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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/02/2023

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
<b>Derivatives</b>														
AL37	On 04/05/2023	Index Future	886.12600	886.12600	886.12600	887.87300	887.87300				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	903.56600	903.56600	903.56600	905.34800	905.34800				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	921.33900	921.33900	921.33900	923.15600	923.15600				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	939.42200	939.42200	939.42200	941.27300	941.27300				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	956.93000	956.93000	956.93000	958.81200	958.81200				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,019.62000	1,019.62000	1,019.62000	1,024.38400	1,024.38400				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,039.68700	1,039.68700	1,039.68700	1,044.54700	1,044.54700				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,060.13700	1,060.13700	1,060.13700	1,065.09200	1,065.09200				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,080.94400	1,080.94400	1,080.94400	1,085.99500	1,085.99500				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,101.09000	1,101.09000	1,101.09000	1,106.23100	1,106.23100				0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	893.78500	893.78500	893.78500	897.75100	897.75100				0.00	0.00	0	106.00
ALBI	On 03/08/2023	Index Future	911.37600	911.37600	911.37600	915.42200	915.42200				0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	929.30200	929.30200	929.30200	933.42700	933.42700				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	947.54200	947.54200		951.74600	951.74600			0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	965.20100	965.20100		969.48000	969.48000			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	12.06684	74.50638		11.98024	74.91665			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.21860	75.99114		12.12832	76.40975			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.38193	73.70940		12.28780	74.13621			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.55890	75.17056		12.46063	75.60573			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.76068	72.78882		12.65806	73.23187			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	12.54627	71.27504		12.47001	71.69159			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.68906	72.69583		12.60980	73.12075			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	12.84170	69.87988		12.75921	70.31323			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	12.99867	71.26427		12.91288	71.70606			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.18120	68.34000		13.09178	68.78982			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	881.44000	881.44000		885.37200	885.37200			0.00	0.00	0	842.00
GOVI	On 03/08/2023	GOVI	898.78700	898.78700		902.79900	902.79900			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	916.46700	916.46700		920.55600	920.55600			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	934.45400	934.45400		938.62200	938.62200			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	951.86900	951.86900		956.11200	956.11200			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	169.33737	169.33737		169.33986	169.33986			0.00	0.00	0	5,237.00
I2025	On 03/08/2023	Bond Future	170.97123	170.97123		170.97410	170.97410			0.00	0.00	0	214.00
I2025	On 02/11/2023	Bond Future	174.37315	174.37315		174.37590	174.37590			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.04976	176.04976		176.05229	176.05229			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	179.36337	179.36337		179.36527	179.36527			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	121.51512	121.51512		121.61821	121.61821			0.00	0.00	0	1,045.00
I2029	On 03/08/2023	Bond Future	123.93644	123.93644		124.04184	124.04184			0.00	0.00	0	728.00
I2029	On 02/11/2023	Bond Future	125.07629	125.07629		125.18363	125.18363			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	127.55783	127.55783		127.66712	127.66712			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	128.60341	128.60341		128.71427	128.71427			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	115.56575	115.56575		115.46096	115.46096			0.00	0.00	0	1,548.00
I2033	On 03/08/2023	Bond Future	117.86842	117.86842		117.76176	117.76176			0.00	0.00	0	6,141.00
I2033	On 02/11/2023	Bond Future	118.79762	118.79762		118.68883	118.68883			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	121.15472	121.15472		121.04345	121.04345			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	121.98590	121.98590		121.87212	121.87212			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	128.35821	128.35821		128.35547	128.35547			0.00	0.00	0	4,627.00
