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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/11/2022

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
Derivatives														
AL37	On	02/02/2023	Index Future	854.68000	854.68000		853.35600	853.35600			0.00	0.00	0	0.0
AL37	On	04/05/2023	Index Future	871.22800	871.22800		869.89500	869.89500			0.00	0.00	0	0.0
AL37	On	03/08/2023	Index Future	888.68900	888.68900		887.33600	887.33600			0.00	0.00	0	0.0
AL37	On	02/11/2023	Index Future	906.96500	906.96500		905.58900	905.58900			0.00	0.00	0	0.0
AL37	On	01/02/2024	Index Future	924.23400	924.23400		922.82300	922.82300			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	978.85200	978.85200		977.43600	977.43600			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	997.80500	997.80500		996.38000	996.38000			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	1,017.80200	1,017.80200		1,016.35700	1,016.35700			0.00	0.00	0	0.0
AL7T	On	02/11/2023	Index Future	1,038.73400	1,038.73400		1,037.26400	1,037.26400			0.00	0.00	0	0.0
AL7T	On	01/02/2024	Index Future	1,058.51100	1,058.51100		1,057.00400	1,057.00400			0.00	0.00	0	0.0
ALBI	On	02/02/2023	Index Future	859.39900	859.39900		858.74200	858.74200			0.00	0.00	0	109.0
ALBI	On	04/05/2023	Index Future	876.03900	876.03900		875.38500	875.38500			0.00	0.00	0	0.0
ALBI	On	03/08/2023	Index Future	893.59500	893.59500		892.93600	892.93600			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		911.97300	911.97300		911.30500	911.30500			0.00	0.00	0	0.0
ALBI	On 01/02/2024	Index Future		929.33700	929.33700		928.64700	928.64700			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		12.34955	74.74331		12.36718	74.66159			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future		12.51855	72.41606		12.53683	72.33319			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		12.68356	73.88580		12.70258	73.80144			0.00	0.00	0	0.0
ES33	On 02/11/2023	Bond Future		12.85189	71.62820		12.87171	71.54222			0.00	0.00	0	0.0
ES33	On 01/02/2024	Bond Future		13.06086	73.00168		13.08164	72.91381			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		12.56337	73.19019		12.58068	73.09627			0.00	0.00	0	4,195.0
ES42	On 04/05/2023	Bond Future		12.71578	70.36340		12.73372	70.26805			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		12.86028	71.79215		12.87889	71.69508			0.00	0.00	0	0.0
ES42	On 02/11/2023	Bond Future		13.00723	69.02354		13.02658	68.92457			0.00	0.00	0	0.0
ES42	On 01/02/2024	Bond Future		13.18012	70.34498		13.20033	70.24385			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		847.15100	847.15100		846.55100	846.55100			0.00	0.00	0	835.0
GOVI	On 04/05/2023	GOVI		863.55300	863.55300		862.95700	862.95700			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		880.86000	880.86000		880.25900	880.25900			0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI		898.97600	898.97600		898.36700	898.36700			0.00	0.00	0	0.0
GOVI	On 01/02/2024	GOVI		916.09200	916.09200		915.46300	915.46300			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future		165.44596	165.44596		165.39929	165.39929			0.00	0.00	0	6,088.0
I2025	On 04/05/2023	Bond Future		168.69214	168.69214		168.64554	168.64554			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		170.36966	170.36966		170.32277	170.32277			0.00	0.00	0	0.0
I2025	On 02/11/2023	Bond Future		173.91285	173.91285		173.86524	173.86524			0.00	0.00	0	0.0
I2025	On 01/02/2024	Bond Future		175.47606	175.47606		175.42724	175.42724			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		118.58608	118.58608		118.58771	118.58771			0.00	0.00	0	1,392.0
I2029	On 04/05/2023	Bond Future		119.62071	119.62071		119.62313	119.62313			0.00	0.00	0	0.0
