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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/04/2022

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
AL37	On 05/05/2022	Index Future	817.45600	817.45600	816.93100	816.93100				0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future	828.35400	828.35400	827.85600	827.85600				0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future	840.33100	840.33100	839.83900	839.83900				0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	854.35400	854.35400	853.87600	853.87600				0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	868.67900	868.67900	868.20300	868.20300				0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future	928.12600	928.12600	930.30600	930.30600				0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future	940.50000	940.50000	942.74700	942.74700				0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	954.09800	954.09800	956.39300	956.39300				0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	970.02000	970.02000	972.37800	972.37800				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	986.28400	986.28400	988.69400	988.69400				0.00	0.00	0	0.00
ALBI	On 05/05/2022	Index Future	828.29100	828.29100	830.64000	830.64000				0.00	695,764,440.00	84	73.00
ALBI	On 04/08/2022	Index Future	839.33400	839.33400	841.74800	841.74800				0.00	705,040,560.00	84	126.00
ALBI	On 03/11/2022	Index Future	851.46900	851.46900	853.93200	853.93200				0.00	0.00	0	0.00

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ALBI	On 02/02/2023	Index Future	865.67800	865.67800		868.20500	868.20500			0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	880.19300	880.19300		882.77200	882.77200			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			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 05/05/2022	Bond Future	11.58829	75.66492		11.54562	75.88234			0.00	0.00	0	0.00
ES33	On 04/08/2022	Bond Future	11.81282	76.70471		11.76812	76.92611			0.00	0.00	0	350.00
ES33	On 03/11/2022	Bond Future	12.03012	74.03985		11.98343	74.26492			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.23060	75.29805		12.18175	75.52757			0.00	0.00	0	0.00
ES33	On 04/05/2023	Bond Future	12.43553	72.79408		12.38449	73.02785			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 05/05/2022	Bond Future	12.00574	73.98804		11.92766	74.44787			0.00	0.00	0	0.00
ES42	On 04/08/2022	Bond Future	12.21073	75.00475		12.12917	75.47194			0.00	0.00	0	4,769.00
ES42	On 03/11/2022	Bond Future	12.40981	71.83738		12.32471	72.31181			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.58729	73.06045		12.49859	73.54354			0.00	0.00	0	0.00
ES42	On 04/05/2023	Bond Future	12.77585	70.04498		12.68330	70.53657			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 05/05/2022	GOVI	816.85700	816.85700		819.16600	819.16600			0.00	2,932,516,630.00	359	12.00
GOVI	On 04/08/2022	GOVI	827.74800	827.74800		830.12100	830.12100			0.00	5,206,534,920.00	629	1,107.00
GOVI	On 03/11/2022	GOVI	839.71500	839.71500		842.13600	842.13600			0.00	0.00	0	0.00
GOVI	On 02/02/2023	GOVI	853.72800	853.72800		856.21200	856.21200			0.00	0.00	0	0.00
GOVI	On 04/05/2023	GOVI	868.04300	868.04300		870.57800	870.57800			0.00	0.00	0	0.00
I2025	On 05/05/2022	Bond Future	160.27982	160.27982		160.36570	160.36570			0.00	0.00	0	426.00
I2025	On 04/08/2022	Bond Future	160.84750	160.84750		160.93667	160.93667			0.00	0.00	0	6,855.00
