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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/02/2023

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 04/05/2023	Index Future	887.87300	887.87300	889.74800	889.74800					0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	905.34800	905.34800	907.26600	907.26600					0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	923.15600	923.15600	925.10900	925.10900					0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	941.27300	941.27300	943.26000	943.26000					0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	958.81200	958.81200	960.82600	960.82600					0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,024.38400	1,024.38400	1,043.01600	1,043.01600					0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,044.54700	1,044.54700	1,063.55200	1,063.55200					0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,065.09200	1,065.09200	1,084.46900	1,084.46900					0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,085.99500	1,085.99500	1,105.74600	1,105.74600					0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,106.23100	1,106.23100	1,126.33800	1,126.33800					0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	897.75100	897.75100	903.24400	903.24400					0.00	0.00	0	106.00
ALBI	On 03/08/2023	Index Future	915.42200	915.42200	921.02800	921.02800					0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	933.42700	933.42700	939.14200	939.14200					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
ALBI	On 01/02/2024	Index Future	951.74600	951.74600		957.56800	957.56800			0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	969.48000	969.48000		975.40100	975.40100			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	11.71000	77.79633		11.71000	77.79633			0.00	0.00	0	0.00
ES33	On 04/05/2023	Bond Future	11.98024	74.91665		11.90918	75.25563			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.12832	76.40975		12.05426	76.75558			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.28780	74.13621		12.21058	74.48888			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.46063	75.60573		12.38004	75.96525			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.65806	73.23187		12.57392	73.59788			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.14500	75.52470		12.14500	75.52470			0.00	0.00	0	0.00
ES42	On 04/05/2023	Bond Future	12.47001	71.69159		12.36253	72.28556			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.60980	73.12075		12.49812	73.72671			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	12.75921	70.31323		12.64302	70.93119			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	12.91288	71.70606		12.79206	72.33620			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.09178	68.78982		12.96588	69.43149			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 04/05/2023	GOVI	885.37200	885.37200		890.80600	890.80600			0.00	0.00	0	842.00
GOVI	On 03/08/2023	GOVI	902.79900	902.79900		908.34500	908.34500			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	920.55600	920.55600		926.21000	926.21000			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	938.62200	938.62200		944.38200	944.38200			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	956.11200	956.11200		961.96900	961.96900			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	166.18596	166.18596		166.18596	166.18596			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	169.33986	169.33986		169.37478	169.37478			0.00	0.00	0	5,237.00
I2025	On 03/08/2023	Bond Future	170.97410	170.97410		171.00997	171.00997			0.00	0.00	0	214.00
I2025	On 02/11/2023	Bond Future	174.37590	174.37590		174.41234	174.41234			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.05229	176.05229		176.08899	176.08899			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	179.36527	179.36527		179.40199	179.40199			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 02/02/2023	Bond Future	120.49532	120.49532		120.49532	120.49532			0.00	0.00	0	0.00
I2029	On 04/05/2023	Bond Future	121.61821	121.61821		121.51351	121.51351			0.00	0.00	0	1,045.00
I2029	On 03/08/2023	Bond Future	124.04184	124.04184		123.93523	123.93523			0.00	0.00	0	728.00
I2029	On 02/11/2023	Bond Future	125.18363	125.18363		125.07478	125.07478			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	127.66712	127.66712		127.55587	127.55587			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	128.71427	128.71427		128.60028	128.60028			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
