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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/01/2023

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
Derivatives														
AL37	On	02/02/2023	Index Future	869.18600	869.18600		869.66500	869.66500			0.00	0.00	0	0.0
AL37	On	04/05/2023	Index Future	885.93800	885.93800		886.44600	886.44600			0.00	0.00	0	0.0
AL37	On	03/08/2023	Index Future	904.04500	904.04500		904.57500	904.57500			0.00	0.00	0	0.0
AL37	On	02/11/2023	Index Future	922.99200	922.99200		923.53800	923.53800			0.00	0.00	0	0.0
AL37	On	01/02/2024	Index Future	940.56200	940.56200		941.10500	941.10500			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	1,011.47400	1,011.47400		1,012.52000	1,012.52000			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	1,030.96700	1,030.96700		1,032.05700	1,032.05700			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	1,052.03900	1,052.03900		1,053.16400	1,053.16400			0.00	0.00	0	0.0
AL7T	On	02/11/2023	Index Future	1,074.08700	1,074.08700		1,075.24200	1,075.24200			0.00	0.00	0	0.0
AL7T	On	01/02/2024	Index Future	1,094.53400	1,094.53400		1,095.69500	1,095.69500			0.00	0.00	0	0.0
ALBI	On	02/02/2023	Index Future	878.26000	878.26000		879.31500	879.31500			0.00	0.00	0	34.0
ALBI	On	04/05/2023	Index Future	895.18700	895.18700		896.28200	896.28200			0.00	0.00	0	77.0
ALBI	On	03/08/2023	Index Future	913.48300	913.48300		914.61300	914.61300			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		932.62700	932.62700		933.78500	933.78500			0.00	0.00	0	0.0
ALBI	On 01/02/2024	Index Future		950.38200	950.38200		951.54800	951.54800			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		11.92241	76.76297		11.94943	76.63292			0.00	0.00	0	0.0
ES33	On 04/05/2023	Bond Future		12.07486	74.46854		12.10289	74.33651			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		12.21457	76.00976		12.24371	75.87529			0.00	0.00	0	350.0
ES33	On 02/11/2023	Bond Future		12.35633	73.82514		12.38667	73.68799			0.00	0.00	0	0.0
ES33	On 01/02/2024	Bond Future		12.54304	75.24055		12.57483	75.10035			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		12.35023	74.36388		12.37706	74.21437			0.00	0.00	0	0.0
ES42	On 04/05/2023	Bond Future		12.49514	71.55388		12.52295	71.40199			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		12.62561	73.03566		12.65443	72.88097			0.00	0.00	0	4,000.0
ES42	On 02/11/2023	Bond Future		12.75769	70.32125		12.78763	70.16343			0.00	0.00	0	0.0
ES42	On 01/02/2024	Bond Future		12.92050	71.66663		12.95174	71.50537			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		866.07200	866.07200		867.18300	867.18300			0.00	8,660,720.00	1	139.0
GOVI	On 04/05/2023	GOVI		882.76400	882.76400		883.91600	883.91600			0.00	0.00	0	799.0
GOVI	On 03/08/2023	GOVI		900.80600	900.80600		901.99300	901.99300			0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI		919.68500	919.68500		920.90100	920.90100			0.00	0.00	0	0.0
GOVI	On 01/02/2024	GOVI		937.19300	937.19300		938.41900	938.41900			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future		166.18601	166.18601		166.21686	166.21686			0.00	0.00	0	6,322.0
I2025	On 04/05/2023	Bond Future		169.43259	169.43259		169.46526	169.46526			0.00	0.00	0	4,823.0
I2025	On 03/08/2023	Bond Future		171.19746	171.19746		171.23148	171.23148			0.00	0.00	0	214.0
I2025	On 02/11/2023	Bond Future		174.82561	174.82561		174.86064	174.86064			0.00	0.00	0	0.0
I2025	On 01/02/2024	Bond Future		176.40253	176.40253		176.43723	176.43723			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		120.22441	120.22441		120.22034	120.22034			0.00	0.00	0	1,476.0
