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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/02/2022

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	03/02/2022	Index Future	819.15000	819.15000		816.29100	816.29100			0.00	0.00	0	0.0
AL37	On	05/05/2022	Index Future	829.35600	829.35600		826.33500	826.33500			0.00	0.00	0	0.0
AL37	On	04/08/2022	Index Future	839.93000	839.93000		837.11900	837.11900			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	851.82100	851.82100		847.98300	847.98300			0.00	0.00	0	0.0
AL37	On	02/02/2023	Index Future	863.90500	863.90500		847.98000	847.98000			0.00	0.00	0	0.0
AL7T	On	03/02/2022	Index Future	940.55400	940.55400		933.81100	933.81100			0.00	0.00	0	0.0
AL7T	On	05/05/2022	Index Future	952.27300	952.27300		945.30000	945.30000			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	964.41500	964.41500		957.63600	957.63600			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	978.06800	978.06800		970.06500	970.06500			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	991.94300	991.94300		970.07000	970.07000			0.00	0.00	0	0.0
ALBI	On	03/02/2022	Index Future	837.21300	837.21300		830.00300	830.00300			0.00	0.00	0	89.0
ALBI	On	05/05/2022	Index Future	847.64500	847.64500		840.21600	840.21600			0.00	0.00	0	128.0
ALBI	On	04/08/2022	Index Future	858.45200	858.45200		851.18100	851.18100			0.00	0.00	0	90.0

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 03/11/2022	Index Future		870.60500	870.60500		862.22800	862.22800			0.00	0.00	0	0.0
ALBI	On 02/02/2023	Index Future		882.95600	882.95600		862.23000	862.23000			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 03/02/2022	Bond Future		11.09514	79.86889		11.24822	79.05288			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future		11.30858	77.10629		11.47033	76.26813			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future		11.53038	78.11917		11.69432	77.29365			0.00	0.00	0	263.0
ES33	On 03/11/2022	Bond Future		11.74002	75.45386		11.92973	74.52496			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		11.96802	76.54362		11.93000	11.93000			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 03/02/2022	Bond Future		11.52908	78.90027		11.67184	78.01589			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future		11.72798	75.64570		11.87877	74.73822			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future		11.92906	76.63954		12.08211	75.74378			0.00	0.00	0	3,579.0
ES42	On 03/11/2022	Bond Future		12.11989	73.47530		12.29555	72.47558			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		12.31920	74.53743		12.30000	12.30000			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 03/02/2022	GOVI		826.05100	826.05100		819.02600	819.02600			0.00	0.00	0	37.0
GOVI	On 05/05/2022	GOVI		836.34400	836.34400		829.10400	829.10400			0.00	0.00	0	986.0
GOVI	On 04/08/2022	GOVI		847.00700	847.00700		839.92400	839.92400			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI		858.99800	858.99800		850.82500	850.82500			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI		871.18400	871.18400		850.83000	850.83000			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		155.79992	155.79992		155.44343	155.44343			0.00	3,894,998.00	25	1,790.0
I2025	On 05/05/2022	Bond Future		157.78313	157.78313		157.39818	157.39818			0.00	22,878,553.85	145	5,456.0
I2025	On 04/08/2022	Bond Future		158.23865	158.23865		157.89708	157.89708			0.00	0.00	0	161.0
I2025	On 03/11/2022	Bond Future		160.49675	160.49675		159.96165	159.96165			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future		161.15684	161.15684		159.96000	159.96000			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 03/02/2022	Bond Future		114.38275	114.38275		114.06641	114.06641			0.00	0.00	0	1,952.0
I2029	On 05/05/2022	Bond Future		114.63270	114.63270		114.29492	114.29492			0.00	0.00	0	2,746.0
I2029	On 04/08/2022	Bond Future		116.13843	116.13843		115.83124	115.83124			0.00	0.00	0	1,844.0