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	114.69085	114.69085		114.69085	114.69085			0.00	0.00	0	0.00
I2033	On 04/05/2023	Bond Future	115.46096	115.46096		115.86937	115.86937			0.00	0.00	0	1,548.00
I2033	On 03/08/2023	Bond Future	117.76176	117.76176		118.17851	118.17851			0.00	0.00	0	6,141.00
I2033	On 02/11/2023	Bond Future	118.68883	118.68883		119.11358	119.11358			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	121.04345	121.04345		121.47649	121.47649			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	121.87212	121.87212		122.31277	122.31277			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	125.93154	125.93154		125.93154	125.93154			0.00	0.00	0	0.00
I2038	On 04/05/2023	Bond Future	128.35547	128.35547		128.50753	128.50753			0.00	0.00	0	4,627.00
I2038	On 03/08/2023	Bond Future	128.95552	128.95552		129.11072	129.11072			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	131.52117	131.52117		131.67942	131.67942			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	132.12420	132.12420		132.28517	132.28517			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	134.60909	134.60909		134.77256	134.77256			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	112.04276	112.04276		112.04276	112.04276			0.00	0.00	0	0.00
I2046	On 04/05/2023	Bond Future	112.34247	112.34247		112.52057	112.52057			0.00	0.00	0	17,311.00
I2046	On 03/08/2023	Bond Future	114.58125	114.58125		114.76311	114.76311			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	114.77705	114.77705		114.96244	114.96244			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	117.05360	117.05360		117.24251	117.24251			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	117.12479	117.12479		117.31658	117.31658			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	112.27173	112.27173		112.27173	112.27173			0.00	0.00	0	0.00
I2050	On 04/05/2023	Bond Future	115.04054	115.04054		114.83498	114.83498			0.00	0.00	0	13,256.00
I2050	On 03/08/2023	Bond Future	115.15462	115.15462		114.94517	114.94517			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	117.44578	117.44578		117.23210	117.23210			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	117.54145	117.54145		117.32307	117.32307			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	119.75161	119.75161		119.52871	119.52871			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 04/05/2023	Index Future	325.61700	325.61700		328.29600	328.29600			0.00	0.00	0	655.00
IGOV	On 03/08/2023	Index Future	332.10400	332.10400		334.83800	334.83800			0.00	0.00	0	0.00
IGOV	On 02/11/2023	Index Future	338.71300	338.71300		341.50100	341.50100			0.00	0.00	0	0.00
IGOV	On 01/02/2024	Index Future	345.43600	345.43600		348.27700	348.27700			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	351.94600	351.94600		354.83700	354.83700			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.45500	92.54500		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.46500	92.53500		7.47500	92.52500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.61000	92.39000		7.58500	92.41500			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 17/05/2023	Jibar Tradeable Future			7.62000	92.38000		7.59500	92.40500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.66500	92.33500		7.61000	92.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future			7.65000	92.35000		7.56500	92.43500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.63000	92.37000		7.56500	92.43500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.43500	92.56500		7.32000	92.68000			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.38500	92.61500		7.24500	92.75500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.19000	92.81000		7.01500	92.98500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.17000	92.83000		7.00500	92.99500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			7.14500	92.85500		7.00000	93.00000			0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			7.99500	109.56039		7.99500	109.56039		4.54	0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.29298	110.76923		8.14745	111.23652		4.32	0.00	61,033,845.73	551	95,557.00
