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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/05/2022

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	815.35900	815.35900		814.98800	814.98800				0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	825.93700	825.93700		825.57400	825.57400				0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	837.90100	837.90100		837.53800	837.53800				0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	851.89400	851.89400		851.53300	851.53300				0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	866.82200	866.82200		866.46000	866.46000				0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	929.67900	929.67900		927.35500	927.35500				0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	941.73900	941.73900		939.40000	939.40000				0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	955.38000	955.38000		953.01400	953.01400				0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	971.33600	971.33600		968.93900	968.93900				0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	988.35700	988.35700		985.92400	985.92400				0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	829.24700	829.24700		827.10200	827.10200				0.00	0.00	0	29.0
ALBI	On 04/08/2022	Index Future	840.00500	840.00500		837.84500	837.84500				0.00	16,800,100.00	2	128.0
ALBI	On 03/11/2022	Index Future	852.17200	852.17200		849.98700	849.98700				0.00	0.00	0	0.0

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
ALBI	On 02/02/2023	Index Future		866.40400	866.40400		864.19000	864.19000			0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future		881.58600	881.58600		879.33900	879.33900			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 05/05/2022	Bond Future		11.57264	75.74456		11.62064	75.50066			0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future		11.80223	76.75708		11.85160	76.51338			0.00	0.00	0	350.0
ES33	On 03/11/2022	Bond Future		12.01865	74.09505		12.06977	73.84947			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		12.21857	75.35448		12.27144	75.10692			0.00	0.00	0	0.0
ES33	On 04/05/2023	Bond Future		12.41047	72.90873		12.46530	72.65821			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 05/05/2022	Bond Future		11.96238	74.24281		12.01462	73.93604			0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future		12.17039	75.23520		12.22426	74.92772			0.00	0.00	0	4,769.0
ES42	On 03/11/2022	Bond Future		12.36741	72.07311		12.42328	71.76276			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		12.54308	73.30055		12.60085	72.98708			0.00	0.00	0	0.0
ES42	On 04/05/2023	Bond Future		12.71912	70.34563		12.77906	70.02804			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 05/05/2022	GOVI		817.83700	817.83700		815.71200	815.71200			0.00	0.00	0	2.0
GOVI	On 04/08/2022	GOVI		828.44700	828.44700		826.30700	826.30700			0.00	0.00	0	1,112.0
GOVI	On 03/11/2022	GOVI		840.44700	840.44700		838.28200	838.28200			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI		854.48300	854.48300		852.29000	852.29000			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI		869.45700	869.45700		867.23000	867.23000			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future		160.81409	160.81409		160.33129	160.33129			0.00	0.00	0	118.0
I2025	On 04/08/2022	Bond Future		161.32893	161.32893		160.84706	160.84706			0.00	1,613,289.30	10	7,305.0
I2025	On 03/11/2022	Bond Future		163.68247	163.68247		163.19704	163.19704			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future		164.78121	164.78121		164.29238	164.29238			0.00	0.00	0	0.0