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 03/11/2022	Bond Future		116.56758	116.56758		116.11862	116.11862			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future		118.24897	118.24897		116.12000	116.12000			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 03/02/2022	Bond Future		111.92634	111.92634		111.36001	111.36001			0.00	0.00	0	2,527.0
I2033	On 05/05/2022	Bond Future		112.06717	112.06717		111.47672	111.47672			0.00	0.00	0	2,371.0
I2033	On 04/08/2022	Bond Future		113.53915	113.53915		112.97502	112.97502			0.00	0.00	0	4,967.0
I2033	On 03/11/2022	Bond Future		113.84954	113.84954		113.14383	113.14383			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future		115.49171	115.49171		113.14000	113.14000			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 03/02/2022	Bond Future		126.80812	126.80812		126.29746	126.29746			0.00	0.00	0	2,575.0
I2038	On 05/05/2022	Bond Future		128.42226	128.42226		127.88567	127.88567			0.00	0.00	0	4,174.0
I2038	On 04/08/2022	Bond Future		128.29006	128.29006		127.78591	127.78591			0.00	0.00	0	2,669.0
I2038	On 03/11/2022	Bond Future		130.12125	130.12125		129.45677	129.45677			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future		130.13646	130.13646		129.46000	129.46000			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 03/02/2022	Bond Future		117.15777	117.15777		116.35437	116.35437			0.00	0.00	0	7,516.0
I2046	On 05/05/2022	Bond Future		116.75411	116.75411		115.92261	115.92261			0.00	0.00	0	14,004.0
I2046	On 04/08/2022	Bond Future		118.28768	118.28768		117.48092	117.48092			0.00	0.00	0	2,969.0
I2046	On 03/11/2022	Bond Future		118.04629	118.04629		117.08903	117.08903			0.00	0.00	0	0.0
I2046	On 02/02/2023	Bond Future		119.74946	119.74946		117.09000	117.09000			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 03/02/2022	Bond Future		118.68595	118.68595		117.55638	117.55638			0.00	2,967,148.75	25	5,054.0
I2050	On 05/05/2022	Bond Future		120.19675	120.19675		119.03476	119.03476			0.00	3,004,918.75	25	8,572.0
I2050	On 04/08/2022	Bond Future		119.75415	119.75415		118.61331	118.61331			0.00	0.00	0	1,194.0
I2050	On 03/11/2022	Bond Future		121.46357	121.46357		120.16440	120.16440			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future		121.14778	121.14778		120.16000	120.16000			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 03/02/2022	Index Future		307.80000	307.80000		306.59000	306.59000			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future		311.71200	311.71200		310.43900	310.43900			0.00	0.00	0	498.0
IGOV	On 04/08/2022	Index Future		315.76200	315.76200		314.56500	314.56500			0.00	0.00	0	0.0
IGOV	On 03/11/2022	Index Future		320.30700	320.30700		318.72200	318.72200			0.00	0.00	0	0.0
IGOV	On 02/02/2023	Index Future		324.92400	324.92400		318.72000	318.72000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future		4.13500	95.86500		4.13500	95.86500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future		4.18500	95.81500		4.18500	95.81500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future		4.45000	95.55000		4.48000	95.52000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future		4.50000	95.50000		4.53000	95.47000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future		4.79500	95.20500		4.84500	95.15500			0.00	0.00	0	72.0

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	20/07/2022			Jibar Tradeable Future	4.86000	95.14000		4.91000	95.09000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/09/2022			Jibar Tradeable Future	5.21000	94.79000		5.26000	94.74000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/12/2022			Jibar Tradeable Future	5.75000	94.25000		5.81000	94.19000			0.00	0.00	0	68.0
JIBAR FUTURE	On	15/03/2023			Jibar Tradeable Future	6.13000	93.87000		6.20000	93.80000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/06/2023			Jibar Tradeable Future	6.30500	93.69500		6.39000	93.61000			0.00	0.00	0	0.0
JIBAR FUTURE	On	20/09/2023			Jibar Tradeable Future	6.51500	93.48500		6.60500	93.39500			0.00	0.00	0	75.0
JIBAR FUTURE	On	20/12/2023			Jibar Tradeable Future	6.73000	93.27000		6.77500	93.22500			0.00	0.00	0	0.0
R186	On	03/02/2022			Bond Future	7.64854	112.79978		7.74135	112.40334		5.22	0.00	7,331,985.70	65	12,548.0