I2029	On 04/05/2023	Bond Future		121.27641	121.27641		121.27317	121.27317			0.00	0.00	0	387.0
I2029	On 03/08/2023	Bond Future		123.78547	123.78547		123.78264	123.78264			0.00	0.00	0	728.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 02/11/2023	Bond Future	125.08123		125.08123		125.07854	125.07854			0.00	0.00	0	0.0
I2029	On 01/02/2024	Bond Future	127.48654		127.48654		127.48317	127.48317			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	115.04704		115.04704		115.04198	115.04198			0.00	0.00	0	1,244.0
I2033	On 04/05/2023	Bond Future	115.90865		115.90865		115.90435	115.90435			0.00	0.00	0	318.0
I2033	On 03/08/2023	Bond Future	118.30656		118.30656		118.30259	118.30259			0.00	0.00	0	6,141.0
I2033	On 02/11/2023	Bond Future	119.39610		119.39610		119.39223	119.39223			0.00	0.00	0	0.0
I2033	On 01/02/2024	Bond Future	121.69233		121.69233		121.68773	121.68773			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	125.95264		125.95264		127.79020	127.79020			0.00	0.00	0	2,363.0
I2038	On 04/05/2023	Bond Future	128.41325		128.41325		130.28755	130.28755			0.00	25,682,650.00	200	2,663.0
I2038	On 03/08/2023	Bond Future	129.11210		129.11210		131.02566	131.02566			0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future	131.84849		131.84849		133.80300	133.80300			0.00	0.00	0	0.0
I2038	On 01/02/2024	Bond Future	132.37482		132.37482		134.36602	134.36602			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	112.16995		112.16995		112.87720	112.87720			0.00	0.00	0	7,251.0
I2046	On 04/05/2023	Bond Future	112.32382		112.32382		113.04577	113.04577			0.00	0.00	0	12,712.0
I2046	On 03/08/2023	Bond Future	114.64786		114.64786		115.38517	115.38517			0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future	114.99165		114.99165		115.74487	115.74487			0.00	0.00	0	0.0
I2046	On 01/02/2024	Bond Future	117.20168		117.20168		117.96868	117.96868			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	115.86846		115.86846		114.83428	114.83428			0.00	0.00	0	3,214.0
I2050	On 04/05/2023	Bond Future	118.13206		118.13206		117.07861	117.07861			0.00	0.00	0	10,758.0
I2050	On 03/08/2023	Bond Future	118.39776		118.39776		117.32286	117.32286			0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future	120.90693		120.90693		119.80951	119.80951			0.00	0.00	0	0.0
I2050	On 01/02/2024	Bond Future	120.99444		120.99444		119.87518	119.87518			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	324.31200		324.31200		324.66000	324.66000			0.00	0.00	0	151.0
IGOV	On 04/05/2023	Index Future	330.64300		330.64300		331.00500	331.00500			0.00	0.00	0	654.0
IGOV	On 03/08/2023	Index Future	337.48000		337.48000		337.85300	337.85300			0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future	344.63000		344.63000		345.01300	345.01300			0.00	0.00	0	0.0
IGOV	On 01/02/2024	Index Future	351.26600		351.26600		351.65100	351.65100			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.58500		92.41500		7.56000	92.44000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.61500		92.38500		7.58500	92.41500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.69500		92.30500		7.66500	92.33500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.71500		92.28500		7.67500	92.32500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	7.70000		92.30000		7.67000	92.33000			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future			7.66500		92.33500		7.63000	92.37000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.58500		92.41500		7.61500	92.38500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.43000		92.57000		7.39000	92.61000			0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.37500		92.62500		7.32500	92.67500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.17000		92.83000		7.12500	92.87500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.18500		92.81500		7.14000	92.86000			0.00	0.00	0	68.0