I2029	On 03/08/2023	Bond Future		122.04691	122.04691		122.04971	122.04971			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		123.25854	123.25854		123.26175	123.26175			0.00	0.00	0	0.0
I2029	On 01/02/2024	Bond Future		125.62907	125.62907		125.63194	125.63194			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		112.87048	112.87048		113.17470	113.17470			0.00	0.00	0	7,298.0
I2033	On 04/05/2023	Bond Future		113.70292	113.70292		114.01382	114.01382			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future		116.00898	116.00898		116.32657	116.32657			0.00	0.00	0	0.0
I2033	On 02/11/2023	Bond Future		117.00356	117.00356		117.32801	117.32801			0.00	0.00	0	0.0
I2033	On 01/02/2024	Bond Future		119.25381	119.25381		119.58414	119.58414			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		124.13322	124.13322		124.20994	124.20994			0.00	0.00	0	4,059.0
I2038	On 04/05/2023	Bond Future		126.56909	126.56909		126.64794	126.64794			0.00	0.00	0	1,583.0
I2038	On 03/08/2023	Bond Future		127.17449	127.17449		127.25546	127.25546			0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future		129.81968	129.81968		129.90255	129.90255			0.00	0.00	0	0.0
I2038	On 01/02/2024	Bond Future		130.31117	130.31117		130.39549	130.39549			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		109.78195	109.78195		109.78220	109.78220			0.00	51,597,516.50	470	13,076.0
I2046	On 04/05/2023	Bond Future		109.90584	109.90584		109.90684	109.90684			0.00	0.00	0	4,935.0
I2046	On 03/08/2023	Bond Future		112.13532	112.13532		112.13674	112.13674			0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future		112.38333	112.38333		112.38515	112.38515			0.00	0.00	0	0.0
I2046	On 01/02/2024	Bond Future		114.54350	114.54350		114.54492	114.54492			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		110.83396	110.83396		110.44145	110.44145			0.00	0.00	0	9,301.0
I2050	On 04/05/2023	Bond Future		113.00850	113.00850		112.60920	112.60920			0.00	0.00	0	3,359.0
I2050	On 03/08/2023	Bond Future		113.11740	113.11740		112.71036	112.71036			0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future		115.47030	115.47030		115.05495	115.05495			0.00	0.00	0	0.0
I2050	On 01/02/2024	Bond Future		115.45764	115.45764		115.03432	115.03432			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		315.74400	315.74400		317.20000	317.20000			0.00	0.00	0	662.0
IGOV	On 04/05/2023	Index Future		321.93400	321.93400		323.42400	323.42400			0.00	0.00	0	16.0
IGOV	On 03/08/2023	Index Future		328.46000	328.46000		329.98400	329.98400			0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future		335.28800	335.28800		336.84500	336.84500			0.00	0.00	0	0.0
IGOV	On 01/02/2024	Index Future		341.74400	341.74400		343.32700	343.32700			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		7.11500	92.88500		7.10500	92.89500			0.00	0.00	0	68.0
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future		7.15500	92.84500		7.16500	92.83500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future		7.46500	92.53500		7.50000	92.50000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future		7.51000	92.49000		7.55500	92.44500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future		7.60500	92.39500		7.68000	92.32000			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			7.62500		92.37500		7.70000	92.30000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.69000		92.31000		7.75000	92.25000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.77000		92.23000		7.82500	92.17500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.82500		92.17500		7.86500	92.13500			0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.82000		92.18000		7.92000	92.08000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.82000		92.18000		7.92000	92.08000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.80000		92.20000		7.91500	92.08500			0.00	0.00	0	0.0