I2025	On 04/05/2023	Bond Future		167.70966	167.70966		167.21519	167.21519			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 05/05/2022	Bond Future		118.00487	118.00487		117.72587	117.72587			0.00	0.00	0	1,807.0
I2029	On 04/08/2022	Bond Future		119.58236	119.58236		119.30494	119.30494			0.00	0.00	0	3,915.0
I2029	On 03/11/2022	Bond Future		120.08778	120.08778		119.80901	119.80901			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 02/02/2023	Bond Future	122.12308		122.12308		121.84297	121.84297			0.00	0.00	0	0.0
I2029	On 04/05/2023	Bond Future	123.01721		123.01721		122.73456	122.73456			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 05/05/2022	Bond Future	113.98092		113.98092		114.03186	114.03186			0.00	0.00	0	253.0
I2033	On 04/08/2022	Bond Future	115.50458		115.50458		115.56141	115.56141			0.00	0.00	0	7,414.0
I2033	On 03/11/2022	Bond Future	115.86696		115.86696		115.92724	115.92724			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	117.83056		117.83056		117.89515	117.89515			0.00	0.00	0	0.0
I2033	On 04/05/2023	Bond Future	118.56325		118.56325		118.63134	118.63134			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 05/05/2022	Bond Future	131.78556		131.78556		131.05238	131.05238			0.00	0.00	0	1,076.0
I2038	On 04/08/2022	Bond Future	131.70810		131.70810		130.97115	130.97115			0.00	0.00	0	6,836.0
I2038	On 03/11/2022	Bond Future	133.62981		133.62981		132.88497	132.88497			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future	134.01037		134.01037		133.25703	133.25703			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future	136.39319		136.39319		135.62892	135.62892			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 05/05/2022	Bond Future	119.61312		119.61312		118.54859	118.54859			0.00	0.00	0	6,004.0
I2046	On 04/08/2022	Bond Future	121.21194		121.21194		120.13873	120.13873			0.00	0.00	0	15,759.0
I2046	On 03/11/2022	Bond Future	121.03357		121.03357		119.94741	119.94741			0.00	0.00	0	1,566.0
I2046	On 02/02/2023	Bond Future	123.08605		123.08605		121.98469	121.98469			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future	123.26954		123.26954		122.15138	122.15138			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 05/05/2022	Bond Future	123.89399		123.89399		123.25363	123.25363			0.00	0.00	0	1,201.0
I2050	On 04/08/2022	Bond Future	123.50460		123.50460		122.86130	122.86130			0.00	0.00	0	10,961.0
I2050	On 03/11/2022	Bond Future	125.30635		125.30635		124.65650	124.65650			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future	125.33734		125.33734		124.68015	124.68015			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future	127.56570		127.56570		126.89926	126.89926			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 05/05/2022	Index Future	318.85900		318.85900		317.75800	317.75800			0.00	0.00	0	15.0
IGOV	On 04/08/2022	Index Future	323.07500		323.07500		321.96500	321.96500			0.00	0.00	0	482.0
IGOV	On 03/11/2022	Index Future	327.83400		327.83400		326.70900	326.70900			0.00	0.00	0	16.0
IGOV	On 02/02/2023	Index Future	333.38500		333.38500		332.24400	332.24400			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future	339.30300		339.30300		338.14300	338.14300			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future	4.42000		95.58000		4.55500	95.44500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.86500		95.13500		4.95500	95.04500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future	4.98500		95.01500		5.05000	94.95000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future	5.38500		94.61500		5.44000	94.56000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.48500		94.51500		5.55000	94.45000			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 