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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 18/01/2023

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	873.73800	873.73800		868.07400	868.07400			0.00	0.00	0	0.0
AL37	On	04/05/2023	Index Future	890.61900	890.61900		884.85300	884.85300			0.00	0.00	0	0.0
AL37	On	03/08/2023	Index Future	908.43600	908.43600		902.55600	902.55600			0.00	0.00	0	0.0
AL37	On	02/11/2023	Index Future	926.59300	926.59300		920.59400	920.59400			0.00	0.00	0	0.0
AL37	On	01/02/2024	Index Future	945.09200	945.09200		938.97200	938.97200			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	1,019.13500	1,019.13500		1,007.11000	1,007.11000			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	1,038.82500	1,038.82500		1,026.57700	1,026.57700			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	1,059.60600	1,059.60600		1,047.11500	1,047.11500			0.00	0.00	0	0.0
AL7T	On	02/11/2023	Index Future	1,080.78500	1,080.78500		1,068.04300	1,068.04300			0.00	0.00	0	0.0
AL7T	On	01/02/2024	Index Future	1,102.36200	1,102.36200		1,089.36400	1,089.36400			0.00	0.00	0	0.0
ALBI	On	02/02/2023	Index Future	887.43400	887.43400		877.11700	877.11700			0.00	204,109,820.00	23	88.0
ALBI	On	04/05/2023	Index Future	904.58000	904.58000		894.07000	894.07000			0.00	208,053,400.00	23	23.0
ALBI	On	03/08/2023	Index Future	922.67500	922.67500		911.95800	911.95800			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	Options Inter
ALBI	On 02/11/2023	Index Future		941.11700	941.11700		930.18400	930.18400			0.00	0.00	0	0.0
ALBI	On 01/02/2024	Index Future		959.90600	959.90600		948.75400	948.75400			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		11.79737	77.36890		12.03983	76.20008			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future		11.94409	75.08883		12.19625	73.89907			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		12.08555	76.60920		12.34821	75.39582			0.00	0.00	0	0.0
ES33	On 02/11/2023	Bond Future		12.23802	74.36329		12.51199	73.12520			0.00	0.00	0	0.0
ES33	On 01/02/2024	Bond Future		12.40300	75.86258		12.68915	74.59916			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		12.17435	75.35680		12.38079	74.19362			0.00	0.00	0	4,000.0
ES42	On 04/05/2023	Bond Future		12.31181	72.56869		12.52614	71.38460			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		12.44126	74.03851		12.66378	72.83090			0.00	0.00	0	0.0
ES42	On 02/11/2023	Bond Future		12.57955	71.27255		12.81105	70.04038			0.00	0.00	0	0.0
ES42	On 01/02/2024	Bond Future		12.72147	72.70872		12.96224	71.45130			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		875.08100	875.08100		864.95700	864.95700			0.00	0.00	0	417.0
GOVI	On 04/05/2023	GOVI		891.98800	891.98800		881.67600	881.67600			0.00	0.00	0	430.0
GOVI	On 03/08/2023	GOVI		909.83200	909.83200		899.31500	899.31500			0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI		928.01700	928.01700		917.28900	917.28900			0.00	0.00	0	0.0
GOVI	On 01/02/2024	GOVI		946.54400	946.54400		935.60100	935.60100			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future		166.34145	166.34145		166.33648	166.33648			0.00	0.00	0	6,536.0
I2025	On 04/05/2023	Bond Future		169.59644	169.59644		169.59572	169.59572			0.00	0.00	0	4,823.0
I2025	On 03/08/2023	Bond Future		171.28897	171.28897		171.28614	171.28614			0.00	0.00	0	0.0
I2025	On 02/11/2023	Bond Future		174.75143	174.75143		174.74814	174.74814			0.00	0.00	0	0.0
I2025	On 01/02/2024	Bond Future		176.48758	176.48758		176.48217	176.48217			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		121.30889	121.30889		121.09066	121.09066			0.00	0.00	0	1,476.0