R186	On 04/05/2023	Bond Future	8.36	Call	1,068.81000	1.06881	1,354.70000	1.35470	1,068.810	854.470	4.44	0.54	0.00	0	200.00
R186	On 04/05/2023	Bond Future	8.36	Put	854.47000	0.85447	673.07000	0.67307	854.470		4.44	0.46	0.00	0	200.00
R186	On 03/08/2023	Bond Future			8.32085	107.64588		8.16244	108.12258		3.96	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.35216	109.76246		8.17892	110.24845		3.86	0.00	2,634,299.04	24	1,253.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,969.42000	2.96942	3,331.67000	3.33167	2,969.420		4.40	0.71	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	215.97000	0.21597	175.98000	0.17598	215.970		4.81	0.10	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.39159	106.61071		8.20096	107.10604		3.66	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.48607	108.58711		8.27472	109.09125		3.29	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/02/2023	Bond Future			329.17765	329.17765		329.17765	329.17765			0.00	0.00	0	0.00
R197	On 04/05/2023	Bond Future			335.49471	335.49471		335.45668	335.45668			0.00	0.00	0	309.00
R197	On 03/08/2023	Bond Future			333.11327	333.11327		333.07494	333.07494			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			339.74064	339.74064		339.70125	339.70125			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 02/02/2023	Bond Future			245.91792	245.91792		245.91792	245.91792			0.00	0.00	0	0.00
R202	On 04/05/2023	Bond Future			250.65043	250.65043		250.64533	250.64533			0.00	0.00	0	4,903.00
R202	On 03/08/2023	Bond Future			250.82916	250.82916		250.82444	250.82444			0.00	0.00	0	460.00
R202	On 02/11/2023	Bond Future			255.81974	255.81974		255.81472	255.81472			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			255.95626	255.95626		255.95016	255.95016			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			260.77001	260.77001		260.76308	260.76308			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future			9.48000	92.71761		9.48000	92.71761		9.95	0.00	0.00	0	0.00

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R2030	On 04/05/2023	Bond Future			9.78465	93.49292		9.67033	94.01841		9.47	0.00	0.00	0	81,752.00
R2030	On 04/05/2023	Bond Future	9.03	Call	491.50000	0.49150		635.03000	0.63503	491.500	9.21	0.21	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	1,312.90000	1.31290		1,577.79000	1.57779	1,312.900	9.53	0.42	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	1,501.79000	1.50179		1,786.91000	1.78691	1,501.790	9.60	0.46	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	1,753.38000	1.75338		2,062.51000	2.06251	1,753.380	9.69	0.51	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	2,321.83000	2.32183		2,675.66000	2.67566	2,321.830	9.88	0.60	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	3,609.17000	3.60917		4,031.54000	4.03154	3,609.170	10.28	0.74	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	4,399.97000	4.39997		4,849.94000	4.84994	4,399.970	10.50	0.80	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	188.63000	0.18863		161.96000	0.16196	188.630	11.19	0.08	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	114.70000	0.11470		98.39000	0.09839	114.700	11.35	0.05	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	46.05000	0.04605		39.31000	0.03931	46.050	11.35	0.02	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	15.11000	0.01511		12.88000	0.01288	15.110	11.35	0.01	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	12.62000	0.01262		10.76000	0.01076	12.620	11.35	0.01	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			9.88061	91.32662		9.76024	91.86264		9.16	0.00	0.00	0	5,629.00
R2030	On 03/08/2023	Bond Future	10.40	Call	3,731.18000	3.73118		4,110.54000	4.11054	3,731.180	9.68	0.66	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	4,489.13000	4.48913		4,897.94000	4.89794	4,489.130	9.90	0.72	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	119.66000	0.11966		103.88000	0.10388	119.660	10.91	0.04	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	74.79000	0.07479		64.59000	0.06459	74.790	10.91	0.03	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			9.97537	93.12226		9.84875	93.66869		8.62	0.00	0.00	0	149.00
R2030	On 01/02/2024	Bond Future			10.08173	90.94311		9.94817	91.50012		8.39	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future			10.22562	92.62860		10.08457	93.19562		7.78	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 02/02/2023	Bond Future			10.18000	91.61465		10.18000	91.61465		11.88	0.00	0.00	0	0.00