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			7.24000		92.76000		7.20500	92.79500			0.00	0.00	0	0.0
R186	On 02/02/2023	Bond Future			8.27892		108.58954		8.25946	108.65573		4.69	0.00	906,722,659.00	8,350	42,419.0
R186	On 04/05/2023	Bond Future			8.31962		110.68396		8.29827	110.75229		4.79	0.00	1,654,061,098.24	14,944	93,343.0
R186	On 04/05/2023	Bond Future	8.36	Call	1,185.78000		1.18578		1,238.35000	1.23835	1,185.780	4.83	0.52	0.00	0	200.0
R186	On 04/05/2023	Bond Future	8.36	Put	1,056.71000		1.05671		1,040.95000	1.04095	1,056.710	4.83	0.48	0.00	0	200.0
R186	On 03/08/2023	Bond Future			8.32221		107.64180		8.29883	107.71198		4.51	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			8.30319		109.89955		8.27755	109.97142		4.29	0.00	0.00	0	1,257.0
R186	On 02/11/2023	Bond Future	9.15	Call	3,209.41000		3.20941		3,268.53000	3.26853	3,209.410	4.72	0.70	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	302.30000		0.30230		299.13000	0.29913	302.300	5.25	0.12	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			8.36445		106.68105		8.33643	106.75374		3.99	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 02/02/2023	Bond Future			329.07295		329.07295		328.95616	328.95616			0.00	2,303,510.65	7	877.0
R197	On 04/05/2023	Bond Future			335.50164		335.50164		335.38504	335.38504			0.00	2,348,511.48	7	7.0
R197	On 03/08/2023	Bond Future			333.37476		333.37476		333.25698	333.25698			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			340.44089		340.44089		340.32121	340.32121			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			250.72801		250.72801		250.71811	250.71811			0.00	0.00	0	1,246.0
R202	On 04/05/2023	Bond Future			255.62622		255.62622		255.61796	255.61796			0.00	0.00	0	4,448.0
R202	On 03/08/2023	Bond Future			256.09828		256.09828		256.09065	256.09065			0.00	0.00	0	460.0
R202	On 02/11/2023	Bond Future			261.52573		261.52573		261.51847	261.51847			0.00	0.00	0	0.0
R202	On 01/02/2024	Bond Future			261.61011		261.61011		261.60108	261.60108			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			9.80469		91.18059		9.76057	91.38754		9.83	0.00	349,221,659.70	3,830	37,814.0
R2030	On 02/02/2023	Bond Future	8.81	Call	0.00000		0.00000		0.01000	0.00001	0.000	6.61	0.00	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	0.52000		0.00052		3.24000	0.00324	0.520	7.64	0.00	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.66	Put	981.30000		0.98130		923.85000	0.92385	981.300	9.57	0.68	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	665.66000		0.66566		864.99000	0.86499	665.660	10.05	0.53	0.00	0	388.0

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R2030	On 02/02/2023	Bond Future	9.94	Put	355.72000	0.35572		367.15000	0.36715	355.720	10.35	0.34	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	11.16	Put	0.37000	0.00037		1.23000	0.00123	0.370	13.08	0.00	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	11.35	Call	6,888.20000	6.88820		7,095.48000	7.09548	6,888.200	13.44	1.00	0.00	0	5,000.0	
R2030	On 02/02/2023	Bond Future	11.55	Call	7,730.52000	7.73052		7,937.59000	7.93759	7,730.520	13.83	1.00	0.00	0	5,000.0	
R2030	On 04/05/2023	Bond Future			9.90600	92.93925		9.85950	93.15091		10.26	0.00	367,388,855.25	3,953	83,367.0	