R186	On 02/02/2023	Bond Future			8.81806		106.77575		8.86733	106.61191		6.06	0.00	0.00	0	77,776.0
R186	On 04/05/2023	Bond Future			8.90063		108.84539		8.95382	108.67906		5.44	0.00	0.00	0	12,188.0
R186	On 03/08/2023	Bond Future			8.96876		105.72365		9.02655	105.55433		5.40	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			9.02527		107.90051		9.08844	107.72789		4.63	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future	9.15	Call	2,144.80000		2.14480		2,061.88000	2.06188	2,144.800	4.71	0.54	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	830.49000		0.83049		880.98000	0.88098	830.490	5.37	0.24	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			9.15928		104.64534		9.22904	104.46906		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			329.31232		329.31232		329.32291	329.32291			0.00	0.00	0	977.0
R197	On 04/05/2023	Bond Future			335.77290		335.77290		335.78582	335.78582			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			333.50846		333.50846		333.52315	333.52315			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			340.44576		340.44576		340.46129	340.46129			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			244.63154		244.63154		251.07888	251.07888			0.00	0.00	0	5,970.0
R202	On 04/05/2023	Bond Future			249.43071		249.43071		256.00605	256.00605			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			249.66942		249.66942		256.37930	256.37930			0.00	0.00	0	0.0
R202	On 02/11/2023	Bond Future			254.86203		254.86203		261.71182	261.71182			0.00	0.00	0	0.0
R202	On 01/02/2024	Bond Future			254.82768		254.82768		261.80894	261.80894			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			10.49112		88.03585		10.50318	87.98184		10.54	0.00	663,350,129.75	7,535	91,515.0
R2030	On 02/02/2023	Bond Future	8.81	Call	38.76000		0.03876		42.27000	0.04227	38.760	9.89	0.03	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	80.07000		0.08007		85.55000	0.08555	80.070	9.76	0.05	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.66	Put	4,187.21000		4.18721		4,252.30000	4.25230	4,187.210	9.94	0.83	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	529.57000		0.52957		541.67000	0.54167	529.570	10.08	0.23	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.94	Put	3,180.28000		3.18028		3,246.65000	3.24665	3,180.280	10.19	0.72	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	11.16	Put	712.28000		0.71228		756.23000	0.75623	712.280	11.75	0.25	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	4,289.77000	4.28977	4,274.17000	4.27417	4,289.770	12.00	0.80	0.00	0	5,000.0	
R2030	On 02/02/2023	Bond Future	11.55	Call	4,996.24000	4.99624	4,975.01000	4.97501	4,996.240	12.27	0.84	0.00	0	5,000.0	
R2030	On 04/05/2023	Bond Future			10.62517	89.74326	10.63773	89.68872		10.69	0.00	0.00	0	0.0	
R2030	On 04/05/2023	Bond Future	9.03	Call	449.84000	0.44984	455.10000	0.45510	449.840	10.56	0.14	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	9.58	Call	851.53000	0.85153	855.98000	0.85598	851.530	10.31	0.24	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	950.64000	0.95064	954.77000	0.95477	950.640	10.32	0.26	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	1,082.59000	1.08259	1,086.22000	1.08622	1,082.590	10.35	0.29	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	1,383.70000	1.38370	1,385.90000	1.38590	1,383.700	10.39	0.34	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	2,141.06000	2.14106	2,139.22000	2.13922	2,141.060	10.64	0.46	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	10.65	Call	2,647.83000	2.64783	2,643.10000	2.64310	2,647.830	10.82	0.52	0.00	0	350.