19/10/2022	Jibar Tradeable Future			5.88000	94.12000		5.86000	94.14000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.32500	93.67500		6.36500	93.63500			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.75000	93.25000		6.76000	93.24000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.24500	92.75500		7.11500	92.88500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.40500	92.59500		7.41500	92.58500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.50500	92.49500		7.53000	92.47000			0.00	2,309,750.00	100	172.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.67500	92.32500		7.72000	92.28000			0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.31279	112.26369		8.33118	112.19084		5.17	0.00	0.00	0	35,023.0
R186	On 05/05/2022	Bond Future	6.73	Call	0.00000	0.00000		0.00000	0.00000	0.000	5.19	0.00	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.28	Call	0.00000	0.00000		0.00000	0.00000	0.000	4.99	0.00	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	0.00000	0.00000		0.00000	0.00000	0.000	4.93	0.00	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	0.00000	0.00000		0.00000	0.00000	0.000	4.89	0.00	0.00	0	435.0
R186	On 05/05/2022	Bond Future	8.14	Call	1.08000	0.00108		6.00000	0.00600	1.080	5.06	0.01	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.35	Call	211.19000	0.21119		214.83000	0.21483	211.190	5.29	0.68	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.64	Put	0.00000	0.00000		0.71000	0.00071	0.000	5.67	0.00	0.00	0	4,035.0
R186	On 05/05/2022	Bond Future	8.94	Put	0.00000	0.00000		0.00000	0.00000	0.000	6.08	0.00	0.00	0	454.0
R186	On 05/05/2022	Bond Future	9.18	Put	0.00000	0.00000		0.00000	0.00000	0.000	6.37	0.00	0.00	0	454.0
R186	On 04/08/2022	Bond Future			8.53486	108.44871		8.55323	108.38007		5.40	0.00	27,979,767.18	258	78,042.0
R186	On 04/08/2022	Bond Future	6.96	Call	12.19000	0.01219		11.78000	0.01178	12.190	4.88	0.01	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	349.20000	0.34920		338.60000	0.33860	349.200	5.09	0.22	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	125.90000	0.12590		134.43000	0.13443	125.900	6.16	0.08	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.73112	110.00579		8.75017	109.93865		5.14	0.00	0.00	0	11,129.0
R186	On 02/02/2023	Bond Future			8.88483	106.55379		8.90442	106.48878		5.06	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			9.03366	108.43001		9.05421	108.36603		4.84	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 05/05/2022	Bond Future			330.32175	330.32175		330.12694	330.12694			0.00	0.00	0	608.0
R197	On 04/08/2022	Bond Future			326.28093	326.28093		326.09867	326.09867			0.00	0.00	0	395.0
R197	On 03/11/2022	Bond Future			331.04061	331.04061		330.86287	330.86287			0.00	0.00	0	0.0
R197	On 02/02/2023	Bond Future			327.96185	327.96185		327.79135	327.79135			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			333.79599	333.79599		333.62873	333.62873			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 05/05/2022	Bond Future			252.44327	252.44327		251.37998	251.37998			0.00	0.00	0	786.0
R202	On 04/08/2022	Bond Future			251.32605	251.32605		250.26020	250.26020			0.00	0.00	0	6,519.0
R202	On 03/11/2022	Bond Future			254.99197	254.99197		253.91583	253.91583			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			254.69724	254.69724		253.61052	253.61052			0.00	0.00	0	0.0
R202	On 04/05/2023	Bond Future			259.22487	259.22487		258.12374	258.12374			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
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.45271		103.27300		5.48619	103.24646		0.96	0.00	0.00	0	13,640.0