R2030	On 04/05/2023	Bond Future	9.03	Call	577.53000	0.57753		645.84000	0.64584	577.530	9.98	0.21	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	9.58	Call	1,337.01000	1.33701		1,450.39000	1.45039	1,337.010	10.16	0.39	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	1,508.94000	1.50894		1,629.84000	1.62984	1,508.940	10.21	0.43	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	1,737.12000	1.73712		1,866.99000	1.86699	1,737.120	10.28	0.47	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	2,253.32000	2.25332		2,400.02000	2.40002	2,253.320	10.45	0.54	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	3,433.65000	3.43365		3,606.59000	3.60659	3,433.650	10.83	0.68	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	10.65	Call	4,165.26000	4.16526		4,348.96000	4.34896	4,165.260	11.05	0.74	0.00	0	350.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	360.90000	0.36090		352.23000	0.35223	360.900	11.72	0.12	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	249.84000	0.24984		245.03000	0.24503	249.840	12.00	0.09	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	127.51000	0.12751		125.99000	0.12599	127.510	12.13	0.05	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	53.75000	0.05375		53.64000	0.05364	53.750	12.13	0.02	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	12.57	Put	46.77000	0.04677		46.75000	0.04675	46.770	12.13	0.02	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future			9.99234	90.83258		9.94331	91.04896		9.67	0.00	0.00	0	5,629.0	
R2030	On 03/08/2023	Bond Future	10.40	Call	3,579.69000	3.57969		3,734.77000	3.73477	3,579.690	9.98	0.62	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	10.65	Call	4,297.00000	4.29700		4,463.77000	4.46377	4,297.000	10.20	0.68	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future	12.59	Put	210.21000	0.21021		204.07000	0.20407	210.210	11.44	0.06	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	12.89	Put	140.40000	0.14040		136.42000	0.13642	140.400	11.44	0.04	0.00	0	350.0	
R2030	On 02/11/2023	Bond Future			10.06499	92.73797		10.01337	92.95907		9.20	0.00	0.00	0	149.0	
R2030	On 01/02/2024	Bond Future			10.19035	90.49322		10.13598	90.71806		8.87	0.00	0.00	0	0.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 02/02/2023	Bond Future			10.44129	90.21403		10.44266	90.20677		11.79	0.00	18,042,806.00	200	52,067.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	0.00000	0.00000		0.00000	0.00000	0.000	8.48	0.00	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	0.02000	0.00002		0.16000	0.00016	0.020	9.10	0.00	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	9.92	Call	27.58000	0.02758		51.70000	0.05170	27.580	10.75	0.04	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	1,692.75000	1.69275		1,767.92000	1.76792	1,692.750	11.51	0.81	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	262.64000	0.26264		341.19000	0.34119	262.640	11.70	0.25	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.30	Call	399.31000	0.39931		489.26000	0.48926	399.310	11.93	0.34	0.00	0	8,000.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	598.31000	0.59831		704.42000	0.70442	598.310	12.50	0.43	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	1,512.95000	1.51295		1,598.29000	1.59829	1,512.950	12.96	0.74	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.45	Put	5.99000	0.00599		16.07000	0.01607	5.990	14.82	0.01	0.00	0	8,000.0	
R2032	On 02/02/2023	Bond Future	11.50	Put	4.45000	0.00445		12.66000	0.01266	4.450	14.92	0.01	0.00	0	8,000.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	0.54000	0.00054		2.36000	0.00236	0.540	15.64	0.00	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	0.00000	0.00000		0.01000	0.00001	0.000	16.50	0.00	0.00	0	750.0	