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	1,450.04000	1.45004	1,489.52000	1.48952	1,450.040	11.45	0.31	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,146.62000	1.14662	1,181.71000	1.18171	1,146.620	11.73	0.26	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	802.10000	0.80210	830.90000	0.83090	802.100	12.16	0.19	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	539.95000	0.53995	562.61000	0.56261	539.950	12.62	0.14	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	12.57	Put	499.39000	0.49939	520.96000	0.52096	499.390	12.62	0.13	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future			10.75795	87.53623	10.77111	87.48090		10.32	0.00	0.00	0	0.0	
R2030	On 03/08/2023	Bond Future	10.40	Call	2,316.19000	2.31619	2,309.39000	2.30939	2,316.190	10.25	0.44	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	10.65	Call	2,831.94000	2.83194	2,822.56000	2.82256	2,831.940	10.44	0.49	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future	12.59	Put	923.86000	0.92386	947.86000	0.94786	923.860	12.15	0.18	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	12.89	Put	710.02000	0.71002	730.37000	0.73037	710.020	12.15	0.15	0.00	0	350.0	
R2030	On 02/11/2023	Bond Future			10.87895	89.33905	10.89277	89.28273		8.41	0.00	0.00	0	0.0	
R2030	On 01/02/2024	Bond Future			11.04981	87.02992	11.06449	86.97222		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			10.99201	87.35623	11.02477	87.19016		12.58	0.00	226,776,773.08	2,596	113,341.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	41.39000	0.04139	42.45000	0.04245	41.390	11.24	0.03	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	67.64000	0.06764	68.70000	0.06870	67.640	11.24	0.04	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	9.92	Call	242.89000	0.24289	241.54000	0.24154	242.890	11.45	0.11	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	4,812.56000	4.81256	4,973.10000	4.97310	4,812.560	11.73	0.82	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	511.26000	0.51126	504.23000	0.50423	511.260	11.80	0.20	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.30	Call	610.41000	0.61041	601.06000	0.60106	610.410	11.90	0.23	0.00	0	8,000.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	3,462.74000	3.46274	3,612.12000	3.61212	3,462.740	12.19	0.69	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	1,241.71000	1.24171	1,217.12000	1.21712	1,241.710	12.46	0.38	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.45	Put	1,158.70000	1.15870	1,252.59000	1.25259	1,158.700	13.70	0.32	0.00	0	8,000.0	
R2032	On 02/02/2023	Bond Future	11.50	Put	1,087.61000	1.08761	1,178.31000	1.17831	1,087.610	13.78	0.31	0.00	0	8,000.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	698.92000	0.69892	769.00000	0.76900	698.920	14.30	0.21	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	198.65000	0.19865	228.71000	0.22871	198.650	15.65	0.07	0.00	0	750.0	
R2032	On 04/05/2023	Bond Future			11.12401	84.88943	11.15811	84.72072		13.75	0.00	0.00	0	66,448.0	
R2032	On 04/05/2023	Bond Future	10.62	Call	1,972.34000	1.97234	1,933.95000	1.93395	1,972.340	13.37	0.39	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	11.37	Call	3,832.11000	3.83211	3,763.96000	3.76396	3,832.110	14.17	0.58	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	13.43	Put	465.48000	0.46548	498.24000	0.49824	465.480	16.13	0.10	0.00	0	400.0	
R2032	On 03/08/2023	Bond Future			11.25005	86.59276	11.28563	86.42088		12.50	0.00	0.00	0	2,600.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	5,533.44000	5.53344	5,444.05000	5.44405	5,533.440	13.42	0.65	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	Options Interest