R2023	On 04/08/2022	Bond Future			5.53266		104.62747		5.57299	104.60536		0.68	0.00	0.00	0	22,183.0
R2023	On 03/11/2022	Bond Future			5.30064		102.21252		5.36597	102.19236		0.37	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 05/05/2022	Bond Future			9.88261		92.15490		9.93055	91.91696		8.23	0.00	0.00	0	53,730.0
R2030	On 05/05/2022	Bond Future	7.73	Call	0.00000		0.00000		0.00000	0.00000	0.000	7.72	0.00	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	0.00000		0.00000		0.00000	0.00000	0.000	7.71	0.00	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	0.00000		0.00000		0.00000	0.00000	0.000	7.67	0.00	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	0.00000		0.00000		0.00000	0.00000	0.000	7.64	0.00	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	0.00000		0.00000		0.00000	0.00000	0.000	7.63	0.00	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.15	Call	0.00000		0.00000		0.00000	0.00000	0.000	7.61	0.00	0.00	0	7,500.0
R2030	On 05/05/2022	Bond Future	9.35	Put	2,698.47000		2.69847	2,936.41000	2.93641	2,698.470	7.60	1.00	1.00	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.60	Put	1,419.20000		1.41920	1,657.25000	1.65725	1,419.200	7.66	1.00	1.00	0.00	0	5,000.0
R2030	On 05/05/2022	Bond Future	9.65	Put	1,166.12000		1.16612	1,404.61000	1.40461	1,166.120	7.70	1.00	1.00	0.00	0	5,000.0
R2030	On 05/05/2022	Bond Future	9.95	Put	42.86000		0.04286	175.96000	0.17596	42.860	8.14	0.20	0.20	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	0.01000		0.00001	2.51000	0.00251	0.010	8.71	0.00	0.00	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	0.00000		0.00000	0.00000	0.00000	0.000	10.63	0.00	0.00	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			10.10401		89.35786	10.15348	89.12109		8.42	0.00		1,519,083.62	17	96,429.0
R2030	On 04/08/2022	Bond Future	8.30	Call	10.01000		0.01001	8.58000	0.00858	10.010	8.10	0.01	0.01	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	116.19000		0.11619	101.90000	0.10190	116.190	7.79	0.08	0.08	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	346.03000		0.34603	390.67000	0.39067	346.030	9.15	0.16	0.16	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			10.29600		90.64192	10.34744	90.40373		8.08	0.00	0.00	0.00	0	18,731.0
R2030	On 02/02/2023	Bond Future			10.46471		88.15428	10.51816	87.91481		8.14	0.00	0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future	8.81	Call	273.01000		0.27301	251.18000	0.25118	273.010	7.55	0.10	0.10	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.66	Put	4,675.48000		4.67548	4,853.52000	4.85352	4,675.480	7.64	0.72	0.72	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.94	Put	3,796.88000		3.79688	3,956.26000	3.95626	3,796.880	7.81	0.64	0.64	0.00	0	102.0
R2030	On 04/05/2023	Bond Future			10.63329		89.70800	10.68909	89.46612		7.85	0.00	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 05/05/2022	Bond Future			10.27234		88.50649	10.31944	88.24303		9.54	0.00	0.00	0.00	0	79,205.0
R2032	On 05/05/2022	Bond Future	9.58	Call	0.00000		0.00000	0.00000	0.00000	0.000	8.59	0.00	0.00	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.18	Call	19.01000		0.01901	22.30000	0.02230	19.010	8.70	0.10	0.10	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.29	Call	218.58000		0.21858	159.11000	0.15911	218.580	8.90	0.60	0.60	0.00	0	993.0
R2032	On 05/05/2022	Bond Future	10.98	Put	0.00000		0.00000	0.00000	0.00000	0.000	11.16	0.00	0.00	0.00	0	993.0
R2032	On 05/05/2022	Bond Future	11.18	Put	0.00000		0.00000	0.00000	0.00000	0.000	11.51	0.00	0.00	0.00	0	780.0
R2032	On 04/08/2022	Bond Future			10.47218		89.66730	10.52061	89.40442		9.26	0.00	0.00	0.00	0	73,888.0