R186	On	05/05/2022			Bond Future	7.82769	114.20754		7.93126	113.78888		5.16	0.00	7,423,490.10	65	73,948.0
R186	On	05/05/2022	6.73	Call	Bond Future	66.41000	0.06641		47.47000	0.04747	66.410	4.85	0.06	0.00	0	3,600.0
R186	On	05/05/2022	7.28	Call	Bond Future	342.46000	0.34246		264.40000	0.26440	342.460	4.85	0.22	0.00	0	435.0
R186	On	05/05/2022	7.48	Call	Bond Future	572.72000	0.57272		456.54000	0.45654	572.720	4.95	0.31	0.00	0	3,600.0
R186	On	05/05/2022	7.88	Call	Bond Future	1,285.74000	1.28574	1,080.40000	1.08040	1,285.740		5.12	0.53	0.00	0	435.0
R186	On	05/05/2022	8.14	Call	Bond Future	1,924.95000	1.92495	1,662.38000	1.66238	1,924.950		5.22	0.67	0.00	0	454.0
R186	On	05/05/2022	8.35	Call	Bond Future	2,533.37000	2.53337	2,230.51000	2.23051	2,533.370		5.32	0.76	0.00	0	454.0
R186	On	05/05/2022	8.64	Put	Bond Future	242.79000	0.24279	315.45000	0.31545	242.790		5.49	0.15	0.00	0	4,035.0
R186	On	05/05/2022	8.94	Put	Bond Future	126.34000	0.12634	168.83000	0.16883	126.340		5.68	0.08	0.00	0	454.0
R186	On	05/05/2022	9.18	Put	Bond Future	73.25000	0.07325	100.00000	0.10000	73.250		5.84	0.05	0.00	0	454.0
R186	On	04/08/2022			Bond Future	8.02056	110.39303		8.12267	110.00351		5.20	0.00	0.00	0	0.0
R186	On	04/08/2022	6.96	Call	Bond Future	225.87000	0.22587	181.72000	0.18172	225.870		4.53	0.13	0.00	0	3,600.0
R186	On	04/08/2022	7.96	Call	Bond Future	1,472.44000	1.47244	1,295.80000	1.29580	1,472.440		5.07	0.48	0.00	0	3,600.0
R186	On	04/08/2022	9.78	Put	Bond Future	175.30000	0.17530	210.73000	0.21073	175.300		6.13	0.08	0.00	0	3,600.0
R186	On	03/11/2022			Bond Future	8.18729	111.94510		8.33436	111.41630		5.05	0.00	0.00	0	0.0
R186	On	02/02/2023			Bond Future	8.37982	108.24714		8.33000	8.33000			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	03/02/2022			Bond Future	321.70127	321.70127		321.49799	321.49799			0.00	0.00	0	981.0
R197	On	05/05/2022			Bond Future	325.79629	325.79629		325.54094	325.54094			0.00	0.00	0	792.0
R197	On	04/08/2022			Bond Future	321.67149	321.67149		321.51260	321.51260			0.00	0.00	0	0.0
R197	On	03/11/2022			Bond Future	326.26392	326.26392		325.71657	325.71657			0.00	0.00	0	0.0
R197	On	02/02/2023			Bond Future	322.37869	322.37869		325.72000	325.72000			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	03/02/2022			Bond Future	243.45716	243.45716		242.49149	242.49149			0.00	0.00	0	6,620.0
R202	On	05/05/2022			Bond Future	246.55614	246.55614		245.54074	245.54074			0.00	0.00	0	6,392.0
R202	On	04/08/2022			Bond Future	245.33074	245.33074		244.37727	244.37727			0.00	0.00	0	91.0
R202	On	03/11/2022			Bond Future	248.83210	248.83210		247.57254	247.57254			0.00	0.00	0	0.0
R202	On	02/02/2023			Bond Future	247.85766	247.85766		247.57000	247.57000			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 03/02/2022	Bond Future			5.35762	105.86488		5.36088	105.86151		1.07	0.00	0.00	0	12,368.0
R2023	On 05/05/2022	Bond Future			5.46815	103.26076		5.49242	103.24153		0.92	0.00	0.00	0	15,389.0
R2023	On 04/08/2022	Bond Future			5.64280	104.56711		5.61995	104.57963		0.64	0.00	0.00	0	2,360.0
R2023	On 03/11/2022	Bond Future			5.46413	102.16209		5.82465	102.05105		0.41	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 03/02/2022	Bond Future			9.26880	93.12833		9.38652	92.50718		8.72	0.00	23,282,082.50	250	45,756.0
R2030	On 03/02/2022	Bond Future	8.39	Call	0.00000	0.00000		0.00000	0.00000	0.000	8.01	0.00	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	0.00000	0.00000		0.00000	0.00000	0.000	8.14	0.00	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.20	Call	98.46000	0.09846		29.40000	0.02940	98.460	8.63	0.27	0.00	0	950.0
R2030	On 03/02/2022	Bond Future	9.35	Put	88.28000	0.08828		405.38000	0.40538	88.280	8.94	0.24	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	1,734.90000	1.73490		1,142.35000	1.14235	1,734.900	9.56	1.00	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	0.01000	0.00001		1.94000	0.00194	0.010	10.03	0.00	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.80	Call	2,761.26000	2.76126		2,141.48000	2.14148	2,761.260	10.07	1.00	0.00	0	950.0
R2030	On 03/02/2022	Bond Future	9.90	Put	0.00000	0.00000		0.21000	0.00021	0.000	10.27	0.00	0.00	0	8,000.0