I2038	On 03/08/2023	Bond Future	128.95811	128.95811		128.95552	128.95552			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	131.52391	131.52391		131.52117	131.52117			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	132.12728	132.12728		132.12420	132.12420			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	134.61279	134.61279		134.60909	134.60909			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	112.52548	112.52548		112.34247	112.34247			0.00	0.00	0	17,311.00
I2046	On 03/08/2023	Bond Future	114.76778	114.76778		114.58125	114.58125			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	114.96727	114.96727		114.77705	114.77705			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	117.24789	117.24789		117.05360	117.05360			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	117.32333	117.32333		117.12479	117.12479			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	114.84001	114.84001		115.04054	115.04054			0.00	0.00	0	13,256.00
I2050	On 03/08/2023	Bond Future	114.94990	114.94990		115.15462	115.15462			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	117.23703	117.23703		117.44578	117.44578			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	117.32881	117.32881		117.54145	117.54145			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	119.53539	119.53539		119.75161	119.75161			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	325.61000	325.61000		325.61700	325.61700			0.00	0.00	0	655.00
IGOV	On 03/08/2023	Index Future	332.09600	332.09600		332.10400	332.10400			0.00	0.00	0	0.00
IGOV	On 02/11/2023	Index Future	338.70500	338.70500		338.71300	338.71300			0.00	0.00	0	0.00
IGOV	On 01/02/2024	Index Future	345.42800	345.42800		345.43600	345.43600			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	351.94000	351.94000		351.94600	351.94600			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.45500	92.54500		7.45500	92.54500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.46500	92.53500		7.46500	92.53500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.64000	92.36000		7.61000	92.39000			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			7.65000		92.35000		7.62000	92.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.69500		92.30500		7.66500	92.33500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future			7.69000		92.31000		7.65000	92.35000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.68000		92.32000		7.63000	92.37000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.44500		92.55500		7.43500	92.56500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.40500		92.59500		7.38500	92.61500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.18000		92.82000		7.19000	92.81000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.18000		92.82000		7.17000	92.83000			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			7.16000		92.84000		7.14500	92.85500			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			8.33561		110.63283		8.29298	110.76923		4.32	0.00	91,603,983.24	828	95,557.00
R186	On 04/05/2023	Bond Future	8.36	Call	991.20000		0.99120		1,068.81000	1.06881	991.200	4.44	0.52	0.00	0	200.00
R186	On 04/05/2023	Bond Future	8.36	Put	913.26000		0.91326		854.47000	0.85447	913.260	4.44	0.48	0.00	0	200.00
R186	On 03/08/2023	Bond Future			8.36731		107.50657		8.32085	107.64588		3.96	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.40295		109.62051		8.35216	109.76246		3.86	0.00	0.00	0	1,253.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,866.70000		2.86670		2,969.42000	2.96942	2,866.700	4.40	0.70	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	228.90000		0.22890		215.97000	0.21597	228.900	4.81	0.10	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.44744		106.46614		8.39159	106.61071		3.66	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.54787		108.44028		8.48607	108.58711		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			335.58581		335.58581		335.49471	335.49471			0.00	0.00	0	309.00
R197	On 03/08/2023	Bond Future			333.20560		333.20560		333.11327	333.11327			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			339.83508		339.83508		339.74064	339.74064			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			250.65536		250.65536		250.65043	250.65043			0.00	0.00	0	4,903.00
R202	On 03/08/2023	Bond Future			250.83383		250.83383		250.82916	250.82916			0.00	0.00	0	460.00
R202	On 02/11/2023	Bond Future			255.82481		255.82481		255.81974	255.81974			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			255.96167		255.96167		255.95626	255.95626			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			260.77670		260.77670		260.77001	260.77001			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			9.84641	93.21061		9.78465	93.49292		9.47	0.00	7,270,427.58	78	81,752.00