I2025	On 03/11/2022	Bond Future	163.18989	163.18989		163.28124	163.28124			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	164.28019	164.28019		164.37440	164.37440			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	167.07486	167.07486		167.17130	167.17130			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 05/05/2022	Bond Future	117.59740	117.59740		117.85801	117.85801			0.00	0.00	0	2,007.00
I2029	On 04/08/2022	Bond Future	119.21341	119.21341		119.47916	119.47916			0.00	0.00	0	3,515.00
I2029	On 03/11/2022	Bond Future	119.71062	119.71062		119.98083	119.98083			0.00	0.00	0	0.00

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I2029	On 02/02/2023	Bond Future	121.73907	121.73907		122.01490	122.01490			0.00	0.00	0	0.00
I2029	On 04/05/2023	Bond Future	122.53534	122.53534		122.81626	122.81626			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 05/05/2022	Bond Future	113.82412	113.82412		113.83138	113.83138			0.00	386,091,415.04	3,392	503.00
I2033	On 04/08/2022	Bond Future	115.38830	115.38830		115.39722	115.39722			0.00	391,397,113.60	3,392	7,302.00
I2033	On 03/11/2022	Bond Future	115.74608	115.74608		115.75538	115.75538			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	117.70721	117.70721		117.71768	117.71768			0.00	0.00	0	0.00
I2033	On 04/05/2023	Bond Future	118.34979	118.34979		118.36075	118.36075			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 05/05/2022	Bond Future	130.60346	130.60346		130.43262	130.43262			0.00	85,806,473.22	657	1,780.00
I2038	On 04/08/2022	Bond Future	130.55897	130.55897		130.38756	130.38756			0.00	85,777,243.29	657	5,706.00
I2038	On 03/11/2022	Bond Future	132.46050	132.46050		132.28733	132.28733			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future	132.82157	132.82157		132.64630	132.64630			0.00	0.00	0	0.00
I2038	On 04/05/2023	Bond Future	135.08190	135.08190		134.90423	134.90423			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 05/05/2022	Bond Future	118.84271	118.84271		118.83791	118.83791			0.00	186,107,683.86	1,566	6,004.00
I2046	On 04/08/2022	Bond Future	120.47582	120.47582		120.47253	120.47253			0.00	0.00	0	15,759.00
I2046	On 03/11/2022	Bond Future	120.28373	120.28373		120.28113	120.28113			0.00	188,364,321.18	1,566	1,566.00
I2046	On 02/02/2023	Bond Future	122.32294	122.32294		122.32121	122.32121			0.00	0.00	0	0.00
I2046	On 04/05/2023	Bond Future	122.40193	122.40193		122.40066	122.40066			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 05/05/2022	Bond Future	123.14269	123.14269		123.13766	123.13766			0.00	46,671,079.51	379	1,276.00
I2050	On 04/08/2022	Bond Future	122.78914	122.78914		122.78582	122.78582			0.00	46,537,084.06	379	10,043.00
I2050	On 03/11/2022	Bond Future	124.57737	124.57737		124.57461	124.57461			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future	124.59597	124.59597		124.59395	124.59395			0.00	0.00	0	0.00
I2050	On 04/05/2023	Bond Future	126.71611	126.71611		126.71473	126.71473			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
I GOV	On 05/05/2022	Index Future	317.59300	317.59300		317.62300	317.62300			0.00	1,184,621,890.00	373	16.00
I GOV	On 04/08/2022	Index Future	321.90600	321.90600		321.95000	321.95000			0.00	1,200,709,380.00	373	482.00
I GOV	On 03/11/2022	Index Future	326.63800	326.63800		326.68800	326.68800			0.00	0.00	0	16.00
I GOV	On 02/02/2023	Index Future	332.16600	332.16600		332.22400	332.22400			0.00	0.00	0	0.00