R2032	On 04/08/2022	Bond Future	8.97	Call	15.83000		0.01583	13.38000	0.01338	15.830	8.17	0.01	0.01	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.40	Call	78.00000		0.07800	67.08000	0.06708	78.000	7.98	0.05	0.05	0.00	0	1,300.0
R2032	On 04/08/2022	Bond Future	9.72	Call	255.30000		0.25530	225.16000	0.22516	255.300	8.25	0.14	0.14	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	10.10	Call	775.31000		0.77531	703.77000	0.70377	775.310	8.79	0.31	0.31	0.00	0	1,300.0

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 04/08/2022	Bond Future	11.00	Put	689.60000	0.68960	766.50000	0.76650	689.600	9.88	0.25	0.00	0	7,500.0
R2032	On 04/08/2022	Bond Future	11.60	Put	242.64000	0.24264	275.86000	0.27586	242.640	10.83	0.10	0.00	0	800.0
R2032	On 03/11/2022	Bond Future			10.65572	86.80393	10.70589	86.53925		9.32	0.00	2,517,313.97	29	85,379.0
R2032	On 03/11/2022	Bond Future	9.31	Call	191.62000	0.19162	172.46000	0.17246	191.620	8.33	0.08	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	9.36	Call	214.38000	0.21438	193.24000	0.19324	214.380	8.32	0.09	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	9.46	Call	266.56000	0.26656	241.01000	0.24101	266.560	8.31	0.11	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	9.92	Call	696.74000	0.69674	640.74000	0.64074	696.740	8.48	0.24	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	10.11	Put	3,957.02000	3.95702	4,148.34000	4.14834	3,957.020	8.71	0.70	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.16	Put	3,774.69000	3.77469	3,961.21000	3.96121	3,774.690	8.76	0.68	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.21	Call	1,198.68000	1.19868	1,115.66000	1.11566	1,198.680	8.82	0.34	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	10.49	Put	2,713.30000	2.71330	2,867.21000	2.86721	2,713.300	9.11	0.55	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.56	Put	2,517.32000	2.51732	2,664.28000	2.66428	2,517.320	9.17	0.52	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.67	Call	2,306.15000	2.30615	2,177.58000	2.17758	2,306.150	9.26	0.52	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	11.55	Put	814.30000	0.81430	878.85000	0.87885	814.300	10.26	0.22	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	12.30	Put	352.01000	0.35201	383.65000	0.38365	352.010	11.33	0.10	0.00	0	750.0
R2032	On 02/02/2023	Bond Future			10.81534	88.25934	10.86722	87.99281		8.95	0.00	0.00	0	0.0
R2032	On 02/02/2023	Bond Future	9.31	Call	308.03000	0.30803	282.49000	0.28249	308.030	8.06	0.11	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	9.47	Call	409.92000	0.40992	377.43000	0.37743	409.920	8.08	0.14	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	9.92	Call	839.30000	0.83930	781.05000	0.78105	839.300	8.13	0.24	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	10.16	Put	4,668.98000	4.66898	4,859.26000	4.85926	4,668.980	8.28	0.69	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.22	Call	1,314.68000	1.31468	1,233.59000	1.23359	1,314.680	8.33	0.33	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	3,544.21000	3.54421	3,706.47000	3.70647	3,544.210	8.58	0.58	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	2,310.25000	2.31025	2,191.84000	2.19184	2,310.250	8.72	0.47	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	1,039.15000	1.03915	1,106.00000	1.10600	1,039.150	9.77	0.23	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	470.79000	0.47079	504.43000	0.50443	470.790	10.91	0.11	0.00	0	750.0
R2032	On 04/05/2023	Bond Future			10.97017	85.65616	11.02403	85.38668		9.04	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 05/05/2022	Bond Future			10.64722	89.44881	10.69898	89.12390		10.77	0.00	0.00	0	57,764.0