R2030	On 04/05/2023	Bond Future	9.03	Call	428.11000	0.42811		491.50000	0.49150	428.110	9.21	0.19	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	1,187.22000	1.18722		1,312.90000	1.31290	1,187.220	9.53	0.40	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	1,365.18000	1.36518		1,501.79000	1.50179	1,365.180	9.60	0.44	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	1,603.57000	1.60357		1,753.38000	1.75338	1,603.570	9.69	0.48	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	2,146.90000	2.14690		2,321.83000	2.32183	2,146.900	9.88	0.57	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	3,394.04000	3.39404		3,609.17000	3.60917	3,394.040	10.28	0.72	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	4,167.97000	4.16797		4,399.97000	4.39997	4,167.970	10.50	0.79	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	207.66000	0.20766		188.63000	0.18863	207.660	11.19	0.09	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	126.70000	0.12670		114.70000	0.11470	126.700	11.35	0.06	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	51.26000	0.05126		46.05000	0.04605	51.260	11.35	0.03	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	16.95000	0.01695		15.11000	0.01511	16.950	11.35	0.01	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	14.17000	0.01417		12.62000	0.01262	14.170	11.35	0.01	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			9.94566	91.03858		9.88061	91.32662		9.16	0.00	0.00	0	5,629.00
R2030	On 03/08/2023	Bond Future	10.40	Call	3,537.77000	3.53777		3,731.18000	3.73118	3,537.770	9.68	0.64	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	4,278.84000	4.27884		4,489.13000	4.48913	4,278.840	9.90	0.70	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	130.23000	0.13023		119.66000	0.11966	130.230	10.91	0.04	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	81.73000	0.08173		74.79000	0.07479	81.730	10.91	0.03	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			10.04382	92.82857		9.97537	93.12226		8.62	0.00	0.00	0	149.00
R2030	On 01/02/2024	Bond Future			10.15391	90.64384		10.08173	90.94311		8.39	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future			10.30182	92.32410		10.22562	92.62860		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			10.54586	87.81925		10.45335	88.30047		12.27	0.00	1,384,909,572.50	15,770	169,319.00
R2032	On 04/05/2023	Bond Future	9.80	Call	646.54000	0.64654		772.83000	0.77283	646.540	11.80	0.23	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	9.85	Call	712.95000	0.71295		848.05000	0.84805	712.950	11.85	0.25	0.00	0	6,500.00
R2032	On 04/05/2023	Bond Future	10.03	Call	990.84000	0.99084		1,159.23000	1.15923	990.840	12.02	0.31	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	10.30	Call	1,530.60000	1.53060		1,751.36000	1.75136	1,530.600	12.33	0.42	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	10.53	Call	2,103.75000	2.10375		2,368.29000	2.36829	2,103.750	12.61	0.51	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	10.62	Call	2,354.92000	2.35492		2,635.83000	2.63583	2,354.920	12.72	0.54	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	10.69	Put	1,816.83000	1.81683		1,628.84000	1.62884	1,816.830	12.81	0.43	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	11.00	Put	1,247.90000	1.24790		1,109.27000	1.10927	1,247.900	13.20	0.33	0.00	0	13,000.00
R2032	On 04/05/2023	Bond Future	11.06	Put	1,157.41000	1.15741		1,027.24000	1.02724	1,157.410	13.28	0.31	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	11.37	Call	4,912.73000	4.91273		5,301.70000	5.30170	4,912.730	13.67	0.78	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	13.43	Put	20.83000	0.02083		17.46000	0.01746	20.830	14.78	0.01	0.00	0	400.00
R2032	On 03/08/2023	Bond Future			10.65284	89.54834		10.55624	90.03922		12.30	0.00	0.00	0	2,600.00
R2032	On 03/08/2023	Bond Future	9.60	Call	1,026.43000	1.02643		1,158.72000	1.15872	1,026.430	11.81	0.24	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	10.30	Call	2,280.75000	2.28075		2,504.03000	2.50403	2,280.750	12.35	0.42	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	11.90	Call	7,211.18000	7.21118		7,603.41000	7.60341	7,211.180	14.07	0.78	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			10.76758	87.15032		10.66665	87.65077		11.57	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future			10.89038	88.85870		10.78487	89.36878		10.48	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future			11.04188	86.34995		10.93143	86.86919		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		11.09319	87.25132		11.01675	87.69818		14.59	0.00	114,648,234.48	1,314	157,398.00