R2032	On 04/05/2023	Bond Future			10.55069	87.79422		10.55198	87.78753		13.16	0.00	8,779,422.00	100	173,294.0	
R2032	On 04/05/2023	Bond Future	10.03	Call	1,246.49000	1.24649		1,275.72000	1.27572	1,246.490	12.69	0.33	0.00	0	730.0	
R2032	On 04/05/2023	Bond Future	10.53	Call	2,378.82000	2.37882		2,411.27000	2.41127	2,378.820	13.20	0.51	0.00	0	730.0	
R2032	On 04/05/2023	Bond Future	10.62	Call	2,627.98000	2.62798		2,660.36000	2.66036	2,627.980	13.30	0.54	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	1,424.93000	1.42493	1,461.15000	1.46115	1,424.930	13.83	0.33	0.00	0	730.0		
R2032	On 04/05/2023	Bond Future	11.37	Call	5,121.73000	5.12173	5,147.49000	5.14749	5,121.730	14.22	0.75	0.00	0	400.0		
R2032	On 04/05/2023	Bond Future	13.43	Put	54.58000	0.05458	60.04000	0.06004	54.580	15.61	0.02	0.00	0	400.0		
R2032	On 03/08/2023	Bond Future			10.64451	89.59053	10.64578	89.58410		12.38	0.00	0.00	0	2,600.0		
R2032	On 03/08/2023	Bond Future	9.60	Call	1,123.21000	1.12321	1,140.69000	1.14069	1,123.210	11.75	0.26	0.00	0	1,500.0		
R2032	On 03/08/2023	Bond Future	10.30	Call	2,384.97000	2.38497	2,406.43000	2.40643	2,384.970	12.20	0.43	0.00	0	1,500.0		
R2032	On 03/08/2023	Bond Future	11.90	Call	7,313.66000	7.31366	7,329.90000	7.32990	7,313.660	13.87	0.77	0.00	0	5,000.0		
R2032	On 02/11/2023	Bond Future			10.73560	87.30848	10.73689	87.30209		11.92	0.00	0.00	0	0.0		
R2032	On 01/02/2024	Bond Future			10.86872	88.96309	10.87017	88.95610		10.70	0.00	0.00	0	0.0		
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2035	On 02/02/2023	Bond Future			11.02259	89.76988	10.98383	89.99951		13.29	0.00	727,136,028.00	8,100	91,638.0		
R2035	On 02/02/2023	Bond Future	9.81	Call	0.01000	0.00001	0.16000	0.00016	0.010	12.16	0.00	0.00	0	582.0		
R2035	On 02/02/2023	Bond Future	9.89	Call	0.03000	0.00003	0.37000	0.00037	0.030	12.10	0.00	0.00	0	388.0		
R2035	On 02/02/2023	Bond Future	10.30	Call	5.81000	0.00581	20.38000	0.02038	5.810	12.34	0.01	0.00	0	976.0		
R2035	On 02/02/2023	Bond Future	10.64	Call	107.50000	0.10750	201.73000	0.20173	107.500	12.76	0.12	0.00	0	388.0		
R2035	On 02/02/2023	Bond Future	10.66	Put	2,305.49000	2.30549	2,177.45000	2.17745	2,305.490	12.78	0.87	0.00	0	582.0		
R2035	On 02/02/2023	Bond Future	11.05	Call	875.26000	0.87526	1,113.03000	1.11303	875.260	13.37	0.54	0.00	0	976.0		
R2035	On 02/02/2023	Bond Future	11.06	Put	686.87000	0.68687	697.18000	0.69718	686.870	13.38	0.45	0.00	0	582.0		
R2035	On 02/02/2023	Bond Future	11.98	Put	3.94000	0.00394	8.74000	0.00874	3.940	14.85	0.01	0.00	0	388.0		
R2035	On 02/02/2023	Bond Future	13.22	Put	0.00000	0.00000	0.00000	0.00000	0.000	16.36	0.00	0.00	0	976.0		
R2035	On 04/05/2023	Bond Future			11.13672	86.99831	11.09633	87.23303		14.82	0.00	695,986,480.00	8,000	151,288.0		
R2035	On 04/05/2023	Bond Future	9.85	Call	349.74000	0.34974	397.55000	0.39755	349.740	13.61	0.12	0.00	0	388.0		
R2035	On 04/05/2023	Bond Future	10.42	Call	1,018.49000	1.01849	1,115.20000	1.11520	1,018.490	14.06	0.27	0.00	0	491.0		
R2035	On 04/05/2023	Bond Future	10.55	Call	1,254.50000	1.25450	1,363.84000	1.36384	1,254.500	14.20	0.31	0.00	0	770.0		
R2035	On 04/05/2023	Bond Future	10.60	Call	1,354.99000	1.35499	1,469.22000	1.46922	1,354.990	14.27	0.33	0.00	0	388.0		
R2035	On 04/05/2023	Bond Future	11.05	Call	2,481.32000	2.48132	2,637.24000	2.63724	2,481.320	14.89	0.49	0.00	0	770.0		
R2035	On 04/05/2023	Bond Future	11.17	Call	2,845.41000	2.84541	3,011.15000	3.01115	2,845.410	15.07	0.53	0.00	0	491.0		
R2035	On 04/05/2023	Bond Future	11.80	Put	1,374.42000	1.37442	1,344.63000	1.34463	1,374.420	16.02	0.29	0.00	0	1,035.0		