I2029	On 04/05/2023	Bond Future		122.38605	122.38605		122.16788	122.16788			0.00	0.00	0	387.0
I2029	On 03/08/2023	Bond Future		124.86367	124.86367		124.64184	124.64184			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	126.05958		126.05958		125.83182	125.83182			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	128.60331		128.60331		128.37040	128.37040			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	117.33772		117.33772		116.90930	116.90930			0.00	0.00	0	6,992.00
I2033	On 04/05/2023	Bond Future	118.24790		118.24790		117.81406	117.81406			0.00	0.00	0	318.00
I2033	On 03/08/2023	Bond Future	120.64163		120.64163		120.19971	120.19971			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	121.66288		121.66288		121.20947	121.20947			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	124.11794		124.11794		123.65486	123.65486			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future	129.81068		129.81068		129.47859	129.47859			0.00	0.00	0	2,363.00
I2038	On 04/05/2023	Bond Future	132.35077		132.35077		132.01582	132.01582			0.00	0.00	0	2,863.00
I2038	On 03/08/2023	Bond Future	133.07186		133.07186		132.72723	132.72723			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	135.76165		135.76165		135.40990	135.40990			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	136.48698		136.48698		136.12603	136.12603			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/02/2023	Bond Future	117.41710		117.41710		116.97039	116.97039			0.00	335,578,071.80	2,858	7,964.00
I2046	On 04/05/2023	Bond Future	117.67724		117.67724		117.22690	117.22690			0.00	277,718,286.40	2,360	13,210.00
I2046	On 03/08/2023	Bond Future	120.05973		120.05973		119.60084	119.60084			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	120.39965		120.39965		119.92948	119.92948			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	122.82877		122.82877		122.34850	122.34850			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future	118.05359		118.05359		117.72058	117.72058			0.00	155,594,631.62	1,318	3,243.00
I2050	On 04/05/2023	Bond Future	120.36365		120.36365		120.02709	120.02709			0.00	110,493,830.70	918	10,885.00
I2050	On 03/08/2023	Bond Future	120.62167		120.62167		120.27720	120.27720			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	123.05998		123.05998		122.70805	122.70805			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	123.30133		123.30133		122.94019	122.94019			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 02/02/2023	Index Future	329.71500		329.71500		329.01100	329.01100			0.00	2,116,770,300.00	642	151.00
IGOV	On 04/05/2023	Index Future	336.16700		336.16700		335.45200	335.45200			0.00	2,158,192,140.00	642	654.00
IGOV	On 03/08/2023	Index Future	342.97200		342.97200		342.24300	342.24300			0.00	0.00	0	0.00
IGOV	On 02/11/2023	Index Future	349.90500		349.90500		349.16100	349.16100			0.00	0.00	0	0.00
IGOV	On 01/02/2024	Index Future	356.96800		356.96800		356.20800	356.20800			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.31700		92.68300		7.32500	92.67500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.51000		92.49000		7.60500	92.39500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.56000		92.44000		7.64500	92.35500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.62000		92.38000		7.71000	92.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.62000		92.38000		7.71500	92.28500			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.62000	92.38000		7.74000	92.26000				0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.55000	92.45000		7.66000	92.34000				0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.29500	92.70500		7.42500	92.57500				0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.19500	92.80500		7.35000	92.65000				0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.13000	92.87000		7.28500	92.71500				0.00	0.00	0	0.0