R2035	On 04/05/2023	Bond Future	9.85	Call	276.33000	0.27633	332.77000	0.33277	276.330	13.48	0.10	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	932.85000	0.93285	1,068.88000	1.06888	932.850	14.13	0.27	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.55	Call	1,171.56000	1.17156	1,329.59000	1.32959	1,171.560	14.31	0.31	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,272.69000	1.27269	1,439.34000	1.43934	1,272.690	14.38	0.33	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.05	Call	2,419.38000	2.41938	2,663.28000	2.66328	2,419.380	15.04	0.50	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	11.17	Call	2,793.12000	2.79312	3,056.32000	3.05632	2,793.120	15.22	0.54	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	11.80	Put	1,137.58000	1.13758	1,037.22000	1.03722	1,137.580	16.17	0.26	0.00	0	1,035.00
R2035	On 04/05/2023	Bond Future	11.87	Put	1,044.90000	1.04490	951.74000	0.95174	1,044.900	16.27	0.25	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	12.46	Put	498.66000	0.49866	451.04000	0.45104	498.660	17.12	0.13	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	166.42000	0.16642	148.90000	0.14890	166.420	17.54	0.05	0.00	0	491.00
R2035	On 03/08/2023	Bond Future		11.20520	88.96899		11.12569	89.42481		14.62	0.00	0.00	0	2,561.00
R2035	On 02/11/2023	Bond Future		11.32704	86.21562		11.24433	86.68033		14.29	0.00	0.00	0	123.00
R2035	On 01/02/2024	Bond Future		11.45971	87.90589		11.37356	88.37958		14.02	0.00	0.00	0	0.00
R2035	On 02/05/2024	Bond Future		11.60743	85.03465		11.51776	85.51679		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		11.37398	82.53705		11.29239	83.01668		15.83	0.00	142,624,022.40	1,728	58,040.00
R2037	On 04/05/2023	Bond Future	10.95	Call	1,484.61000	1.48461	1,678.35000	1.67835	1,484.610	15.75	0.36	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	1,672.52000	1.67252	1,880.93000	1.88093	1,672.520	15.88	0.39	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	4,016.08000	4.01608	4,348.43000	4.34843	4,016.080	17.11	0.65	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	1,410.63000	1.41063	1,284.27000	1.28427	1,410.630	17.37	0.30	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	118.90000	0.11890	105.31000	0.10531	118.900	19.04	0.04	0.00	0	400.00
R2037	On 03/08/2023	Bond Future		11.49446	79.90448		11.40967	80.39367		16.70	0.00	0.00	0	71,091.00
R2037	On 03/08/2023	Bond Future	10.30	Call	1,083.50000	1.08350	1,206.32000	1.20632	1,083.500	15.64	0.23	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	2,419.32000	2.41932	2,629.37000	2.62937	2,419.320	16.36	0.40	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future		11.61213	81.47551		11.52415	81.97426		15.54	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future		11.73919	78.81758		11.64778	79.32593		16.08	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future		11.88944	80.27700		11.79443	80.79454		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		11.59489	83.42121		11.51336	83.93066		16.98	0.00	156,831,874.80	1,880	52,305.00
R2040	On 04/05/2023	Bond Future	10.17	Call	216.85000	0.21685	266.03000	0.26603	216.850	15.56	0.08	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	758.71000	0.75871	884.37000	0.88437	758.710	16.16	0.21	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,077.84000	1.07784	1,237.60000	1.23760	1,077.840	16.44	0.27	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	1,298.05000	1.29805	1,478.55000	1.47855	1,298.050	16.61	0.31	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	2,473.15000	2.47315	2,739.48000	2.73948	2,473.150	17.38	0.48	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	1,746.74000	1.74674	1,596.76000	1.59676	1,746.740	18.38	0.34	0.00	0	684.00	
R2040	On 04/05/2023	Bond Future	12.78	Put	760.20000	0.76020	688.23000	0.68823	760.200	19.63	0.17	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	13.45	Put	324.22000	0.32422	291.22000	0.29122	324.220	20.41	0.08	0.00	0	486.00	
R2040	On 03/08/2023	Bond Future			11.71661	80.55562	11.63192	81.07526		17.96	0.00	0.00	0	91,614.00	
R2040	On 02/11/2023	Bond Future			11.83518	82.13939	11.74736	82.66919		16.74	0.00	0.00	0	84.00	
R2040	On 01/02/2024	Bond Future			11.96283	79.24408	11.87163	79.78414		17.39	0.00	0.00	0	3.00	
R2040	On 02/05/2024	Bond Future			12.11204	80.71094	12.01731	81.26072		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			11.66546	79.72858	11.58393	80.24393		18.19	0.00	9,567,429.60	120	56,089.00	
R2044	On 04/05/2023	Bond Future	11.75	Put	2,686.17000	2.68617	2,476.71000	2.47671	2,686.170	19.13	0.45	0.00	0	4,115.00	
R2044	On 04/05/2023	Bond Future	12.00	Put	2,069.65000	2.06965	1,900.03000	1.90003	2,069.650	19.60	0.37	0.00	0	4,115.00	