R2035	On 04/05/2023	Bond Future	11.87	Put	1,273.88000	1.27388	1,247.17000	1.24717	1,273.880	16.12	0.27	0.00	0	770.0		
R2035	On 04/05/2023	Bond Future	12.46	Put	657.24000	0.65724	648.37000	0.64837	657.240	16.98	0.16	0.00	0	388.0		
R2035	On 04/05/2023	Bond Future	13.18	Put	269.12000	0.26912	268.72000	0.26872	269.120	17.75	0.07	0.00	0	491.0		
R2035	On 03/08/2023	Bond Future			11.23872	88.77785	11.19666	89.01779		14.68	0.00	0.00	0	1,500.0		
R2035	On 02/11/2023	Bond Future			11.34177	86.13323	11.29801	86.37832		14.53	0.00	0.00	0	123.0		
R2035	On 01/02/2024	Bond Future			11.48522	87.76634	11.43969	88.01564		13.83	0.00	0.00	0	0.0		
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2037	On 02/02/2023	Bond Future			11.23632	81.08940	11.21754	81.20166		15.11	0.00	0.00	0	39,264.0		
R2037	On 02/02/2023	Bond Future	11.10	Call	454.95000	0.45495	601.02000	0.60102	454.950	14.85	0.35	0.00	0	577.0		
R2037	On 02/02/2023	Bond Future	11.97	Put	20.02000	0.02002	37.87000	0.03787	20.020	16.41	0.02	0.00	0	577.0		
R2037	On 04/05/2023	Bond Future			11.35412	82.65342	11.33453	82.76844		16.03	0.00	165,306.84	2	60,727.0		
R2037	On 04/05/2023	Bond Future	10.95	Call	1,698.16000	1.69816	1,780.20000	1.78020	1,698.160	15.58	0.38	0.00	0	703.0		
R2037	On 04/05/2023	Bond Future	11.03	Call	1,893.54000	1.89354	1,979.80000	1.97980	1,893.540	15.70	0.41	0.00	0	400.0		

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 04/05/2023	Bond Future	11.78	Call	4,269.18000		4.26918	4,384.14000	4.38414	4,269.180	16.89	0.65	0.00	0	400.0	
R2037	On 04/05/2023	Bond Future	11.94	Put	1,546.00000		1.54600	1,549.37000	1.54937	1,546.000	17.15	0.31	0.00	0	703.0	
R2037	On 04/05/2023	Bond Future	13.73	Put	179.64000		0.17964	186.60000	0.18660	179.640	19.21	0.05	0.00	0	400.0	
R2037	On 03/08/2023	Bond Future			11.46291		80.08600	11.44250	80.20374		16.73	0.00	0.00	0	71,091.0	
R2037	On 02/11/2023	Bond Future			11.56075		81.76623	11.53956	81.88658		15.76	0.00	0.00	0	0.0	
R2037	On 01/02/2024	Bond Future			11.69510		79.06218	11.67315	79.18437		15.83	0.00	0.00	0	0.0	
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2040	On 02/02/2023	Bond Future			11.40618		82.28131	11.39242	82.36920		16.15	0.00	976,267,743.15	11,865	87,480.0	
R2040	On 02/02/2023	Bond Future	10.21	Call	0.02000		0.00002	0.20000	0.00020	0.020	14.64	0.00	0.00	0	388.0	
R2040	On 02/02/2023	Bond Future	10.96	Call	88.24000		0.08824	153.62000	0.15362	88.240	15.62	0.09	0.00	0	388.0	
R2040	On 02/02/2023	Bond Future	11.19	Call	351.10000		0.35110	480.74000	0.48074	351.100	16.04	0.27	0.00	0	563.0	
R2040	On 02/02/2023	Bond Future	12.07	Put	40.17000		0.04017	70.53000	0.07053	40.170	17.74	0.04	0.00	0	563.0	
R2040	On 02/02/2023	Bond Future	12.27	Put	11.93000		0.01193	26.14000	0.02614	11.930	18.12	0.01	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future			11.52329		83.86835	11.50892	83.95855		17.16	0.00	624,399,865.75	7,445	42,254.0	
R2040	On 04/05/2023	Bond Future	10.17	Call	362.01000		0.36201	392.16000	0.39216	362.010	15.74	0.11	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	10.73	Call	1,013.35000		1.01335	1,069.70000	1.06970	1,013.350	16.04	0.25	0.00	0	486.0	
R2040	On 04/05/2023	Bond Future	10.92	Call	1,374.63000		1.37463	1,440.66000	1.44066	1,374.630	16.26	0.31	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	11.03	Call	1,618.03000		1.61803	1,689.42000	1.68942	1,618.030	16.41	0.35	0.00	0	684.0	
R2040	On 04/05/2023	Bond Future	11.48	Call	2,883.97000		2.88397	2,974.09000	2.97409	2,883.970	17.13	0.50	0.00	0	486.0	
R2040	On 04/05/2023	Bond Future	12.05	Put	1,781.22000		1.78122	1,794.38000	1.79438	1,781.220	18.11	0.32	0.00	0	684.0	