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.09000	92.91000		7.26000	92.74000				0.00	0.00	0	68.0
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			7.18000	92.82000		7.37000	92.63000				0.00	0.00	0	0.0
R186	On 02/02/2023	Bond Future			8.10951	109.16751		8.31958	108.45140			4.77	0.00	53,273,744.88	488	42,419.0
R186	On 04/05/2023	Bond Future			8.13498	111.27668		8.36169	110.54949			4.86	0.00	22,477,889.36	202	83,950.0
R186	On 04/05/2023	Bond Future	8.36	Call	1,563.44000	1.56344		1,166.17000	1.16617	1,563.440		4.90	0.60	0.00	0	200.0
R186	On 04/05/2023	Bond Future	8.36	Put	841.65000	0.84165		1,171.57000	1.17157	841.650		4.90	0.40	0.00	0	200.0
R186	On 03/08/2023	Bond Future			8.13748	108.19794		8.38389	107.45691			4.63	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			8.13930	110.35999		8.40888	109.60395			4.39	0.00	0.00	0	1,257.0
R186	On 02/11/2023	Bond Future	9.15	Call	3,587.05000	3.58705		3,056.49000	3.05649	3,587.050		4.82	0.73	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	277.54000	0.27754		371.80000	0.37180	277.540		5.35	0.11	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			8.14314	107.25686		8.44005	106.48526			4.06	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			329.07539	329.07539		328.99827	328.99827				0.00	32,907,539.00	100	877.0
R197	On 04/05/2023	Bond Future			335.51478	335.51478		335.44445	335.44445				0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			333.23981	333.23981		333.17195	333.17195				0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			339.97554	339.97554		339.90557	339.90557				0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			251.80285	251.80285		251.10621	251.10621				0.00	0.00	0	1,515.0
R202	On 04/05/2023	Bond Future			256.73014	256.73014		256.02622	256.02622				0.00	0.00	0	4,448.0
R202	On 03/08/2023	Bond Future			257.11145	257.11145		256.39551	256.39551				0.00	0.00	0	0.0
R202	On 02/11/2023	Bond Future			262.30841	262.30841		261.57769	261.57769				0.00	0.00	0	0.0
R202	On 01/02/2024	Bond Future			262.64839	262.64839		261.89866	261.89866				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			9.66240	91.85017		9.89855	90.74228			10.02	0.00	0.00	0	42,153.0
R2030	On 02/02/2023	Bond Future	8.81	Call	0.20000	0.00020		0.01000	0.00001	0.200		6.70	0.00	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	15.77000	0.01577		2.23000	0.00223	15.770		7.77	0.03	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.66	Put	729.99000	0.72999		1,433.33000	1.43333	729.990		9.75	0.50	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	1,215.79000	1.21579		628.08000	0.62808	1,215.790		10.24	0.66	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	9.94	Put	294.37000	0.29437		705.72000	0.70572	294.370	10.55	0.25	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	11.16	Put	1.65000	0.00165		8.88000	0.00888	1.650	13.31	0.00	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	11.35	Call	7,558.34000	7.55834		6,453.75000	6.45375	7,558.340	13.67	1.00	0.00	0	5,000.0	
R2030	On 02/02/2023	Bond Future	11.55	Call	8,400.33000	8.40033		7,293.86000	7.29386	8,400.330	14.06	1.00	0.00	0	5,000.0	