R2030	On 03/02/2022	Bond Future	10.85	Put	0.00000	0.00000		0.00000	0.00000	0.000	12.02	0.00	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.45943	94.29062		9.58554	93.64747		8.57	0.00	140,870,186.28	1,494	71,396.0
R2030	On 05/05/2022	Bond Future	7.73	Call	13.79000	0.01379		8.69000	0.00869	13.790	8.12	0.01	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	56.21000	0.05621		37.31000	0.03731	56.210	7.98	0.04	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	151.85000	0.15185		105.30000	0.10530	151.850	7.86	0.09	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	415.26000	0.41526		307.19000	0.30719	415.260	8.08	0.20	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	510.05000	0.51005		382.68000	0.38268	510.050	8.14	0.23	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.15	Call	920.82000	0.92082		720.60000	0.72060	920.820	8.33	0.35	0.00	0	7,500.0
R2030	On 05/05/2022	Bond Future	9.35	Put	1,910.66000	1.91066		2,290.81000	2.29081	1,910.660	8.47	0.55	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.60	Put	1,301.21000	1.30121		1,601.27000	1.60127	1,301.210	8.64	0.42	0.00	0	5,000.0
R2030	On 05/05/2022	Bond Future	9.65	Put	1,199.73000	1.19973		1,484.18000	1.48418	1,199.730	8.68	0.40	0.00	0	5,000.0
R2030	On 05/05/2022	Bond Future	9.95	Put	725.90000	0.72590		925.07000	0.92507	725.900	8.97	0.27	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	471.34000	0.47134		613.96000	0.61396	471.340	9.27	0.19	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	101.09000	0.10109		140.24000	0.14024	101.090	10.29	0.05	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			9.66384	91.50037		9.79044	90.87750		8.52	0.00	0.00	0	24,189.0
R2030	On 04/08/2022	Bond Future	8.30	Call	240.35000	0.24035		186.40000	0.18640	240.350	8.00	0.10	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	931.67000	0.93167		767.42000	0.76742	931.670	8.09	0.29	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	509.32000	0.50932		615.17000	0.61517	509.320	9.71	0.15	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			9.84046	92.78734		9.99659	92.04467		8.23	0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future			10.03688	90.10116		10.00000	10.00000			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 03/02/2022	Bond Future			9.70349	93.70094		9.82109	93.00294		9.76	0.00	5,340,953.58	57	41,034.0
R2032	On 03/02/2022	Bond Future	8.91	Call	0.00000	0.00000		0.00000	0.00000	0.000	8.73	0.00	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	0.00000	0.00000		0.00000	0.00000	0.000	8.74	0.00	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.58	Call	40.48000	0.04048		10.60000	0.01060	40.480	9.28	0.13	0.00	0	400.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 03/02/2022	Bond Future	9.62	Call	83.48000	0.08348		23.23000	0.02323	83.480	9.40	0.22	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	66.42000	0.06642		368.18000	0.36818	66.420	9.94	0.18	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.90	Call	1,176.77000	1.17677		623.50000	0.62350	1,176.770	10.21	0.95	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	9.90	Put	14.43000	0.01443		159.16000	0.15916	14.430	10.21	0.05	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	10.04	Call	1,979.07000	1.97907		1,310.29000	1.31029	1,979.070	10.63	1.00	0.00	0	100.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	0.06000	0.00006		7.12000	0.00712	0.060	10.95	0.00	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	0.00000	0.00000		0.17000	0.00017	0.000	11.46	0.00	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	0.00000	0.00000		0.02000	0.00002	0.000	11.61	0.00	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	0.00000	0.00000		0.00000	0.00000	0.000	11.74	0.00	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	0.00000	0.00000		0.00000	0.00000	0.000	11.94	0.00	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.90	Put	0.00000	0.00000		0.00000	0.00000	0.000	12.28	0.00	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	0.00000	0.00000		0.00000	0.00000	0.000	12.35	0.00	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	0.00000	0.00000		0.00000	0.00000	0.000	12.59	0.00	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			9.88355	90.72222		10.00859	90.00155		9.92	0.00	5,171,166.54	57	133,377.0	