R2040	On 04/05/2023	Bond Future	12.78	Put	822.88000		0.82288	839.47000	0.83947	822.880	19.35	0.17	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	13.45	Put	399.04000		0.39904	412.69000	0.41269	399.040	20.47	0.09	0.00	0	486.0	
R2040	On 03/08/2023	Bond Future			11.63191		81.07532	11.61694	81.16772		17.96	0.00	426,861,559.80	5,265	91,614.0	
R2040	On 02/11/2023	Bond Future			11.72970		82.77639	11.71416	82.87091		16.95	0.00	0.00	0	84.0	
R2040	On 01/02/2024	Bond Future			11.86209		79.84097	11.84602	79.93683		17.08	0.00	0.00	0	0.0	
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2044	On 02/02/2023	Bond Future			11.47555		78.69911	11.45169	78.85347		17.24	0.00	62,959,288.00	800	35,997.0	
R2044	On 02/02/2023	Bond Future	10.75	Call	7.76000		0.00776	23.39000	0.02339	7.760	15.94	0.01	0.00	0	2,500.0	
R2044	On 02/02/2023	Bond Future	11.00	Call	68.42000		0.06842	132.29000	0.13229	68.420	16.29	0.07	0.00	0	2,500.0	
R2044	On 02/02/2023	Bond Future	11.10	Call	137.53000		0.13753	232.61000	0.23261	137.530	16.47	0.13	0.00	0	1,700.0	
R2044	On 02/02/2023	Bond Future	11.70	Call	1,795.51000		1.79551	2,014.55000	2.01455	1,795.510	17.65	0.74	0.00	0	1,700.0	
R2044	On 02/02/2023	Bond Future	11.75	Put	294.32000		0.29432	356.81000	0.35681	294.320	17.75	0.22	0.00	0	2,500.0	
R2044	On 02/02/2023	Bond Future	12.00	Put	84.85000		0.08485	124.32000	0.12432	84.850	18.27	0.08	0.00	0	4,000.0	
R2044	On 04/05/2023	Bond Future			11.58816		80.21705	11.56334	80.37498		18.33	0.00	72,195,345.00	900	52,713.0	
R2044	On 04/05/2023	Bond Future	11.75	Put	2,657.98000		2.65798	2,636.62000	2.63662	2,657.980	18.78	0.43	0.00	0	4,115.0	
R2044	On 04/05/2023	Bond Future	12.00	Put	2,075.49000		2.07549	2,064.26000	2.06426	2,075.490	19.25	0.36	0.00	0	4,115.0	
R2044	On 04/05/2023	Bond Future	12.25	Put	1,612.41000		1.61241	1,608.65000	1.60865	1,612.410	19.71	0.29	0.00	0	1,500.0	
R2044	On 03/08/2023	Bond Future			11.69260		77.47453	11.66680	77.63609		19.23	0.00	0.00	0	21,473.0	
R2044	On 02/11/2023	Bond Future			11.78647		79.10007	11.75975	79.26511		18.16	0.00	0.00	0	0.0	
R2044	On 01/02/2024	Bond Future			11.91275		76.21999	11.88507	76.38780		18.33	0.00	0.00	0	0.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
R2044	On	31/01/2044			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On	02/02/2023			Bond Future	11.32465	82.55854		11.29572	82.75376		16.96	0.00	0.00	0	55,768.00
R2048	On	02/02/2023	11.00	Call	Bond Future	196.96000	0.19696		321.61000	0.32161	196.960	16.48	0.17	0.00	0	2,900.00
R2048	On	02/02/2023	11.60	Call	Bond Future	2,123.75000	2.12375		2,376.48000	2.37648	2,123.750	17.67	0.78	0.00	0	2,900.00
R2048	On	04/05/2023			Bond Future	11.42760	79.69208		11.39754	79.89172		19.04	0.00	19,126,099.20	240	249,874.00
R2048	On	03/08/2023			Bond Future	11.52310	81.28471		11.49191	81.48876		18.93	0.00	0.00	0	0.00
R2048	On	02/11/2023			Bond Future	11.60995	78.56582		11.57766	78.77427		18.83	0.00	0.00	0	0.00
R2048	On	01/02/2024			Bond Future	11.72508	80.09204		11.69165	80.30407		17.61	0.00	0.00	0	13,000.00
R2048	On	28/02/2048			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On	02/02/2023			Bond Future	11.04532	69.36768		11.03655	69.41325		15.13	0.00	0.00	0	11,626.00
R209	On	04/05/2023			Bond Future	11.14991	67.55423		11.14072	67.60123		16.81	0.00	179,018,709.50	2,650	17,568.00
R209	On	04/05/2023	10.00	Call	Bond Future	400.84000	0.40084		426.73000	0.42673	400.840	15.44	0.15	0.00	0	500.00
R209	On	04/05/2023	10.50	Call	Bond Future	1,003.41000	1.00341		1,046.31000	1.04631	1,003.410	16.04	0.29	0.00	0	2,500.00
