770.22000	2.77022	2,249.670	18.23	0.93	0.00	0	2,300.0
R214	On 04/05/2023	Bond Future			11.28556	64.81247		11.18159	65.37721		19.05	0.00	17,823,429.25	275	22,932.0
R214	On 03/08/2023	Bond Future			11.38078	66.08629		11.26389	66.71302		19.04	0.00	0.00	0	2,980.0
R214	On 02/11/2023	Bond Future			11.48513	64.07392		11.34586	64.81092		18.91	0.00	0.00	0	0.0
R214	On 01/02/2024	Bond Future			11.59543	65.32451		11.45778	66.04163		18.60	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>3,349,059,961.93</b>	<b>35,031</b>	<b>2 016 323.</b>
<b>Grand Total:</b>													<b>3,349,059,961.93</b>	<b>35,031</b>	<b>2 016 323.</b>