R2032	On 02/11/2023	Bond Future			11.37534		84.21514		11.41250	84.03995		10.90	0.00	0.00	0	0.0
R2032	On 01/02/2024	Bond Future			11.53800		85.81209		11.57699	85.63320		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			11.39272		87.62020		11.37369	87.72885		14.79	0.00	0.00	0	166,143.0
R2035	On 02/02/2023	Bond Future	9.81	Call	91.83000		0.09183		107.23000	0.10723	91.830	13.55	0.04	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	114.09000		0.11409		132.15000	0.13215	114.090	13.55	0.05	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.30	Call	316.51000		0.31651		353.06000	0.35306	316.510	13.60	0.12	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	10.64	Call	680.96000		0.68096		739.41000	0.73941	680.960	13.96	0.22	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.66	Put	5,041.10000		5.04110		4,992.25000	4.99225	5,041.100	13.98	0.77	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	1,432.97000		1.43297		1,518.55000	1.51855	1,432.970	14.49	0.38	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	11.06	Put	3,384.98000		3.38498		3,362.51000	3.36251	3,384.980	14.51	0.62	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	1,150.43000		1.15043		1,162.60000	1.16260	1,150.430	15.92	0.29	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	13.22	Put	213.13000		0.21313		224.38000	0.22438	213.130	17.76	0.07	0.00	0	976.0
R2035	On 04/05/2023	Bond Future			11.51995		84.81578		11.50006	84.92710		15.69	0.00	0.00	0	0.0
R2035	On 04/05/2023	Bond Future	9.85	Call	544.21000		0.54421		576.23000	0.57623	544.210	14.62	0.14	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	10.42	Call	1,155.51000		1.15551		1,207.18000	1.20718	1,155.510	14.78	0.24	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	10.60	Call	1,444.44000		1.44444		1,503.19000	1.50319	1,444.440	14.95	0.29	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	11.17	Call	2,667.84000		2.66784		2,748.11000	2.74811	2,667.840	15.59	0.43	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	12.46	Put	1,819.02000		1.81902		1,818.21000	1.81821	1,819.020	17.36	0.28	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	13.18	Put	1,049.31000		1.04931		1,054.30000	1.05430	1,049.310	18.34	0.18	0.00	0	491.0
R2035	On 03/08/2023	Bond Future			11.64338		86.51732		11.62263	86.63115		14.59	0.00	0.00	0	0.0
R2035	On 02/11/2023	Bond Future			11.76869		83.79348		11.74707	83.90976		13.05	0.00	0.00	0	0.0
R2035	On 01/02/2024	Bond Future			11.93031		85.38283		11.90781	85.50103		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			11.53425		79.33863		11.55128	79.24025		16.73	0.00	4,125,608.76	52	132,090.0
R2037	On 02/02/2023	Bond Future	11.10	Call	1,250.93000		1.25093		1,259.96000	1.25996	1,250.930	16.08	0.34	0.00	0	577.0
R2037	On 02/02/2023	Bond Future	11.97	Put	1,408.32000		1.40832		1,487.20000	1.48720	1,408.320	17.55	0.33	0.00	0	577.0
R2037	On 04/05/2023	Bond Future			11.66187		80.87766		11.67947	80.77786		16.89	0.00	0.00	0	0.0
R2037	On 04/05/2023	Bond Future	11.03	Call	2,042.18000		2.04218		2,036.33000	2.03633	2,042.180	16.27	0.36	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.78	Call	4,065.89000		4.06589		4,044.85000	4.04485	4,065.890	17.30	0.55	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	13.73	Put	757.51000		0.75751		792.02000	0.79202	757.510	19.85	0.13	0.00	0	400.0
R2037	On 03/08/2023	Bond Future			11.78831		78.24252		11.80657	78.14093		16.57	0.00	0.00	0	0.0
R2037	On 02/11/2023	Bond Future			11.90378		79.85430		11.92270	79.75081		14.31	0.00	0.00	0	0.0
R2037	On 01/02/2024	Bond Future			12.05189		77.11404		12.07163	77.00831		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			11.65700		80.70480		11.63271	80.85539		17.76	0.00	18,239,284.80	226	120,837.0