R2032	On 05/05/2022	Bond Future	9.58	Call	989.21000	0.98921		766.74000	0.76674	989.210	9.42	0.35	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.18	Call	2,800.79000	2.80079		2,360.34000	2.36034	2,800.790	10.11	0.65	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.29	Call	3,229.78000	3.22978		2,754.00000	2.75400	3,229.780	10.24	0.70	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	10.98	Put	276.10000	0.27610		369.76000	0.36976	276.100	11.34	0.11	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	11.18	Put	190.12000	0.19012		258.50000	0.25850	190.120	11.61	0.08	0.00	0	780.0	
R2032	On 04/08/2022	Bond Future			10.07005	91.89171		10.19548	91.18983		9.44	0.00	0.00	0	0.0	
R2032	On 04/08/2022	Bond Future	8.97	Call	361.82000	0.36182		279.88000	0.27988	361.820	8.44	0.13	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.72	Call	1,492.64000	1.49264		1,247.70000	1.24770	1,492.640	8.97	0.38	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	11.60	Put	412.02000	0.41202		502.60000	0.50260	412.020	11.08	0.11	0.00	0	800.0	
R2032	On 03/11/2022	Bond Future			10.24110	89.03345		10.39204	88.21303		9.51	0.00	0.00	0	0.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	893.11000	0.89311		718.88000	0.71888	893.110	8.74	0.23	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	3,147.56000	3.14756		3,587.84000	3.58784	3,147.560	9.45	0.51	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	2,191.12000	2.19112		2,535.73000	2.53573	2,191.120	9.74	0.39	0.00	0	180.0	
R2032	On 02/02/2023	Bond Future			10.42526	90.29912		10.39000	10.39000			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 03/02/2022	Bond Future			10.16821	94.70215		10.30574	93.79190		10.97	0.00	0.00	0	12,403.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	0.00000	0.00000		0.00000	0.00000	0.000	9.85	0.00	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	9.92	Call	2.26000	0.00226		0.36000	0.00036	2.260	10.09	0.01	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.10	Call	120.94000	0.12094		25.29000	0.02529	120.940	10.51	0.27	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	10.24	Call	600.98000	0.60098		194.69000	0.19469	600.980	10.94	0.73	0.00	0	500.0	
R2035	On 03/02/2022	Bond Future	10.26	Call	702.70000	0.70270		242.39000	0.24239	702.700	11.00	0.79	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.34	Put	26.10000	0.02610		280.16000	0.28016	26.100	11.28	0.07	0.00	0	500.0	
R2035	On 03/02/2022	Bond Future	10.35	Call	1,222.28000	1.22228		545.51000	0.54551	1,222.280	11.31	0.94	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	10.61	Put	0.07000	0.00007		11.00000	0.01100	0.070	12.23	0.00	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	0.02000	0.00002		6.07000	0.00607	0.020	12.38	0.00	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.03	Put	0.00000	0.00000		0.00000	0.00000	0.000	13.28	0.00	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.05	Put	0.00000	0.00000		0.00000	0.00000	0.000	13.32	0.00	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	11.11	Put	0.00000	0.00000		0.00000	0.00000	0.000	13.43	0.00	0.00	0	200.0	

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 03/02/2022	Bond Future	11.28	Put	0.00000	0.00000		0.00000	0.00000	0.00000	0.000	13.75	0.00	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.33	Put	0.00000	0.00000		0.00000	0.00000	0.00000	0.000	13.83	0.00	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	11.39	Put	0.00000	0.00000		0.00000	0.00000	0.00000	0.000	13.93	0.00	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	0.00000	0.00000		0.00000	0.00000	0.00000	0.000	14.48	0.00	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	0.00000	0.00000		0.00000	0.00000	0.00000	0.000	14.72	0.00	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.34471	91.38259		10.48989	90.44704			11.21	0.00	0.00	0	70,742.0
R2035	On 05/05/2022	Bond Future	10.72	Call	3,492.98000	3.49298		2,891.39000	2.89139	3,492.980		11.47	0.69	0.00	0	1,200.0