I GOV	On 04/05/2023	Index Future	337.81000	337.81000		337.87300	337.87300			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future	4.53000	95.47000		4.52000	95.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.88000	95.12000		4.86500	95.13500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future	4.97000	95.03000		4.95000	95.05000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future	5.27500	94.72500		5.26500	94.73500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.40500	94.59500		5.39500	94.60500			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 19/10/2022		Jibar Tradeable Future	5.71500	94.28500	5.70000	94.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022		Jibar Tradeable Future	6.15000	93.85000	6.14000	93.86000			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023		Jibar Tradeable Future	6.48000	93.52000	6.47000	93.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023		Jibar Tradeable Future	6.78000	93.22000	6.75000	93.25000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023		Jibar Tradeable Future	7.02000	92.98000	6.99000	93.01000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future	7.11500	92.88500	7.08000	92.92000			0.00	0.00	0	72.00
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	7.34500	92.65500	7.31500	92.68500			0.00	0.00	0	0.00
R186	On 05/05/2022		Bond Future	8.24348	112.53878	8.25616	112.48839		5.16	0.00	2,242,672,807.84	19,928	43,895.00
R186	On 05/05/2022	6.73	Call	0.00000	0.00000	0.00000	0.00000	0.000	5.23	0.00	0.00	0	3,600.00
R186	On 05/05/2022	7.28	Call	0.00000	0.00000	0.03000	0.00003	0.000	5.03	0.00	0.00	0	435.00
R186	On 05/05/2022	7.48	Call	0.13000	0.00013	0.53000	0.00053	0.130	4.98	0.00	0.00	0	3,600.00
R186	On 05/05/2022	7.88	Call	23.29000	0.02329	36.92000	0.03692	23.290	4.96	0.06	0.00	0	435.00
R186	On 05/05/2022	8.14	Call	207.93000	0.20793	239.46000	0.23946	207.930	5.09	0.33	0.00	0	454.00
R186	On 05/05/2022	8.35	Call	636.66000	0.63666	654.65000	0.65465	636.660	5.25	0.67	0.00	0	454.00
R186	On 05/05/2022	8.64	Put	29.34000	0.02934	55.32000	0.05532	29.340	5.58	0.06	0.00	0	4,035.00
R186	On 05/05/2022	8.94	Put	2.35000	0.00235	7.35000	0.00735	2.350	5.97	0.01	0.00	0	454.00
R186	On 05/05/2022	9.18	Put	0.24000	0.00024	1.22000	0.00122	0.240	6.28	0.00	0.00	0	454.00
R186	On 04/08/2022		Bond Future	8.44935	108.76896	8.46257	108.71937		5.39	0.00	259,849,045.44	2,389	68,440.00
R186	On 04/08/2022	6.96	Call	34.18000	0.03418	35.69000	0.03569	34.180	5.19	0.03	0.00	0	3,600.00
R186	On 04/08/2022	7.96	Call	482.28000	0.48228	483.27000	0.48327	482.280	5.15	0.27	0.00	0	3,600.00
R186	On 04/08/2022	9.78	Put	137.27000	0.13727	149.75000	0.14975	137.270	6.32	0.08	0.00	0	3,600.00
R186	On 03/11/2022		Bond Future	8.63993	110.32792	8.65397	110.27825		5.11	0.00	2,169,929,530.56	19,668	11,129.00
R186	On 02/02/2023		Bond Future	8.78641	106.88116	8.80126	106.83168		5.03	0.00	0.00	0	0.00
R186	On 04/05/2023		Bond Future	8.95353	108.67996	8.96948	108.63015		4.81	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 05/05/2022		Bond Future	329.95189	329.95189	330.03849	330.03849			0.00	0.00	0	615.00
R197	On 04/08/2022		Bond Future	326.02832	326.02832	326.12051	326.12051			0.00	0.00	0	328.00
R197	On 03/11/2022		Bond Future	330.77631	330.77631	330.87164	330.87164			0.00	0.00	0	0.00
R197	On 02/02/2023		Bond Future	327.69255	327.69255	327.79194	327.79194			0.00	0.00	0	0.00
R197	On 04/05/2023		Bond Future	333.27123	333.27123	333.37365	333.37365			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 05/05/2022		Bond Future	250.69168	250.69168	250.68214	250.68214			0.00	7,520,750.40	30	786.00
R202	On 04/08/2022		Bond Future	249.64432	249.64432	249.63795	249.63795			0.00	7,489,329.60	30	6,519.00
R202	On 03/11/2022		Bond Future	253.27939	253.27939	253.27428	253.27428			0.00	0.00	0	0.00
R202	On 02/02/2023		Bond Future	252.95524	252.95524	252.95192	252.95192			0.00	0.00	0	0.00
R202	On 04/05/2023		Bond Future	257.25915	257.25915	257.25702	257.25702			0.00	0.00	0	0.00