R2032	On 04/05/2023	Bond Future			10.45335	88.30047		10.35556	88.81296		12.27	0.00	12,891,868.62	146	184,975.00
R2032	On 04/05/2023	Bond Future	9.80	Call	772.83000	0.77283		944.29000	0.94429	772.830	11.80	0.26	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	9.85	Call	848.05000	0.84805		1,029.94000	1.02994	848.050	11.85	0.28	0.00	0	6,500.00
R2032	On 04/05/2023	Bond Future	10.03	Call	1,159.23000	1.15923		1,379.51000	1.37951	1,159.230	12.02	0.35	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	10.30	Call	1,751.36000	1.75136		2,029.23000	2.02923	1,751.360	12.33	0.45	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	10.53	Call	2,368.29000	2.36829		2,691.92000	2.69192	2,368.290	12.61	0.54	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	10.62	Call	2,635.83000	2.63583		2,976.05000	2.97605	2,635.830	12.72	0.58	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	10.69	Put	1,628.84000	1.62884		1,468.86000	1.46886	1,628.840	12.81	0.40	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	11.00	Put	1,109.27000	1.10927		996.84000	0.99684	1,109.270	13.20	0.30	0.00	0	13,000.00
R2032	On 04/05/2023	Bond Future	11.06	Put	1,027.24000	1.02724		922.70000	0.92270	1,027.240	13.28	0.28	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	11.37	Call	5,301.70000	5.30170		5,743.82000	5.74382	5,301.700	13.67	0.80	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	13.43	Put	17.46000	0.01746		15.84000	0.01584	17.460	14.78	0.01	0.00	0	400.00
R2032	On 03/08/2023	Bond Future			10.55624	90.03922		10.45414	90.56200		12.30	0.00	0.00	0	2,600.00
R2032	On 03/08/2023	Bond Future	9.60	Call	1,158.72000	1.15872		1,325.90000	1.32590	1,158.720	11.81	0.27	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	10.30	Call	2,504.03000	2.50403		2,772.37000	2.77237	2,504.030	12.35	0.45	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	11.90	Call	7,603.41000	7.60341		8,042.23000	8.04223	7,603.410	14.07	0.79	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			10.66665	87.65077		10.55999	88.18375		11.57	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future			10.78487	89.36878		10.67337	89.91210		10.48	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future			10.93143	86.86919		10.81474	87.42222		10.32	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
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 02/02/2023	Bond Future			10.80500	91.07030		10.80500	91.07030		13.35	0.00	0.00	0	0.00
R2035	On 04/05/2023	Bond Future			11.01675	87.69818		10.94026	88.14862		14.59	0.00	3,157,134.48	36	156,214.00
R2035	On 04/05/2023	Bond Future	9.85	Call	332.77000	0.33277		412.58000	0.41258	332.770	13.48	0.12	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	1,068.88000	1.06888		1,243.10000	1.24310	1,068.880	14.13	0.29	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.55	Call	1,329.59000	1.32959		1,528.08000	1.52808	1,329.590	14.31	0.34	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,439.34000	1.43934		1,647.17000	1.64717	1,439.340	14.38	0.36	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.05	Call	2,663.28000	2.66328		2,950.49000	2.95049	2,663.280	15.04	0.53	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	11.17	Call	3,056.32000	3.05632		3,362.25000	3.36225	3,056.320	15.22	0.57	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	11.80	Put	1,037.22000	1.03722		967.82000	0.96782	1,037.220	16.17	0.24	0.00	0	1,035.00
R2035	On 04/05/2023	Bond Future	11.87	Put	951.74000	0.95174		888.34000	0.88834	951.740	16.27	0.23	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	12.46	Put	451.04000	0.45104		423.23000	0.42323	451.040	17.12	0.12	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	148.90000	0.14890		140.84000	0.14084	148.900	17.54	0.05	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.12569	89.42481		11.04614	89.88430		14.62	0.00	0.00	0	2,561.00
R2035	On 02/11/2023	Bond Future			11.24433	86.68033		11.16159	87.14880		14.29	0.00	0.00	0	123.00
R2035	On 01/02/2024	Bond Future			11.37356	88.37958		11.28739	88.85710		14.02	0.00	0.00	0	0.00
R2035	On 02/05/2024	Bond Future			11.51776	85.51679		11.42809	86.00281		13.26	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 02/02/2023	Bond Future			11.05000	82.21339		11.05000	82.21339		15.19	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future			11.29239	83.01668		11.21076	83.50075		15.83	0.00	76,707,412.32	924	59,768.00