R2030	On 04/05/2023	Bond Future			9.75589	93.62477		10.00335	92.49813		10.42	0.00	0.00	0	82,049.0	
R2030	On 04/05/2023	Bond Future	9.03	Call	801.29000	0.80129		548.14000	0.54814	801.290	10.13	0.27	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	9.58	Call	1,703.47000	1.70347		1,254.25000	1.25425	1,703.470	10.31	0.45	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	1,899.59000	1.89959		1,415.14000	1.41514	1,899.590	10.37	0.48	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	2,156.22000	2.15622		1,628.63000	1.62863	2,156.220	10.44	0.52	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	2,724.52000	2.72452		2,112.17000	2.11217	2,724.520	10.61	0.59	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	3,984.61000	3.98461		3,225.49000	3.22549	3,984.610	10.98	0.72	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	10.65	Call	4,750.21000	4.75021		3,922.84000	3.92284	4,750.210	11.20	0.77	0.00	0	350.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	324.06000	0.32406		474.93000	0.47493	324.060	11.88	0.11	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	226.65000	0.22665		338.31000	0.33831	226.650	12.16	0.08	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	117.32000	0.11732		182.40000	0.18240	117.320	12.29	0.04	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	50.41000	0.05041		82.69000	0.08269	50.410	12.29	0.02	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	12.57	Put	44.02000	0.04402		72.80000	0.07280	44.020	12.29	0.02	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future			9.84366	91.49074		10.10399	90.34225		9.88	0.00	0.00	0	0.0	
R2030	On 03/08/2023	Bond Future	10.40	Call	4,083.37000	4.08337		3,374.72000	3.37472	4,083.370	10.19	0.65	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	10.65	Call	4,833.10000	4.83310		4,059.53000	4.05953	4,833.100	10.40	0.71	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future	12.59	Put	198.39000	0.19839		277.66000	0.27766	198.390	11.64	0.06	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	12.89	Put	133.43000	0.13343		190.58000	0.19058	133.430	11.64	0.04	0.00	0	350.0	
R2030	On 02/11/2023	Bond Future			9.92970	93.31888		10.20369	92.14722		9.35	0.00	0.00	0	149.0	
R2030	On 01/02/2024	Bond Future			10.02589	91.17547		10.31510	89.97996		8.84	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			10.30465	90.94281		10.50526	89.87558		11.99	0.00	1,166,159,652.63	12,823	55,503.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	0.17000	0.00017		0.02000	0.00002	0.170	8.73	0.00	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	0.85000	0.00085		0.10000	0.00010	0.850	8.44	0.00	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	9.92	Call	123.47000	0.12347		40.02000	0.04002	123.470	10.03	0.13	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	1,254.27000	1.25427		2,058.50000	2.05850	1,254.270	10.89	0.65	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	610.61000	0.61061		289.31000	0.28931	610.610	11.10	0.42	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.30	Call	823.06000	0.82306		420.05000	0.42005	823.060	11.36	0.50	0.00	0	8,000.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	453.33000	0.45333		914.15000	0.91415	453.330	11.99	0.31	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	2,182.00000	2.18200		1,427.12000	1.42712	2,182.000	12.48	0.81	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.45	Put	10.38000	0.01038		37.16000	0.03716	10.380	14.51	0.01	0.00	0	8,000.0	