R2040	On 02/02/2023	Bond Future	10.21	Call	152.97000		0.15297		178.08000	0.17808	152.970	16.26	0.06	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	10.96	Call	862.96000		0.86296		940.86000	0.94086	862.960	16.86	0.25	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	11.19	Call	1,311.07000		1.31107		1,408.49000	1.40849	1,311.070	17.22	0.33	0.00	0	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	Options Interest
R2040	On 02/02/2023	Bond Future	12.07	Put	1,603.40000		1.60340	1,603.22000	1.60322	1,603.400		18.82	0.34	0.00	0	563.0
R2040	On 02/02/2023	Bond Future	12.27	Put	1,255.40000		1.25540	1,260.85000	1.26085	1,255.400		19.19	0.28	0.00	0	388.0
R2040	On 04/05/2023	Bond Future			11.78205	82.27036		11.75676	82.42436			17.95	0.00	0.00	0	300.0
R2040	On 04/05/2023	Bond Future	10.17	Call	666.60000	0.66660		709.39000	0.70939	666.600		16.70	0.15	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	10.73	Call	1,345.21000	1.34521		1,412.54000	1.41254	1,345.210		16.72	0.26	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	10.92	Call	1,693.42000	1.69342		1,770.43000	1.77043	1,693.420		16.90	0.30	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	11.48	Call	3,039.40000	3.03940		3,143.78000	3.14378	3,039.400		17.55	0.45	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	12.78	Put	1,903.27000	1.90327		1,894.44000	1.89444	1,903.270		19.58	0.27	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	13.45	Put	1,158.82000	1.15882		1,158.53000	1.15853	1,158.820		20.62	0.18	0.00	0	486.0
R2040	On 03/08/2023	Bond Future			11.90591	79.41278		11.87959	79.57015			17.66	0.00	0.00	0	0.0
R2040	On 02/11/2023	Bond Future			12.01885	81.04879		11.99153	81.20953			15.79	0.00	0.00	0	0.0
R2040	On 01/02/2024	Bond Future			12.16262	78.08069		12.13426	78.24421			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			11.56306	78.13726		11.57993	78.02971			18.84	0.00	35,005,492.48	448	91,936.0
R2044	On 02/02/2023	Bond Future	10.30	Call	241.22000	0.24122		251.45000	0.25145	241.220		17.25	0.09	0.00	0	2,840.0
R2044	On 02/02/2023	Bond Future	10.75	Call	682.98000	0.68298		696.45000	0.69645	682.980		17.60	0.21	0.00	0	2,500.0
R2044	On 02/02/2023	Bond Future	11.00	Call	1,112.42000	1.11242		1,124.71000	1.12471	1,112.420		17.93	0.29	0.00	0	2,840.0
R2044	On 02/02/2023	Bond Future	11.75	Put	2,124.50000	2.12450		2,222.90000	2.22290	2,124.500		19.32	0.41	0.00	0	2,500.0
R2044	On 02/02/2023	Bond Future	12.00	Put	1,572.45000	1.57245		1,659.48000	1.65948	1,572.450		19.82	0.33	0.00	0	4,000.0
R2044	On 04/05/2023	Bond Future			11.67749	79.65302		11.69489	79.54395			19.05	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future	11.75	Put	3,908.08000	3.90808		3,995.62000	3.99562	3,908.080		19.46	0.46	0.00	0	4,115.0
R2044	On 04/05/2023	Bond Future	12.00	Put	3,262.71000	3.26271		3,343.82000	3.34382	3,262.710		19.88	0.40	0.00	0	4,115.0
R2044	On 04/05/2023	Bond Future	12.25	Put	2,721.06000	2.72106		2,795.63000	2.79563	2,721.060		20.30	0.35	0.00	0	1,500.0
R2044	On 03/08/2023	Bond Future			11.79024	76.86816		11.80826	76.75711			18.77	0.00	0.00	0	0.0
R2044	On 02/11/2023	Bond Future			11.89237	78.45173		11.91101	78.33856			17.34	0.00	0.00	0	0.0
R2044	On 01/02/2024	Bond Future			12.02269	75.55951		12.04210	75.44389			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			11.49751	81.40951		11.48337	81.50239			18.52	0.00	0.00	0	247,612.0
R2048	On 02/02/2023	Bond Future	10.40	Call	355.01000	0.35501		392.40000	0.39240	355.010		16.97	0.12	0.00	0	3,820.0
R2048	On 02/02/2023	Bond Future	11.10	Call	1,500.26000	1.50026		1,583.17000	1.58317	1,500.260		17.81	0.36	0.00	0	3,820.0