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R202	On 07/12/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 05/05/2022	Bond Future	5.50464	103.23184		5.51082	103.22695		0.99	0.00	0.00	0	14,714.00
R2023	On 04/08/2022	Bond Future	5.53806	104.62451		5.58863	104.59679		0.70	0.00	0.00	0	22,183.00
R2023	On 03/11/2022	Bond Future	5.31929	102.20676		5.27514	102.22039		0.38	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 05/05/2022	Bond Future	9.91290	92.00447		9.87016	92.21683		8.18	0.00	378,782,402.99	4,117	58,441.00
R2030	On 05/05/2022	Bond Future	7.73	Call	0.00000	0.00000	0.00000	0.000	7.60	0.00	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	0.00000	0.00000	0.00000	0.000	7.58	0.00	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	0.00000	0.00000	0.00000	0.000	7.57	0.00	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	0.00000	0.00000	0.01000	0.00001	7.56	0.00	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	0.00000	0.00000	0.03000	0.00003	7.56	0.00	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.15	Call	0.15000	0.00015	1.26000	0.00126	7.57	0.00	0.00	0	7,500.00
R2030	On 05/05/2022	Bond Future	9.35	Put	2,852.13000	2.85213	2,649.84000	2.64984	2,852.130	7.68	0.99	0.00	1,073.00
R2030	On 05/05/2022	Bond Future	9.60	Put	1,627.64000	1.62764	1,480.41000	1.48041	1,627.640	7.98	0.90	0.00	5,000.00
R2030	On 05/05/2022	Bond Future	9.65	Put	1,406.78000	1.40678	1,278.21000	1.27821	1,406.780	8.04	0.86	0.00	5,000.00
R2030	On 05/05/2022	Bond Future	9.95	Put	431.16000	0.43116	414.08000	0.41408	431.160	8.53	0.44	0.00	1,073.00
R2030	On 05/05/2022	Bond Future	10.20	Put	108.29000	0.10829	121.67000	0.12167	108.290	9.08	0.15	0.00	200.00
R2030	On 05/05/2022	Bond Future	11.04	Put	0.10000	0.00010	0.38000	0.00038	0.100	10.48	0.00	0.00	1,800.00
R2030	On 04/08/2022	Bond Future	10.12864	89.23988		10.08348	89.45636		8.41	0.00	685,183,798.64	7,678	90,941.00
R2030	On 04/08/2022	Bond Future	8.30	Call	11.82000	0.01182	15.71000	0.01571	11.820	7.98	0.01	0.00	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	128.03000	0.12803	154.86000	0.15486	128.030	7.75	0.08	0.00	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	449.64000	0.44964	428.22000	0.42822	449.640	9.44	0.18	0.00	800.00
R2030	On 03/11/2022	Bond Future	10.32237	90.51971		10.27490	90.73986		8.03	0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future	10.49245	88.02990		10.44239	88.25452		8.07	0.00	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	8.81	Call	266.49000	0.26649	295.36000	0.29536	266.490	7.48	0.10	0.00	102.00
R2030	On 02/02/2023	Bond Future	9.66	Put	4,779.23000	4.77923	4,627.77000	4.62777	4,779.230	7.57	0.73	0.00	102.00
R2030	On 02/02/2023	Bond Future	9.94	Put	3,893.03000	3.89303	3,761.02000	3.76102	3,893.030	7.74	0.65	0.00	102.00
R2030	On 04/05/2023	Bond Future	10.67840	89.51239		10.62565	89.74118		7.79	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 05/05/2022	Bond Future	10.31008	88.29530		10.26209	88.56396		9.50	0.00	38,055,274.30	431	127,729.00
R2032	On 05/05/2022	Bond Future	9.58	Call	0.15000	0.00015	1.46000	0.00146	0.150	8.49	0.00	0.00	780.00
R2032	On 05/05/2022	Bond Future	10.18	Call	257.35000	0.25735	420.36000	0.42036	257.350	9.34	0.30	0.00	780.00
R2032	On 05/05/2022	Bond Future	10.29	Call	505.61000	0.50561	720.65000	0.72065	505.610	9.60	0.47	0.00	993.00
R2032	On 05/05/2022	Bond Future	10.98	Put	6.36000	0.00636	10.68000	0.01068	6.360	11.19	0.01	0.00	993.00
R2032	On 05/05/2022	Bond Future	11.18	Put	1.00000	0.00100	2.32000	0.00232	1.000	11.50	0.00	0.00	780.00