R2032	On 02/02/2023	Bond Future	11.50	Put	8.32000	0.00832		30.62000	0.03062	8.320	14.63	0.01	0.00	0	8,000.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	1.67000	0.00167		7.48000	0.00748	1.670	15.35	0.00	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	0.01000	0.00001		0.09000	0.00009	0.010	16.75	0.00	0.00	0	750.0	
R2032	On 04/05/2023	Bond Future			10.40754	88.54006		10.61643	87.45449		13.40	0.00	1,126,937,883.68	12,728	169,736.0	
R2032	On 04/05/2023	Bond Future	10.03	Call	1,611.92000	1.61192		1,238.06000	1.23806	1,611.920	12.93	0.39	0.00	0	730.0	
R2032	On 04/05/2023	Bond Future	10.53	Call	2,879.40000	2.87940		2,326.38000	2.32638	2,879.400	13.43	0.55	0.00	0	730.0	
R2032	On 04/05/2023	Bond Future	10.62	Call	3,149.33000	3.14933		2,564.99000	2.56499	3,149.330	13.53	0.58	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
R2032	On 04/05/2023	Bond Future	11.06	Put	1,289.18000	1.28918		1,650.20000	1.65020	1,289.180	14.07	0.29	0.00	0	730.0	
R2032	On 04/05/2023	Bond Future	11.37	Call	5,775.54000	5.77554		4,968.81000	4.96881	5,775.540	14.45	0.78	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	13.43	Put	53.61000	0.05361		80.31000	0.08031	53.610	15.84	0.02	0.00	0	400.0	
R2032	On 03/08/2023	Bond Future			10.50290	90.31182		10.72080	89.20517		12.64	0.00	0.00	0	2,600.0	
R2032	On 03/08/2023	Bond Future	9.60	Call	1,411.77000	1.41177		1,118.44000	1.11844	1,411.770	12.01	0.29	0.00	0	1,500.0	
R2032	On 03/08/2023	Bond Future	10.30	Call	2,819.72000	2.81972		2,339.22000	2.33922	2,819.720	12.46	0.47	0.00	0	1,500.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	7,961.60000	7.96160		7,114.79000	7.11479	7,961.600	14.12	0.79	0.00	0	5,000.0	
R2032	On 02/11/2023	Bond Future			10.60525	87.95707		10.83297	86.82809		12.10	0.00	0.00	0	0.0	
R2032	On 01/02/2024	Bond Future			10.71449	89.71122		10.95269	88.55930		10.75	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			10.87625	90.64143		11.08715	89.38932		13.46	0.00	51,031,125.09	563	99,695.0	
R2035	On 02/02/2023	Bond Future	9.81	Call	1.34000	0.00134		0.27000	0.00027	1.340	12.27	0.00	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	9.89	Call	2.97000	0.00297		0.64000	0.00064	2.970	12.36	0.00	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	10.30	Call	73.28000	0.07328		23.65000	0.02365	73.280	12.81	0.07	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future	10.64	Call	427.59000	0.42759		186.29000	0.18629	427.590	13.30	0.28	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	10.66	Put	1,775.24000	1.77524		2,768.58000	2.76858	1,775.240	13.33	0.70	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.05	Call	1,614.49000	1.61449		935.53000	0.93553	1,614.490	13.93	0.66	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future	11.06	Put	561.91000	0.56191		1,123.90000	1.12390	561.910	13.95	0.33	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.98	Put	9.93000	0.00993		40.24000	0.04024	9.930	15.38	0.01	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	13.22	Put	0.00000	0.00000		0.03000	0.00003	0.000	16.52	0.00	0.00	0	976.0	
R2035	On 04/05/2023	Bond Future			10.98416	87.88969		11.20290	86.61567		15.06	0.00	25,839,568.86	294	140,345.0	
R2035	On 04/05/2023	Bond Future	9.85	Call	535.17000	0.53517		365.64000	0.36564	535.170	13.88	0.16	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	10.42	Call	1,378.82000	1.37882		1,017.64000	1.01764	1,378.820	14.31	0.32	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	10.55	Call	1,659.32000	1.65932		1,245.16000	1.24516	1,659.320	14.45	0.37	0.00	0	770.0	