R2037	On 04/05/2023	Bond Future	10.95	Call	1,678.35000	1.67835		1,916.97000	1.91697	1,678.350	15.75	0.39	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	1,880.93000	1.88093		2,134.94000	2.13494	1,880.930	15.88	0.42	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	4,348.43000	4.34843		4,722.67000	4.72267	4,348.430	17.11	0.67	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	1,284.27000	1.28427		1,192.94000	1.19294	1,284.270	17.37	0.28	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	105.31000	0.10531		99.23000	0.09923	105.310	19.04	0.03	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.40967	80.39367		11.32484	80.88748		16.70	0.00	0.00	0	71,091.00
R2037	On 03/08/2023	Bond Future	10.30	Call	1,206.32000	1.20632		1,355.74000	1.35574	1,206.320	15.64	0.24	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	2,629.37000	2.62937		2,872.32000	2.87232	2,629.370	16.36	0.42	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			11.52415	81.97426		11.43616	82.47766		15.54	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.64778	79.32593		11.55636	79.83912		16.08	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future			11.79443	80.79454		11.69944	81.31695		14.48	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/02/2023	Bond Future			11.21000	83.54832		11.21000	83.54832		16.23	0.00	0.00	0	0.00
R2040	On 04/05/2023	Bond Future			11.51336	83.93066		11.39549	84.67608		16.98	0.00	3,273,295.74	39	50,549.00
R2040	On 04/05/2023	Bond Future	10.17	Call	266.03000	0.26603		363.83000	0.36383	266.030	15.56	0.09	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	884.37000	0.88437		1,112.13000	1.11213	884.370	16.16	0.24	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,237.60000	1.23760		1,519.50000	1.51950	1,237.600	16.44	0.30	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	1,478.55000	1.47855		1,792.51000	1.79251	1,478.550	16.61	0.34	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	2,739.48000	2.73948		3,180.20000	3.18020	2,739.480	17.38	0.51	0.00	0	486.00

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
R2040	On 04/05/2023	Bond Future	12.05	Put	1,596.76000	1.59676		1,419.88000	1.41988	1,596.760	18.38	0.31	0.00	0	684.00	
R2040	On 04/05/2023	Bond Future	12.78	Put	688.23000	0.68823		610.04000	0.61004	688.230	19.63	0.16	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	13.45	Put	291.22000	0.29122		258.17000	0.25817	291.220	20.41	0.07	0.00	0	486.00	
R2040	On 03/08/2023	Bond Future			11.63192	81.07526		11.50954	81.83547		17.96	0.00	0.00	0	91,614.00	
R2040	On 02/11/2023	Bond Future			11.74736	82.66919		11.62049	83.44429		16.74	0.00	0.00	0	84.00	
R2040	On 01/02/2024	Bond Future			11.87163	79.78414		11.73991	80.57431		17.39	0.00	0.00	0	3.00	
R2040	On 02/05/2024	Bond Future			12.01731	81.26072		11.88050	82.06532		15.68	0.00	0.00	0	0.00	
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2044	On 02/02/2023	Bond Future			11.28000	79.97927		11.28000	79.97927		17.33	0.00	0.00	0	0.00	
R2044	On 04/05/2023	Bond Future			11.58393	80.24393		11.46610	80.99888		18.19	0.00	117,958,577.10	1,470	56,089.00	
R2044	On 04/05/2023	Bond Future	11.75	Put	2,476.71000	2.47671		2,219.48000	2.21948	2,476.710	19.13	0.43	0.00	0	4,115.00	
R2044	On 04/05/2023	Bond Future	12.00	Put	1,900.03000	1.90003		1,697.16000	1.69716	1,900.030	19.60	0.35	0.00	0	4,115.00	
R2044	On 04/05/2023	Bond Future	12.25	Put	1,448.47000	1.44847		1,290.97000	1.29097	1,448.470	20.07	0.28	0.00	0	1,500.00	
R2044	On 03/08/2023	Bond Future			11.69794	77.44116		11.57568	78.21119		19.28	0.00	0.00	0	21,473.00	
R2044	On 03/08/2023	Bond Future	11.75	Put	4,073.85000	4.07385		0.00000	0.00000	4,073.850	19.68	0.46	200,747,021.24	5,600	2,800.00	
R2044	On 03/08/2023	Bond Future	12.00	Put	3,419.84000	3.41984		0.00000	0.00000	3,419.840	20.10	0.40	264,306,012.99	8,400	4,200.00	
R2044	On 02/11/2023	Bond Future			11.80863	78.96365		11.68200	79.74868		17.99	0.00	0.00	0	0.00	
R2044	On 01/02/2024	Bond Future			11.92746	76.13106		11.79609	76.93141		18.71	0.00	0.00	0	0.00	
R2044	On 02/05/2024	Bond Future			12.06604	77.53990		11.92970	78.35480		16.89	0.00	0.00	0	0.00	
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			11.14000	83.81920		11.14000	83.81920		17.06	0.00	0.00	0	0.00	