R2032	On 04/08/2022	Bond Future	10.50547	89.48648		10.45516	89.75993		9.21	0.00	154,722,123.92	1,729	67,825.00
R2032	On 04/08/2022	Bond Future	8.97	Call	18.85000	0.01885	25.56000	0.02556	18.850	8.13	0.01	0.00	800.00
R2032	On 04/08/2022	Bond Future	9.40	Call	85.82000	0.08582	108.98000	0.10898	85.820	7.96	0.05	0.00	1,300.00
R2032	On 04/08/2022	Bond Future	9.72	Call	266.93000	0.26693	320.63000	0.32063	266.930	8.23	0.14	0.00	800.00
R2032	On 04/08/2022	Bond Future	10.10	Call	779.81000	0.77981	888.17000	0.88817	779.810	8.76	0.30	0.00	1,300.00

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 04/08/2022	Bond Future	11.60	Put	297.23000	0.29723		280.50000	0.28050	297.230	10.73	0.12	0.00	0	800.00
R2032	On 03/11/2022	Bond Future			10.69090	86.61822		10.63829	86.89614		9.28	0.00	0.00	0	0.00
R2032	On 03/11/2022	Bond Future	9.31	Call	194.41000	0.19441		225.53000	0.22553	194.410	8.32	0.08	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	216.96000	0.21696		250.87000	0.25087	216.960	8.32	0.09	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	9.46	Call	268.73000	0.26873		308.76000	0.30876	268.730	8.31	0.11	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	9.92	Call	691.05000	0.69105		770.33000	0.77033	691.050	8.47	0.23	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	10.11	Put	4,128.79000	4.12879		3,951.06000	3.95106	4,128.790	8.69	0.70	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	3,943.97000	3.94397		3,771.86000	3.77186	3,943.970	8.75	0.68	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.21	Call	1,179.61000	1.17961		1,291.06000	1.29106	1,179.610	8.80	0.33	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	10.49	Put	2,862.90000	2.86290		2,727.37000	2.72737	2,862.900	9.08	0.56	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	2,661.94000	2.66194		2,533.86000	2.53386	2,661.940	9.14	0.53	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.67	Call	2,256.84000	2.25684		2,418.05000	2.41805	2,256.840	9.22	0.51	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	11.55	Put	888.89000	0.88889		841.44000	0.84144	888.890	10.19	0.23	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	12.30	Put	391.70000	0.39170		371.90000	0.37190	391.700	11.24	0.11	0.00	0	750.00
R2032	On 02/02/2023	Bond Future			10.85213	88.07022		10.79705	88.35357		8.89	0.00	0.00	0	0.00
R2032	On 02/02/2023	Bond Future	9.31	Call	305.35000	0.30535		342.76000	0.34276	305.350	8.06	0.11	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	405.30000	0.40530		451.78000	0.45178	405.300	8.08	0.13	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	9.92	Call	855.68000	0.85568		935.37000	0.93537	855.680	8.26	0.24	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	4,885.61000	4.88561		4,703.50000	4.70350	4,885.610	8.46	0.69	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.22	Call	1,340.80000	1.34080		1,447.55000	1.44755	1,340.800	8.51	0.32	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.50	Put	3,742.18000	3.74218		3,591.16000	3.59116	3,742.180	8.73	0.59	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	2,303.26000	2.30326		2,450.71000	2.45071	2,303.260	8.84	0.46	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	11.84	Put	1,174.28000	1.17428		1,119.17000	1.11917	1,174.280	9.99	0.24	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	551.28000	0.55128		526.17000	0.52617	551.280	11.11	0.12	0.00	0	750.00
R2032	On 04/05/2023	Bond Future			11.02204	85.39661		10.96440	85.68509		9.00	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 05/05/2022	Bond Future			10.67884	89.25012		10.62150	89.61090		10.73	0.00	202,419,272.16	2,268	63,166.00