R2044	On 04/05/2023	Bond Future	12.25	Put	1,583.75000	1.58375	1,448.47000	1.44847	1,583.750	20.07	0.30	0.00	0	1,500.00	
R2044	On 03/08/2023	Bond Future			11.78257	76.91550	11.69794	77.44116		19.28	0.00	0.00	0	21,473.00	
R2044	On 03/08/2023	Bond Future	11.75	Put	4,309.23000	4.30923	4,073.85000	4.07385	4,309.230	19.68	0.48	0.00	0	2,800.00	
R2044	On 03/08/2023	Bond Future	12.00	Put	3,625.40000	3.62540	3,419.84000	3.41984	3,625.400	20.10	0.42	0.00	0	4,200.00	
R2044	On 02/11/2023	Bond Future			11.89633	78.42767	11.80863	78.96365		17.99	0.00	0.00	0	0.00	
R2044	On 01/02/2024	Bond Future			12.01846	75.58474	11.92746	76.13106		18.71	0.00	0.00	0	0.00	
R2044	On 02/05/2024	Bond Future			12.16051	76.98370	12.06604	77.53990		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			11.53187	79.00644	11.45028	79.54205		18.93	0.00	9,480,772.80	120	235,512.00	
R2048	On 04/05/2023	Bond Future	10.40	Call	449.62000	0.44962	537.01000	0.53701	449.620	17.56	0.14	0.00	0	1,500.00	
R2048	On 04/05/2023	Bond Future	11.10	Call	1,678.16000	1.67816	1,895.38000	1.89538	1,678.160	18.65	0.36	0.00	0	1,500.00	
R2048	On 03/08/2023	Bond Future			11.64062	80.52423	11.55600	81.07049		19.03	0.00	0.00	0	0.00	
R2048	On 02/11/2023	Bond Future			11.74769	77.68755	11.66002	78.24452		18.74	0.00	0.00	0	0.00	
R2048	On 01/02/2024	Bond Future			11.85986	79.24749	11.76896	79.81528		17.68	0.00	0.00	0	13,000.00	
R2048	On 02/05/2024	Bond Future			11.99122	76.26044	11.89690	76.83844		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			11.15027	67.55239	11.06357	67.99766		16.55	0.00	0.00	0	19,105.00	
R209	On 04/05/2023	Bond Future	10.00	Call	289.72000	0.28972	354.60000	0.35460	289.720	15.17	0.12	0.00	0	500.00	
R209	On 04/05/2023	Bond Future	10.50	Call	824.37000	0.82437	961.80000	0.96180	824.370	15.77	0.27	0.00	0	4,500.00	
R209	On 04/05/2023	Bond Future	11.00	Put	2,585.84000	2.58584	2,365.05000	2.36505	2,585.840	16.55	0.54	0.00	0	8,250.00	
R209	On 04/05/2023	Bond Future	11.00	Call	1,811.46000	1.81146	2,035.94000	2.03594	1,811.460	16.55	0.46	0.00	0	2,500.00	
R209	On 04/05/2023	Bond Future	11.50	Call	3,231.48000	3.23148	3,534.24000	3.53424	3,231.480	17.40	0.64	0.00	0	1,000.00	
R209	On 04/05/2023	Bond Future	12.50	Put	424.09000	0.42409	376.62000	0.37662	424.090	19.08	0.13	0.00	0	8,500.00	
R209	On 03/08/2023	Bond Future			11.25245	68.88246	11.16266	69.33662		16.61	0.00	0.00	0	1,690.00	
R209	On 03/08/2023	Bond Future	10.00	Call	834.65000	0.83465	939.92000	0.93992	834.650	15.51	0.21	0.00	0	1,800.00	
R209	On 03/08/2023	Bond Future	10.70	Call	1,938.44000	1.93844	2,124.87000	2.12487	1,938.440	16.22	0.38	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	11.36005	67.08630		11.26704	67.54933		16.18	0.00	0.00	0	5,720.00
R209	On 01/02/2024	Bond Future	11.47296	68.40135		11.37659	68.87336		15.92	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future	11.60662	66.52097		11.50668	67.00153		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	224.15463	224.15463		224.15511	224.15511			0.00	0.00	0	386.00
R210	On 03/08/2023	Bond Future	228.62119	228.62119		228.62205	228.62205			0.00	0.00	0	300.00
R210	On 02/11/2023	Bond Future	230.01104	230.01104		230.01174	230.01174			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future	234.57420	234.57420		234.57443	234.57443			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future	235.75948	235.75948		235.75888	235.75888			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	10.28244	83.97678		10.21592	84.28888		11.26	0.00	1,847,489.16	22	33,756.00
R213	On 03/08/2023	Bond Future	10.38179	85.62998		10.31219	85.94840		10.93	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	10.49340	83.76228		10.42054	84.08692		10.43	0.00	0.00	0	1,911.00
R213	On 01/02/2024	Bond Future	10.61765	85.40480		10.54125	85.73565		9.63	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	10.76243	83.43954		10.68235	83.77620		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	11.48268	63.76268		11.40649	64.16523		18.63	0.00	0.00	0	23,153.00
R214	On 03/08/2023	Bond Future	11.58422	65.01794		11.50539	65.42857		18.74	0.00	0.00	0	2,980.00
R214	On 02/11/2023	Bond Future	11.69292	62.99853		11.61136	63.41722		18.39	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	11.80954	64.23365		11.72508	64.66043		18.14	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	11.93674	62.12803		11.84933	62.56246		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
<b>Total for Derivatives :</b>											<b>1,918,783,806.56</b>	<b>21,860</b>	<b>1 376 163.00</b>



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
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<b>Grand Total:</b>											1,918,783,806.56	21,860	1 376 163.00
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