R2048	On 04/05/2023	Bond Future			11.60544	78.52898		11.59070	78.62423			19.79	0.00	0.00	0	10,943.0
R2048	On 03/08/2023	Bond Future			11.71228	80.06690		11.69696	80.16427			18.48	0.00	0.00	0	0.0
R2048	On 02/11/2023	Bond Future			11.81044	77.29322		11.79455	77.39274			16.84	0.00	0.00	0	13,000.0
R2048	On 01/02/2024	Bond Future			11.93302	78.79589		11.91657	78.89702			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			11.36077	67.75690		11.37766	67.67218			16.78	0.00	0.00	0	24,569.0
R209	On 04/05/2023	Bond Future			11.47539	65.91870		11.49281	65.83274			17.76	0.00	0.00	0	2,510.0
R209	On 04/05/2023	Bond Future	10.00	Call	620.02000	0.62002		622.30000	0.62230	620.020		16.54	0.17	0.00	0	1,000.0
R209	On 04/05/2023	Bond Future	11.00	Put	4,471.86000	4.47186		4,550.46000	4.55046	4,471.860		17.40	0.60	0.00	0	6,250.0
R209	On 04/05/2023	Bond Future	12.50	Put	1,479.04000	1.47904		1,527.66000	1.52766	1,479.040		19.71	0.26	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	Open Interest
R209	On 03/08/2023	Bond Future			11.58413		67.24131		11.60213	67.15386		16.56	0.00	0.00	0	0.0
R209	On 02/11/2023	Bond Future			11.69109		65.47382		11.70971	65.38475		14.84	0.00	0.00	0	0.0
R209	On 01/02/2024	Bond Future			11.82505		66.71549		11.84442	66.62447		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			223.14928		223.14928		225.91097	225.91097			0.00	0.00	0	372.0
R210	On 04/05/2023	Bond Future			224.44989		224.44989		227.26733	227.26733			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			229.00254		229.00254		231.87781	231.87781			0.00	0.00	0	0.0
R210	On 02/11/2023	Bond Future			230.60546		230.60546		233.54117	233.54117			0.00	0.00	0	0.0
R210	On 01/02/2024	Bond Future			235.03955		235.03955		238.03094	238.03094			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			10.84012		82.79071		10.87297	82.64076		11.77	0.00	1,821,395.62	22	38,397.0
R213	On 02/02/2023	Bond Future	9.16	Call	39.99000		0.03999		41.00000	0.04100	39.990	10.77	0.03	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	4,288.25000		4.28825		4,433.03000	4.43303	4,288.250	10.86	0.82	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	3,060.41000		3.06041		3,194.88000	3.19488	3,060.410	11.22	0.70	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	907.37000		0.90737		888.59000	0.88859	907.370	11.32	0.34	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	285.30000		0.28530		323.24000	0.32324	285.300	13.94	0.11	0.00	0	912.0
R213	On 04/05/2023	Bond Future			10.96833		80.84386		11.00256	80.69149		12.70	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			11.09245		82.46549		11.12821	82.31035		11.63	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future			11.22027		80.60973		11.25770	80.45154		9.99	0.00	0.00	0	0.0
R213	On 01/02/2024	Bond Future			11.39293		82.13966		11.43232	81.97815		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			11.47139		65.30821		11.48821	65.21969		18.44	0.00	0.00	0	71,030.0
R214	On 02/02/2023	Bond Future	10.30	Call	241.01000		0.24101		249.99000	0.24999	241.010	16.89	0.11	0.00	0	3,550.0
R214	On 02/02/2023	Bond Future	11.00	Call	1,048.71000		1.04871		1,057.45000	1.05745	1,048.710	17.55	0.33	0.00	0	3,550.0
R214	On 04/05/2023	Bond Future			11.57576		63.27629		11.59308	63.18644		19.63	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future			11.67588		64.54571		11.69376	64.45424		18.34	0.00	0.00	0	0.0
R214	On 02/11/2023	Bond Future			11.77629		62.57503		11.79476	62.48182		17.47	0.00	0.00	0	0.0
R214	On 01/02/2024	Bond Future			11.90394		63.76200		11.92313	63.66681		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
Total for Derivatives :											1,000,916,200.99	11,349	1 480 817.
Grand Total:											1,000,916,200.99	11,349	1 480 817.