R2035	On 04/08/2022	Bond Future			10.86505	90.45419		10.81168	90.78092		10.35	0.00	152,053,493.39	1,681	101,278.00
R2035	On 04/08/2022	Bond Future	9.53	Call	41.44000	0.04144		55.29000	0.05529	41.440	8.91	0.03	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	131.52000	0.13152		166.12000	0.16612	131.520	8.96	0.07	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	1,072.78000	1.07278		1,216.12000	1.21612	1,072.780	10.10	0.34	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	2,728.19000	2.72819		2,564.20000	2.56420	2,728.190	10.22	0.60	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	1,342.01000	1.34201		1,254.16000	1.25416	1,342.010	10.85	0.37	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	255.16000	0.25516		240.81000	0.24081	255.160	12.59	0.09	0.00	0	400.00
R2035	On 03/11/2022	Bond Future			11.04203	87.26513		10.98277	87.61892		10.52	0.00	0.00	0	0.00
R2035	On 03/11/2022	Bond Future	9.82	Call	303.61000	0.30361		353.90000	0.35390	303.610	9.29	0.11	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.30	Call	859.36000	0.85936		964.77000	0.96477	859.360	9.71	0.24	0.00	0	1,000.00
R2035	On 03/11/2022	Bond Future	10.57	Put	4,273.26000	4.27326		4,062.73000	4.06273	4,273.260	10.07	0.66	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	2,815.96000	2.81596		2,662.33000	2.66233	2,815.960	10.51	0.50	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	11.05	Call	2,690.79000	2.69079		2,898.55000	2.89855	2,690.790	10.57	0.52	0.00	0	1,000.00
R2035	On 03/11/2022	Bond Future	12.68	Put	474.44000	0.47444		447.33000	0.44733	474.440	12.97	0.11	0.00	0	1,000.00
R2035	On 02/02/2023	Bond Future			11.20046	88.72717		11.13198	89.12647		10.07	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	
R2035	On 02/02/2023	Bond Future	9.81	Call	442.47000	0.44247	505.04000	0.50504	442.470	9.05	0.13	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	10.30	Call	985.98000	0.98598	1,098.53000	1.09853	985.980	9.18	0.24	0.00	0	1,000.00
R2035	On 02/02/2023	Bond Future	10.66	Put	4,913.01000	4.91301	4,672.89000	4.67289	4,913.010	9.56	0.65	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	2,685.04000	2.68504	2,894.14000	2.89414	2,685.040	9.92	0.47	0.00	0	1,000.00
R2035	On 02/02/2023	Bond Future	11.06	Put	3,535.01000	3.53501	3,346.04000	3.34604	3,535.010	9.93	0.52	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	13.22	Put	557.16000	0.55716	523.42000	0.52342	557.160	12.53	0.11	0.00	0	1,000.00
R2035	On 04/05/2023	Bond Future			11.35828	85.72676	11.29056	86.11255		10.20	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 05/05/2022	Bond Future			10.81370	85.43791	10.76058	85.77698		11.39	0.00	280,065,468.98	3,278	49,256.00
R2037	On 04/08/2022	Bond Future			10.99814	82.33435	10.94267	82.67917		11.58	0.00	28,981,691.20	352	104,462.00
R2037	On 04/08/2022	Bond Future	10.10	Call	203.68000	0.20368	253.68000	0.25368	203.680	10.03	0.10	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	2,305.81000	2.30581	2,154.70000	2.15470	2,305.810	11.45	0.54	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.21	Call	2,745.22000	2.74522	2,989.35000	2.98935	2,745.220	11.85	0.61	0.00	0	1,050.00
R2037	On 04/08/2022	Bond Future	11.42	Put	1,044.86000	1.04486	971.41000	0.97141	1,044.860	12.21	0.30	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.95	Put	456.15000	0.45615	425.91000	0.42591	456.150	13.29	0.15	0.00	0	1,050.00
R2037	On 03/11/2022	Bond Future			11.16233	83.51543	11.10466	83.86575		11.21	0.00	0.00	0	0.00