R2035	On 04/05/2023	Bond Future	10.60	Call	1,777.20000	1.77720		1,342.07000	1.34207	1,777.200	14.52	0.39	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	11.05	Call	3,049.47000	3.04947		2,422.89000	2.42289	3,049.470	15.13	0.54	0.00	0	770.0	
R2035	On 04/05/2023	Bond Future	11.17	Call	3,447.78000	3.44778		2,771.80000	2.77180	3,447.780	15.31	0.58	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	11.80	Put	1,227.01000	1.22701		1,598.88000	1.59888	1,227.010	16.23	0.25	0.00	0	1,035.0	
R2035	On 04/05/2023	Bond Future	11.87	Put	1,138.02000	1.13802		1,488.97000	1.48897	1,138.020	16.34	0.24	0.00	0	770.0	
R2035	On 04/05/2023	Bond Future	12.46	Put	592.75000	0.59275		801.24000	0.80124	592.750	17.18	0.14	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	13.18	Put	247.13000	0.24713		348.13000	0.34813	247.130	17.95	0.06	0.00	0	491.0	
R2035	On 03/08/2023	Bond Future			11.08694	89.64820		11.31426	88.34930		14.82	0.00	0.00	0	0.0	
R2035	On 02/11/2023	Bond Future			11.19915	86.93569		11.43567	85.61065		14.61	0.00	0.00	0	123.0	
R2035	On 01/02/2024	Bond Future			11.32113	88.66968		11.56762	87.31779		13.64	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			11.06446	82.12534		11.25537	80.97576		15.25	0.00	1,401,222,551.08	17,062	77,791.0	
R2037	On 02/02/2023	Bond Future	11.10	Call	1,134.97000	1.13497		648.13000	0.64813	1,134.970	15.43	0.54	0.00	0	577.0	
R2037	On 02/02/2023	Bond Future	11.97	Put	28.88000	0.02888		89.94000	0.08994	28.880	16.99	0.03	0.00	0	577.0	
R2037	On 04/05/2023	Bond Future			11.17535	83.71206		11.37302	82.54267		16.25	0.00	1,400,000,491.44	16,724	57,287.0	
R2037	On 04/05/2023	Bond Future	10.95	Call	2,237.19000	2.23719		1,771.06000	1.77106	2,237.190	15.81	0.44	0.00	0	703.0	
R2037	On 04/05/2023	Bond Future	11.03	Call	2,463.21000	2.46321		1,965.75000	1.96575	2,463.210	15.92	0.47	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	5,079.99000	5.07999		4,312.79000	4.31279	5,079.990	17.10	0.69	0.00	0	400.0	
R2037	On 04/05/2023	Bond Future	11.94	Put	1,335.55000	1.33555		1,690.12000	1.69012	1,335.550	17.35	0.27	0.00	0	703.0	
R2037	On 04/05/2023	Bond Future	13.73	Put	158.11000	0.15811		220.34000	0.22034	158.110	19.38	0.04	0.00	0	400.0	
R2037	On 03/08/2023	Bond Future			11.28358	81.12927		11.48878	79.93712		16.85	0.00	0.00	0	0.0	
R2037	On 02/11/2023	Bond Future			11.38884	82.75029		11.60174	81.53417		15.81	0.00	0.00	0	0.0	
R2037	On 01/02/2024	Bond Future			11.50219	80.14547		11.72347	78.90467		15.57	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			11.22927	83.42252		11.41511	82.22436		16.26	0.00	452,984,283.60	5,430	103,091.0	
R2040	On 02/02/2023	Bond Future	10.21	Call	2.53000	0.00253		0.69000	0.00069	2.530	14.74	0.00	0.00	0	388.0	
R2040	On 02/02/2023	Bond Future	10.96	Call	408.76000	0.40876		196.39000	0.19639	408.760	15.74	0.26	0.00	0	388.0	
R2040	On 02/02/2023	Bond Future	11.19	Call	967.82000	0.96782		538.85000	0.53885	967.820	16.15	0.47	0.00	0	563.0	
R2040	On 02/02/2023	Bond Future	12.07	Put	43.23000	0.04323		124.79000	0.12479	43.230	17.83	0.04	0.00	0	563.0	
R2040	On 02/02/2023	Bond Future	12.27	Put	16.45000	0.01645		54.63000	0.05463	16.450	18.21	0.01	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future			11.33943	85.03434		11.53172	83.81550		17.34	0.00	461,736,466.20	5,430	32,803.0	
R2040	On 04/05/2023	Bond Future	10.17	Call	578.49000	0.57849		417.37000	0.41737	578.490	15.99	0.16	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	10.73	Call	1,481.05000	1.48105		1,141.00000	1.14100	1,481.050	16.55	0.32	0.00	0	486.0	