R2035	On 04/08/2022	Bond Future			10.83761	90.62196	10.89084	90.29693		10.39	0.00	11,327,745.00	125	131,548.0
R2035	On 04/08/2022	Bond Future	9.53	Call	37.89000	0.03789	31.66000	0.03166	37.890	9.05	0.02	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	9.84	Call	113.26000	0.11326	96.13000	0.09613	113.260	8.89	0.07	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	988.92000	0.98892	890.16000	0.89016	988.920	9.73	0.34	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	10.64	Put	2,487.76000	2.48776	2,695.39000	2.69539	2,487.760	9.92	0.60	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	1,142.38000	1.14238	1,268.53000	1.26853	1,142.380	10.55	0.35	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	182.17000	0.18217	211.22000	0.21122	182.170	12.32	0.07	0.00	0	400.0
R2035	On 03/11/2022	Bond Future			11.01308	87.43771	11.06812	87.11003		10.50	0.00	0.00	0	130.0
R2035	On 03/11/2022	Bond Future	9.82	Call	293.10000	0.29310	261.81000	0.26181	293.100	9.26	0.11	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	776.12000	0.77612	705.84000	0.70584	776.120	9.29	0.24	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	10.57	Put	4,018.03000	4.01803	4,243.04000	4.24304	4,018.030	9.69	0.66	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	2,602.22000	2.60222	2,774.40000	2.77440	2,602.220	10.25	0.49	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	2,653.78000	2.65378	2,490.94000	2.49094	2,653.780	10.31	0.53	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	12.68	Put	380.09000	0.38009	417.72000	0.41772	380.090	12.62	0.10	0.00	0	1,000.0

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
R2035	On 02/02/2023	Bond Future			11.17027	88.90288		11.22715	88.57225			10.11	0.00	0.00	0	0.0
R2035	On 02/02/2023	Bond Future	9.81	Call	444.60000	0.44460		405.42000	0.40542	444.600		9.07	0.13	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	10.30	Call	998.09000	0.99809		922.93000	0.92293	998.090		9.20	0.25	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	10.66	Put	4,765.32000	4.76532		4,985.31000	4.98531	4,765.320		9.59	0.64	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	2,731.51000	2.73151		2,580.95000	2.58095	2,731.510		9.96	0.48	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	11.06	Put	3,406.25000	3.40625		3,585.31000	3.58531	3,406.250		9.97	0.52	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	13.22	Put	524.21000	0.52421		564.05000	0.56405	524.210		12.64	0.11	0.00	0	1,000.0
R2035	On 04/05/2023	Bond Future			11.31507	85.97263		11.37392	85.63802			10.23	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 05/05/2022	Bond Future			10.79722	85.54288		10.84393	85.24585			11.43	0.00	0.00	0	32,638.0
R2037	On 04/08/2022	Bond Future			10.98613	82.40883		11.03413	82.11176			11.63	0.00	243,435,683.82	2,954	129,943.0
R2037	On 04/08/2022	Bond Future	10.10	Call	169.91000	0.16991		147.92000	0.14792	169.910		9.93	0.09	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	2,119.01000	2.11901		2,291.63000	2.29163	2,119.010		11.10	0.54	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.21	Call	2,659.02000	2.65902		2,486.94000	2.48694	2,659.020		11.58	0.62	0.00	0	1,050.0
R2037	On 04/08/2022	Bond Future	11.42	Put	890.44000	0.89044		986.85000	0.98685	890.440		11.86	0.28	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.95	Put	349.40000	0.34940		395.57000	0.39557	349.400		12.87	0.13	0.00	0	1,050.0
R2037	On 03/11/2022	Bond Future			11.14947	83.59336		11.19899	83.29389			11.19	0.00	0.00	0	0.0
R2037	On 02/02/2023	Bond Future			11.29537	80.73789		11.34639	80.43600			11.38	0.00	0.00	0	0.0