R2048	On 04/05/2023	Bond Future			11.45028	79.54205		11.33760	80.29247		18.93	0.00	9,704,130.10	122	235,512.00	
R2048	On 04/05/2023	Bond Future	10.40	Call	537.01000	0.53701		696.09000	0.69609	537.010	17.56	0.16	0.00	0	1,500.00	
R2048	On 04/05/2023	Bond Future	11.10	Call	1,895.38000	1.89538		2,252.66000	2.25266	1,895.380	18.65	0.39	0.00	0	1,500.00	
R2048	On 03/08/2023	Bond Future			11.55600	81.07049		11.43917	81.83592		19.03	0.00	0.00	0	0.00	
R2048	On 02/11/2023	Bond Future			11.66002	78.24452		11.53904	79.02488		18.74	0.00	0.00	0	0.00	
R2048	On 01/02/2024	Bond Future			11.76896	79.81528		11.64357	80.61083		17.68	0.00	0.00	0	13,000.00	
R2048	On 02/05/2024	Bond Future			11.89690	76.83844		11.76682	77.64849		17.22	0.00	0.00	0	0.00	
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			10.84000	70.44599		10.84000	70.44599		15.19	0.00	0.00	0	0.00	
R209	On 04/05/2023	Bond Future			11.06357	67.99766		10.99234	68.36658		16.55	0.00	7,411,744.94	109	19,105.00	
R209	On 04/05/2023	Bond Future	10.00	Call	354.60000	0.35460		431.37000	0.43137	354.600	15.17	0.14	0.00	0	500.00	
R209	On 04/05/2023	Bond Future	10.50	Call	961.80000	0.96180		1,109.89000	1.10989	961.800	15.77	0.30	0.00	0	4,500.00	
R209	On 04/05/2023	Bond Future	11.00	Put	2,365.05000	2.36505		2,220.31000	2.22031	2,365.050	16.55	0.51	0.00	0	8,250.00	
R209	On 04/05/2023	Bond Future	11.00	Call	2,035.94000	2.03594		2,260.12000	2.26012	2,035.940	16.55	0.49	0.00	0	2,500.00	
R209	On 04/05/2023	Bond Future	11.50	Call	3,534.24000	3.53424		3,819.42000	3.81942	3,534.240	17.40	0.67	0.00	0	1,000.00	
R209	On 04/05/2023	Bond Future	12.50	Put	376.62000	0.37662		355.73000	0.35573	376.620	19.08	0.12	0.00	0	8,500.00	
R209	On 03/08/2023	Bond Future			11.16266	69.33662		11.08890	69.71292		16.61	0.00	0.00	0	1,690.00	
R209	On 03/08/2023	Bond Future	10.00	Call	939.92000	0.93992		1,048.28000	1.04828	939.920	15.51	0.23	0.00	0	1,800.00	
R209	On 03/08/2023	Bond Future	10.70	Call	2,124.87000	2.12487		2,306.04000	2.30604	2,124.870	16.22	0.40	0.00	0	1,800.00	

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
R209	On 02/11/2023	Bond Future	11.26704	67.54933		11.19065	67.93296		16.18	0.00	0.00	0	5,720.00
R209	On 01/02/2024	Bond Future	11.37659	68.87336		11.29746	69.26440		15.92	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future	11.50668	67.00153		11.42465	67.39956		15.02	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	222.96272	222.96272		222.96272	222.96272			0.00	0.00	0	0.00
R210	On 04/05/2023	Bond Future	224.15511	224.15511		224.15559	224.15559			0.00	0.00	0	386.00
R210	On 03/08/2023	Bond Future	228.62205	228.62205		228.62294	228.62294			0.00	0.00	0	300.00
R210	On 02/11/2023	Bond Future	230.01174	230.01174		230.01227	230.01227			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future	234.57443	234.57443		234.57471	234.57471			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future	235.75888	235.75888		235.75784	235.75784			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	9.95000	86.99437		9.95000	86.99437		11.19	0.00	0.00	0	0.00
R213	On 04/05/2023	Bond Future	10.21592	84.28888		10.10758	84.80039		11.26	0.00	0.00	0	33,756.00
R213	On 03/08/2023	Bond Future	10.31219	85.94840		10.19888	86.47012		10.93	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	10.42054	84.08692		10.30193	84.61885		10.43	0.00	0.00	0	1,911.00
R213	On 01/02/2024	Bond Future	10.54125	85.73565		10.41687	86.27786		9.63	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	10.68235	83.77620		10.55193	84.32818		9.45	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/02/2023	Bond Future	11.12500	67.17567		11.12500	67.17567		16.91	0.00	0.00	0	0.00
R214	On 04/05/2023	Bond Future	11.40649	64.16523		11.29925	64.73868		18.63	0.00	0.00	0	23,153.00
R214	On 03/08/2023	Bond Future	11.50539	65.42857		11.39449	66.01340		18.74	0.00	0.00	0	2,980.00
R214	On 02/11/2023	Bond Future	11.61136	63.41722		11.49666	64.01349		18.39	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	11.72508	64.66043		11.60632	65.26831		18.14	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	11.84933	62.56246		11.72643	63.18139		17.24	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
Total for Derivatives :											759,825,342.30	17,421	1 390 607.00

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
Grand Total:											759,825,342.30	17,421	1 390 607.00