R2040	On 04/05/2023	Bond Future	10.92	Call	1,936.16000	1.93616		1,522.65000	1.52265	1,936.160	16.82	0.38	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	11.03	Call	2,233.45000	2.23345		1,776.21000	1.77621	2,233.450	16.99	0.42	0.00	0	684.0	
R2040	On 04/05/2023	Bond Future	11.48	Call	3,689.06000	3.68906		3,054.41000	3.05441	3,689.060	17.73	0.56	0.00	0	486.0	
R2040	On 04/05/2023	Bond Future	12.05	Put	1,590.80000	1.59080		1,980.58000	1.98058	1,590.800	18.70	0.28	0.00	0	684.0	
R2040	On 04/05/2023	Bond Future	12.78	Put	748.37000	0.74837		963.29000	0.96329	748.370	19.91	0.15	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	13.45	Put	350.05000	0.35005		465.28000	0.46528	350.050	20.68	0.08	0.00	0	486.0	
R2040	On 03/08/2023	Bond Future			11.44711	82.22756		11.64657	80.98500		18.03	0.00	0.00	0	0.0	
R2040	On 02/11/2023	Bond Future			11.55152	83.87053		11.75830	82.60290		16.94	0.00	0.00	0	84.0	
R2040	On 01/02/2024	Bond Future			11.66360	81.03765		11.87832	79.74433		16.74	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			11.25827	80.12367		11.43379	78.96961		17.35	0.00	2,174,075,661.78	27,134	48,597.0	
R2044	On 02/02/2023	Bond Future	10.75	Call	127.73000	0.12773		55.29000	0.05529	127.730	16.42	0.10	0.00	0	2,500.0	
R2044	On 02/02/2023	Bond Future	11.00	Call	443.01000	0.44301		226.28000	0.22628	443.010	16.86	0.27	0.00	0	2,500.0	
R2044	On 02/02/2023	Bond Future	11.10	Call	660.20000	0.66020		358.46000	0.35846	660.200	17.06	0.36	0.00	0	1,700.0	
R2044	On 02/02/2023	Bond Future	11.70	Call	3,104.62000	3.10462		2,228.02000	2.22802	3,104.620	18.26	0.84	0.00	0	1,700.0	
R2044	On 02/02/2023	Bond Future	11.75	Put	207.55000	0.20755		449.73000	0.44973	207.550	18.36	0.14	0.00	0	2,500.0	
R2044	On 02/02/2023	Bond Future	12.00	Put	72.76000	0.07276		185.28000	0.18528	72.760	18.87	0.06	0.00	0	4,000.0	
R2044	On 04/05/2023	Bond Future			11.36266	81.67169		11.54410	80.49777		18.52	0.00	2,379,423,016.46	29,134	51,813.0	
R2044	On 04/05/2023	Bond Future	11.75	Put	2,264.67000	2.26467		2,739.15000	2.73915	2,264.670	19.42	0.36	0.00	0	4,115.0	
R2044	On 04/05/2023	Bond Future	12.00	Put	1,770.50000	1.77050		2,166.75000	2.16675	1,770.500	19.88	0.30	0.00	0	4,115.0	
R2044	On 04/05/2023	Bond Future	12.25	Put	1,380.04000	1.38004		1,707.74000	1.70774	1,380.040	20.34	0.25	0.00	0	1,500.0	
R2044	On 03/08/2023	Bond Future			11.46445	78.92287		11.65247	77.72607		19.28	0.00	0.00	0	0.0	
R2044	On 02/11/2023	Bond Future			11.56281	80.49982		11.75752	79.27890		18.14	0.00	0.00	0	0.0	
R2044	On 01/02/2024	Bond Future			11.66807	77.72484		11.87004	76.47918		17.96	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 Inter
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			11.10722	84.04668		11.26174	82.98413		17.09	0.00	3,169,064,116.08	37,706	56,418.0
R2048	On 02/02/2023	Bond Future	11.00	Call	829.14000	0.82914		502.54000	0.50254	829.140	17.09	0.41	0.00	0	2,900.0
R2048	On 02/02/2023	Bond Future	11.60	Call	3,521.87000	3.52187		2,678.50000	2.67850	3,521.870	18.29	0.86	0.00	0	2,900.0
R2048	On 04/05/2023	Bond Future			11.20209	81.21176		11.36172	80.13078		19.25	0.00	3,549,441,182.56	43,706	248,474.0
R2048	On 03/08/2023	Bond Future			11.29495	82.79920		11.46021	81.69710		19.02	0.00	0.00	0	0.0
R2048	On 02/11/2023	Bond Future			11.38593	80.03253		11.55698	78.90829		18.84	0.00	0.00	0	13,000.0
R2048	On 01/02/2024	Bond Future			11.48075	81.66571		11.65798	80.51867		17.55	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			10.88341	70.21600		11.08851	69.14389		15.28	0.00	0.00	0	13,316.0