R2037	On 04/05/2023	Bond Future			11.43824	82.16223		11.49096	81.85664			10.96	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 05/05/2022	Bond Future			10.89214	87.71072		10.94363	87.35778			12.02	0.00	0.00	0	15,991.0
R2040	On 05/05/2022	Bond Future	9.82	Call	0.00000	0.00000		0.00000	0.00000	0.000		10.90	0.00	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	0.00000	0.00000		0.02000	0.00002	0.000		10.79	0.00	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	0.00000	0.00000		0.00000	0.00000	0.000		16.76	0.00	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.07454	84.35468		11.12752	84.00118			12.24	0.00	9,532,078.84	113	118,624.0
R2040	On 04/08/2022	Bond Future	9.70	Call	31.37000	0.03137		26.16000	0.02616	31.370		10.70	0.02	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	915.23000	0.91523		819.58000	0.81958	915.230		11.28	0.31	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	282.33000	0.28233		324.44000	0.32444	282.330		14.20	0.10	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			11.23202	85.56728		11.28671	85.21058			11.78	0.00	0.00	0	30.0
R2040	On 02/02/2023	Bond Future			11.37280	82.49476		11.42920	82.13462			12.01	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future			11.51021	83.95045		11.56848	83.58569			11.58	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 05/05/2022	Bond Future			10.92203	84.45052		10.96317	84.16271			12.67	0.00	0.00	0	36,409.0
R2044	On 04/08/2022	Bond Future			11.09486	81.17690		11.13709	80.88921			12.91	0.00	125,499,487.40	1,546	69,148.0
R2044	On 03/11/2022	Bond Future			11.24375	82.34390		11.28728	82.05390			12.42	0.00	0.00	0	0.0
R2044	On 02/02/2023	Bond Future			11.37661	79.34252		11.42140	79.05017			12.68	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future			11.50587	80.74272		11.55208	80.44681			12.23	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000				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
R2048	On 05/05/2022	Bond Future			10.84686	83.59522		10.89752	83.22874			13.12	0.00	0.00	0	127,860.0
R2048	On 04/08/2022	Bond Future			11.00604	84.69157		11.05815	84.32417			12.68	0.00	0.00	0	188,741.0
R2048	On 04/08/2022	Bond Future	10.20	Call	223.11000	0.22311		191.36000	0.19136	223.110	10.75	0.10	0.00	0	1,700.0	
R2048	On 04/08/2022	Bond Future	10.90	Call	1,705.21000	1.70521		1,554.56000	1.55456	1,705.210	12.10	0.45	0.00	0	1,700.0	
R2048	On 04/08/2022	Bond Future	11.00	Put	2,109.61000	2.10961		2,306.38000	2.30638	2,109.610	12.31	0.49	2,079,792.35	50	50.0	
R2048	On 03/11/2022	Bond Future			11.15160	81.48550		11.20543	81.11459			12.87	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			11.28133	82.85118		11.33685	82.47647			12.44	0.00	0.00	0	0.0
R2048	On 04/05/2023	Bond Future			11.39959	79.87808		11.45688	79.49848			12.68	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.62198	69.28468		10.66797	69.03172			12.07	0.00	0.00	0	12,030.0
R209	On 05/05/2022	Bond Future	9.50	Call	0.00000	0.00000		0.00000	0.00000	0.000	10.97	0.00	0.00	0	2,975.0	
R209	On 05/05/2022	Bond Future	9.75	Call	0.00000	0.00000		0.00000	0.00000	0.000	10.88	0.00	0.00	0	5,025.0	
R209	On 05/05/2022	Bond Future	10.25	Put	2,095.18000	2.09518		2,348.14000	2.34814	2,095.180	10.74	1.00	0.00	0	7,500.0	
R209	On 05/05/2022	Bond Future	10.75	Put	9.90000	0.00990		83.66000	0.08366	9.900	12.07	0.05	0.00	0	1,050.0	
R209	On 05/05/2022	Bond Future	12.00	Put	0.00000	0.00000		0.00000	0.00000	0.000	15.58	0.00	0.00	0	8,550.0	
R209	On 04/08/2022	Bond Future			10.79066	70.19337		10.83776	69.94027			11.69	0.00	0.00	0	13,583.0
R209	On 03/11/2022	Bond Future			10.94454	68.05665		10.99306	67.80143			11.78	0.00	0.00	0	4,135.0