R209	On	04/05/2023	11.00	Call	Bond Future	2,029.45000	2.02945		2,086.51000	2.08651	2,029.450	16.81	0.47	0.00	0	2,500.00
R209	On	04/05/2023	11.00	Put	Bond Future	2,801.99000	2.80199		2,812.05000	2.81205	2,801.990	16.81	0.53	0.00	0	6,250.00
R209	On	04/05/2023	11.50	Call	Bond Future	3,447.14000	3.44714		3,511.69000	3.51169	3,447.140	17.66	0.63	0.00	0	1,000.00
R209	On	04/05/2023	12.50	Put	Bond Future	560.28000	0.56028		576.91000	0.57691	560.280	19.33	0.15	0.00	0	8,500.00
R209	On	03/08/2023			Bond Future	11.24174	68.93640		11.23217	68.98466		16.69	0.00	0.00	0	1,690.00
R209	On	02/11/2023			Bond Future	11.33111	67.22990		11.32118	67.27927		16.46	0.00	0.00	0	5,720.00
R209	On	01/02/2024			Bond Future	11.45191	68.50406		11.44168	68.55405		15.72	0.00	0.00	0	0.00
R209	On	31/03/2036			Price Contribution	6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On	31/03/2036			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On	31/03/2036			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On	31/03/2036			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On	02/02/2023			Bond Future	223.87877	223.87877		223.13296	223.13296			0.00	0.00	0	372.00
R210	On	04/05/2023			Bond Future	225.16380	225.16380		224.40509	224.40509			0.00	0.00	0	72.00
R210	On	03/08/2023			Bond Future	229.82228	229.82228		229.04880	229.04880			0.00	0.00	0	300.00
R210	On	02/11/2023			Bond Future	231.53069	231.53069		230.74110	230.74110			0.00	0.00	0	0.00
R210	On	01/02/2024			Bond Future	235.98190	235.98190		235.17589	235.17589			0.00	0.00	0	0.00
R210	On	31/03/2028			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On	02/02/2023			Bond Future	10.23634	85.61199		10.20752	85.74981		11.08	0.00	0.00	0	20,450.00
R213	On	02/02/2023	9.16	Call	Bond Future	0.00000	0.00000		0.01000	0.00001	0.000	7.62	0.00	0.00	0	476.00
R213	On	02/02/2023	10.01	Put	Bond Future	1,285.66000	1.28566		1,250.21000	1.25021	1,285.660	10.30	0.77	0.00	0	476.00
R213	On	02/02/2023	10.35	Put	Bond Future	406.89000	0.40689		442.02000	0.44202	406.890	11.38	0.36	0.00	0	476.00
R213	On	02/02/2023	10.43	Call	Bond Future	1,212.82000	1.21282		1,389.79000	1.38979	1,212.820	11.62	0.72	0.00	0	912.00
R213	On	02/02/2023	12.20	Put	Bond Future	0.01000	0.00001		0.07000	0.00007	0.010	15.81	0.00	0.00	0	912.00

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
R213	On 04/05/2023	Bond Future			10.33922	83.71156		10.30898	83.85268		12.15	0.00	0.00	0	32,873.0
R213	On 03/08/2023	Bond Future			10.42705	85.42374		10.39534	85.56816		11.26	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future			10.51628	83.66067		10.48305	83.80830		10.91	0.00	0.00	0	1,911.0
R213	On 01/02/2024	Bond Future			10.65400	85.24797		10.61924	85.39793		9.84	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 02/02/2023	Bond Future			11.32543	66.08469		11.31165	66.15877		16.81	0.00	0.00	0	68,050.0
R214	On 02/02/2023	Bond Future	10.90	Call	80.58000	0.08058		138.01000	0.13801	80.580	16.15	0.10	0.00	0	2,300.0
R214	On 02/02/2023	Bond Future	11.60	Call	1,690.77000	1.69077		1,829.03000	1.82903	1,690.770	17.52	0.78	0.00	0	2,300.0
R214	On 04/05/2023	Bond Future			11.42609	64.06129		11.41175	64.13731		18.81	0.00	0.00	0	22,783.0
R214	On 03/08/2023	Bond Future			11.51627	65.37165		11.50139	65.44952		18.71	0.00	0.00	0	2,980.0
R214	On 02/11/2023	Bond Future			11.60654	63.44210		11.59113	63.52175		18.61	0.00	0.00	0	0.0
R214	On 01/02/2024	Bond Future			11.72811	64.64504		11.71221	64.72586		17.79	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :													7,127,328,317.56	76,859	1 964 172.
Grand Total:													7,127,328,317.56	76,859	1 964 172.