R209	On 04/05/2023	Bond Future			10.98183	68.42125		11.19384	67.33016		17.04	0.00	0.00	0	17,981.0
R209	On 04/05/2023	Bond Future	10.00	Call	609.95000	0.60995		428.37000	0.42837	609.950	15.72	0.20	0.00	0	500.0
R209	On 04/05/2023	Bond Future	10.50	Call	1,366.45000	1.36645		1,026.66000	1.02666	1,366.450	16.29	0.35	0.00	0	2,500.0
R209	On 04/05/2023	Bond Future	11.00	Call	2,551.48000	2.55148		2,028.90000	2.02890	2,551.480	17.04	0.52	0.00	0	2,500.0
R209	On 04/05/2023	Bond Future	11.00	Put	2,457.00000	2.45700		3,025.51000	3.02551	2,457.000	17.04	0.48	0.00	0	6,250.0
R209	On 04/05/2023	Bond Future	11.50	Call	4,098.50000	4.09850		3,406.95000	3.40695	4,098.500	17.87	0.68	0.00	0	1,000.0
R209	On 04/05/2023	Bond Future	12.50	Put	492.00000	0.49200		661.04000	0.66104	492.000	19.52	0.13	0.00	0	8,500.0
R209	On 03/08/2023	Bond Future			11.07378	69.79042		11.29315	68.67800		16.81	0.00	0.00	0	0.0
R209	On 02/11/2023	Bond Future			11.17064	68.03395		11.39790	66.89914		16.52	0.00	0.00	0	5,720.0
R209	On 01/02/2024	Bond Future			11.27202	69.39079		11.50756	68.23301		15.47	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			223.54260	223.54260		223.52672	223.52672			0.00	0.00	0	372.0
R210	On 04/05/2023	Bond Future			224.82833	224.82833		224.82087	224.82087			0.00	0.00	0	72.0
R210	On 03/08/2023	Bond Future			229.37977	229.37977		229.37361	229.37361			0.00	0.00	0	0.0
R210	On 02/11/2023	Bond Future			230.85300	230.85300		230.84334	230.84334			0.00	0.00	0	0.0
R210	On 01/02/2024	Bond Future			235.51096	235.51096		235.50009	235.50009			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			10.08457	86.34106		10.31047	85.25883		11.30	0.00	0.00	0	20,450.0
R213	On 02/02/2023	Bond Future	9.16	Call	0.12000	0.00012		0.01000	0.00001	0.120	7.59	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	929.68000	0.92968		1,685.77000	1.68577	929.680	10.50	0.57	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	323.86000	0.32386		735.05000	0.73505	323.860	11.60	0.26	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	1,893.53000	1.89353		1,153.63000	1.15363	1,893.530	11.85	0.79	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	0.12000	0.00012		0.80000	0.00080	0.120	16.09	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			10.18011	84.45752		10.41558	83.35656		12.38	0.00	0.00	0	32,873.0
R213	On 03/08/2023	Bond Future			10.26888	86.14733		10.51498	85.02492		11.51	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future			10.36924	84.31646		10.62693	83.17147		11.07	0.00	0.00	0	1,911.0
R213	On 01/02/2024	Bond Future			10.48082	85.99853		10.75124	84.83026		9.86	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			11.10823	67.26828		11.31327	66.15006		16.93	0.00	0.00	0	71,030.0
R214	On 02/02/2023	Bond Future	10.90	Call	450.58000	0.45058		208.35000	0.20835	450.580	16.74	0.31	0.00	0	2,300.0
R214	On 02/02/2023	Bond Future	11.60	Call	2,802.59000	2.80259		1,925.20000	1.92520	2,802.590	18.12	0.87	0.00	0	2,300.0
R214	On 04/05/2023	Bond Future			11.20123	65.26994		11.41279	64.13179		19.00	0.00	0.00	0	22,783.0
R214	On 03/08/2023	Bond Future			11.28931	66.57591		11.50790	65.41543		18.78	0.00	0.00	0	0.0
R214	On 02/11/2023	Bond Future			11.38403	64.60761		11.61008	63.42383		18.58	0.00	0.00	0	0.0
R214	On 01/02/2024	Bond Future			11.48548	65.89631		11.71954	64.68858		17.44	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>23,033,085,653.22</b>	<b>218,308</b>	<b>1 815 952.</b>
<b>Grand Total:</b>													<b>23,033,085,653.22</b>	<b>218,308</b>	<b>1 815 952.</b>