R209	On 03/11/2022	Bond Future	9.25	Call	71.43000	0.07143		63.58000	0.06358	71.430	10.42	0.04	0.00	0	9,500.0	
R209	On 03/11/2022	Bond Future	10.00	Put	5,668.62000	5.66862		5,886.77000	5.88677	5,668.620	10.34	0.84	0.00	0	9,500.0	
R209	On 03/11/2022	Bond Future	11.00	Put	2,116.35000	2.11635		2,242.93000	2.24293	2,116.350	11.78	0.46	0.00	0	9,500.0	
R209	On 02/02/2023	Bond Future			11.07813	69.19758		11.12802	68.94007			11.39	0.00	0.00	0	0.0
R209	On 04/05/2023	Bond Future			11.20638	67.26640		11.25782	67.00570			11.50	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000				0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			220.14431	220.14431		219.69578	219.69578				0.00	0.00	0	972.0
R210	On 04/08/2022	Bond Future			223.08713	223.08713		222.64265	222.64265				0.00	0.00	0	1,025.0
R210	On 03/11/2022	Bond Future			223.39053	223.39053		222.94436	222.94436				0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			227.17760	227.17760		226.73032	226.73032				0.00	0.00	0	0.0
R210	On 04/05/2023	Bond Future			228.17641	228.17641		227.72580	227.72580				0.00	0.00	0	0.0
R210	On 31/03/2028	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R213	On 05/05/2022	Bond Future			10.13236	83.36090		10.17953	83.12313			9.27	0.00	0.00	0	21,678.0
R213	On 04/08/2022	Bond Future			10.33342	84.45423		10.38192	84.21719			9.03	0.00	0.00	0	26,534.0
R213	On 03/11/2022	Bond Future			10.51956	82.12886		10.56983	81.89024			9.06	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	191.97000	0.19197		173.86000	0.17386	191.970	8.32	0.09	0.00	0	200.0	
R213	On 03/11/2022	Bond Future	9.19	Call	217.49000	0.21749		197.28000	0.19728	217.490	8.31	0.10	0.00	0	476.0	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 03/11/2022	Bond Future	9.84	Put	4,051.97000	4.05197	4,234.61000	4.23461	4,051.970	8.30	0.74	0.00	0	476.0	
R213	On 03/11/2022	Bond Future	9.98	Put	3,564.73000	3.56473	3,736.01000	3.73601	3,564.730	8.43	0.69	0.00	0	200.0	
R213	On 03/11/2022	Bond Future	10.19	Put	2,911.82000	2.91182	3,065.02000	3.06502	2,911.820	8.63	0.61	0.00	0	476.0	
R213	On 03/11/2022	Bond Future	10.37	Put	2,422.07000	2.42207	2,559.37000	2.55937	2,422.070	8.78	0.54	0.00	0	200.0	
R213	On 02/02/2023	Bond Future			10.68486	83.50430	10.73692	83.26412		8.65	0.00	0.00	0	0.0	
R213	On 02/02/2023	Bond Future	9.16	Call	303.03000	0.30303	278.88000	0.27888	303.030	7.91	0.11	0.00	0	476.0	
R213	On 02/02/2023	Bond Future	10.01	Put	4,324.09000	4.32409	4,495.39000	4.49539	4,324.090	8.14	0.69	0.00	0	476.0	
R213	On 02/02/2023	Bond Future	10.35	Put	3,307.34000	3.30734	3,454.38000	3.45438	3,307.340	8.39	0.59	0.00	0	476.0	
R213	On 02/02/2023	Bond Future	10.43	Call	1,906.85000	1.90685	1,807.91000	1.80791	1,906.850	8.45	0.44	0.00	0	912.0	
R213	On 02/02/2023	Bond Future	12.20	Put	657.58000	0.65758	701.00000	0.70100	657.580	10.16	0.16	0.00	0	912.0	
R213	On 04/05/2023	Bond Future			10.83794	81.42768	10.89202	81.18488		8.76	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 05/05/2022	Bond Future			10.89189	66.39767	10.94264	66.10869		13.14	0.00	0.00	0	9,531.0	
R214	On 04/08/2022	Bond Future			11.05370	67.26850	11.10579	66.97876		12.72	0.00	0.00	0	15,274.0	
R214	On 03/11/2022	Bond Future			11.20194	64.94927	11.25562	64.65686		12.90	0.00	0.00	0	0.0	
R214	On 02/02/2023	Bond Future			11.33421	66.03756	11.38947	65.74217		12.48	0.00	0.00	0	0.0	
R214	On 04/05/2023	Bond Future			11.45514	63.90772	11.51208	63.60841		12.68	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 :													444,614,091.48	5,204	1 822 996.0
Grand Total:													444,614,091.48	5,204	1 822 996.0