R2037	On 02/02/2023	Bond Future			11.30875	80.65856	11.24871	81.01546		11.32	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future			11.46311	82.01786	11.40066	82.38112		10.93	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 05/05/2022	Bond Future			10.94305	87.36175	10.86473	87.89954		11.99	0.00	1,512,843,424.75	17,317	25,081.00
R2040	On 05/05/2022	Bond Future	9.82	Call	0.00000	0.00000	0.01000	0.00001	0.000	10.73	0.00	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	43.70000	0.04370	137.90000	0.13790	43.700	11.46	0.06	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.96	0.00	0.00	0	1,200.00
R2040	On 04/08/2022	Bond Future			11.12262	84.03377	11.04095	84.58002		12.20	0.00	1,357,313,453.04	16,152	101,835.00
R2040	On 04/08/2022	Bond Future	9.70	Call	32.10000	0.03210	48.43000	0.04843	32.100	10.54	0.02	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	10.70	Call	972.44000	0.97244	1,176.59000	1.17659	972.440	11.76	0.30	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	12.24	Put	399.87000	0.39987	355.44000	0.35544	399.870	14.55	0.12	0.00	0	460.00
R2040	On 03/11/2022	Bond Future			11.28229	85.23932	11.19747	85.79386		11.82	0.00	0.00	0	0.00
R2040	On 02/02/2023	Bond Future			11.42502	82.16122	11.33682	82.72581		11.97	0.00	0.00	0	0.00
R2040	On 04/05/2023	Bond Future			11.57484	83.54603	11.48319	84.12045		11.57	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 05/05/2022	Bond Future			10.96182	84.17212	10.88842	84.68690		12.65	0.00	3,760,473,633.12	44,676	36,419.00
R2044	On 04/08/2022	Bond Future			11.13163	80.92631	11.05512	81.44917		12.88	0.00	1,468,407,894.95	18,145	58,193.00
R2044	On 03/11/2022	Bond Future			11.28225	82.08732	11.20282	82.61818		12.48	0.00	0.00	0	0.00
R2044	On 02/02/2023	Bond Future			11.41657	79.08161	11.33404	79.62205		12.65	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future			11.55712	80.41464	11.47142	80.96453		12.24	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 05/05/2022	Bond Future			10.87999	83.35523	10.82720	83.73821		13.13	0.00	799,126,590.01	9,587	129,010.00

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
R2048	On 04/08/2022	Bond Future			11.03604	84.47970		10.98637	84.83101		12.69	0.00	378,806,974.80	4,484	179,378.00
R2048	On 04/08/2022	Bond Future	10.20	Call	277.69000	0.27769		337.14000	0.33714	277.690	11.19	0.12	0.00	0	1,700.00
R2048	On 04/08/2022	Bond Future	10.90	Call	1,785.56000	1.78556		1,978.91000	1.97891	1,785.560	12.55	0.44	0.00	0	1,700.00
R2048	On 03/11/2022	Bond Future			11.18307	81.26829		11.12844	81.64601		12.95	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future			11.31403	82.63011		11.25183	83.05154		12.45	0.00	0.00	0	0.00
R2048	On 04/05/2023	Bond Future			11.44292	79.59068		11.38124	80.00035		12.71	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 05/05/2022	Bond Future			10.63111	69.23435		10.58782	69.47342		12.02	0.00	75,811,613.25	1,095	12,795.00
R209	On 05/05/2022	Bond Future	9.50	Call	0.00000	0.00000		0.00000	0.00000	0.000	10.77	0.00	0.00	0	2,975.00
R209	On 05/05/2022	Bond Future	9.75	Call	0.01000	0.00001		0.16000	0.00016	0.010	10.74	0.00	0.00	0	6,525.00
R209	On 05/05/2022	Bond Future	10.25	Put	2,173.74000	2.17374		1,979.14000	1.97914	2,173.740	11.29	0.95	0.00	0	9,000.00
R209	On 05/05/2022	Bond Future	10.75	Put	314.04000	0.31404		312.89000	0.31289	314.040	12.80	0.32	0.00	0	1,050.00
R209	On 05/05/2022	Bond Future	12.00	Put	0.01000	0.00001		0.03000	0.00003	0.010	15.35	0.00	0.00	0	10,050.00
R209	On 04/08/2022	Bond Future			10.79530	70.16838		10.75025	70.41158		11.64	0.00	77,044,881.24	1,098	13,094.00
R209	On 03/11/2022	Bond Future			10.94969	68.02949		10.90293	68.27660		11.80	0.00	0.00	0	3,610.00
R209	On 03/11/2022	Bond Future	9.25	Call	81.80000	0.08180		96.13000	0.09613	81.800	10.45	0.04	0.00	0	8,000.00
R209	On 03/11/2022	Bond Future	10.00	Put	5,728.95000	5.72895		5,536.12000	5.53612	5,728.950	10.40	0.83	0.00	0	8,000.00
R209	On 03/11/2022	Bond Future	11.00	Put	2,187.66000	2.18766		2,092.86000	2.09286	2,187.660	11.80	0.46	0.00	0	8,000.00
R209	On 02/02/2023	Bond Future			11.08351	69.16974		11.03495	69.42157		11.33	0.00	0.00	0	0.00
R209	On 04/05/2023	Bond Future			11.22234	67.18536		11.17195	67.44168		11.46	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 05/05/2022	Bond Future			219.54847	219.54847		219.66630	219.66630			0.00	9,879,681.15	45	972.00
R210	On 04/08/2022	Bond Future			222.56552	222.56552		222.68788	222.68788			0.00	10,015,448.40	45	965.00
R210	On 03/11/2022	Bond Future			222.85596	222.85596		222.98114	222.98114			0.00	0.00	0	0.00
R210	On 02/02/2023	Bond Future			226.63296	226.63296		226.76226	226.76226			0.00	0.00	0	0.00
R210	On 04/05/2023	Bond Future			227.45306	227.45306		227.58519	227.58519			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 05/05/2022	Bond Future			10.15521	83.24561		10.11314	83.45804		9.19	0.00	65,264,558.24	784	21,678.00
R213	On 04/08/2022	Bond Future			10.35091	84.36864		10.31401	84.54934		8.99	0.00	20,248,473.60	240	12,939.00
R213	On 03/11/2022	Bond Future			10.53830	82.03980		10.49562	82.24282		8.99	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	9.13	Call	194.24000	0.19424		219.29000	0.21929	194.240	8.23	0.09	0.00	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	219.79000	0.21979		247.36000	0.24736	219.790	8.22	0.10	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	4,190.00000	4.19000		4,055.17000	4.05517	4,190.000	8.48	0.74	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	3,704.12000	3.70412		3,580.35000	3.58035	3,704.120	8.60	0.69	0.00	0	200.00

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 03/11/2022	Bond Future	10.19	Put	3,046.51000	3.04651	2,939.42000	2.93942	3,046.510	8.77	0.61	0.00	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	2,549.48000	2.54948	2,456.35000	2.45635	2,549.480	8.90	0.55	0.00	0	200.00
R213	On 02/02/2023	Bond Future			10.70451	83.41354	10.65218	83.65554		8.63	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	309.92000	0.30992	344.52000	0.34452	309.920	7.91	0.11	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	4,419.32000	4.41932	4,264.71000	4.26471	4,419.320	8.13	0.69	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	3,395.23000	3.39523	3,266.87000	3.26687	3,395.230	8.38	0.59	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	1,901.59000	1.90159	2,021.31000	2.02131	1,901.590	8.43	0.43	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	692.65000	0.69265	662.56000	0.66256	692.650	10.11	0.17	0.00	0	912.00
R213	On 04/05/2023	Bond Future			10.87252	81.27232	10.82189	81.49992		8.69	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 05/05/2022	Bond Future			10.93035	66.17849	10.85249	66.62341		13.11	0.00	46,258,764.51	699	9,531.00
R214	On 04/08/2022	Bond Future			11.08911	67.07132	11.01363	67.49278		12.69	0.00	48,559,635.68	724	15,274.00
R214	On 03/11/2022	Bond Future			11.23895	64.74744	11.15767	65.19201		12.94	0.00	0.00	0	0.00
R214	On 02/02/2023	Bond Future			11.37259	65.83217	11.28284	66.31410		12.45	0.00	0.00	0	0.00
R214	On 04/05/2023	Bond Future			11.50435	63.64891	11.41431	64.12373		12.67	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 :											29,579,720,249.92	192,560	1 677 127.00	
Grand Total:											29,579,720,249.92	192,560	1 677 127.00	