R2035	On 05/05/2022	Bond Future	10.82	Put	932.23000	0.93223		1,227.28000	1.22728	932.230		11.63	0.27	0.00	0	1,200.0
R2035	On 05/05/2022	Bond Future	12.64	Put	33.87000	0.03387		51.44000	0.05144	33.870		14.43	0.01	0.00	0	1,200.0
R2035	On 04/08/2022	Bond Future			10.53225	92.52064		10.67901	91.60080			10.66	0.00	0.00	0	48,495.0
R2035	On 04/08/2022	Bond Future	9.53	Call	500.89000	0.50089		374.44000	0.37444	500.890		9.46	0.16	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	9.84	Call	913.78000	0.91378		708.01000	0.70801	913.780		9.57	0.25	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	2,733.19000	2.73319		2,292.35000	2.29235	2,733.190		10.46	0.51	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	10.64	Put	2,431.25000	2.43125		2,873.38000	2.87338	2,431.250		10.56	0.45	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	1,376.64000	1.37664		1,670.88000	1.67088	1,376.640		11.06	0.29	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	428.32000	0.42832		538.00000	0.53800	428.320		12.68	0.10	0.00	0	400.0
R2035	On 03/11/2022	Bond Future			10.69631	89.35871		10.86670	88.31791			10.80	0.00	0.00	0	0.0
R2035	On 02/02/2023	Bond Future			10.87196	90.66716		10.87000	10.87000				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 03/02/2022	Bond Future			10.34785	86.26644		10.50029	85.24675			12.16	0.00	0.00	0	58,529.0
R2037	On 05/05/2022	Bond Future			10.51930	87.34306		10.67965	86.29750			11.87	0.00	0.00	0	83,923.0
R2037	On 04/08/2022	Bond Future			10.70003	84.21289		10.86268	83.18019			11.89	0.00	0.00	0	49,415.0
R2037	On 04/08/2022	Bond Future	10.10	Call	1,165.91000	1.16591		896.95000	0.89695	1,165.910		11.07	0.29	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	2,262.03000	2.26203		2,725.36000	2.72536	2,262.030		12.05	0.41	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.21	Call	4,774.20000	4.77420		4,101.50000	4.10150	4,774.200		12.46	0.68	0.00	0	1,050.0
R2037	On 04/08/2022	Bond Future	11.42	Put	1,270.59000	1.27059		1,570.98000	1.57098	1,270.590		12.82	0.26	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.95	Put	717.57000	0.71757		903.84000	0.90384	717.570		13.77	0.16	0.00	0	1,050.0
R2037	On 03/11/2022	Bond Future			10.85665	85.39789		11.04205	84.24859			11.47	0.00	0.00	0	0.0
R2037	On 02/02/2023	Bond Future			11.02652	82.35665		11.04000	11.04000				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 03/02/2022	Bond Future			10.44758	88.55921		10.59493	87.49314			12.75	0.00	279,758,544.39	3,159	20,779.0
R2040	On 03/02/2022	Bond Future	10.60	Call	1,142.59000	1.14259		434.70000	0.43470	1,142.590		13.16	0.90	0.00	0	2,000.0
R2040	On 05/05/2022	Bond Future			10.61302	89.66448		10.76793	88.57163			12.44	0.00	300,196,679.04	3,348	60,975.0
R2040	On 05/05/2022	Bond Future	9.82	Call	299.96000	0.29996		189.64000	0.18964	299.960		10.84	0.13	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	2,056.57000	2.05657		1,575.39000	1.57539	2,056.570		12.20	0.49	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	29.43000	0.02943		46.31000	0.04631	29.430		16.13	0.01	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			10.78710	86.31390		10.94425	85.23403			12.47	0.00	0.00	0	39,528.0
R2040	On 04/08/2022	Bond Future	9.70	Call	446.65000	0.44665		321.75000	0.32175	446.650		11.05	0.14	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	2,750.50000	2.75050		2,264.46000	2.26446	2,750.500		12.41	0.49	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	644.01000	0.64401		807.53000	0.80753	644.010		15.01	0.13	0.00	0	460.0

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
R2040	On	03/11/2022			Bond Future	10.93773	87.52857		11.11649	86.32874		12.03	0.00	0.00	0	0.0
R2040	On	02/02/2023			Bond Future	11.10072	84.26737		11.11000	11.11000			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	03/02/2022			Bond Future	10.51222	85.18901		10.65446	84.13962		13.42	0.00	0.00	0	22,584.0
R2044	On	05/05/2022			Bond Future	10.66983	86.25217		10.81927	85.17680		13.09	0.00	116,267,925.16	1,348	54,898.0
R2044	On	04/08/2022			Bond Future	10.83534	82.98282		10.98699	81.91952		13.13	0.00	0.00	0	21,683.0
R2044	On	03/11/2022			Bond Future	10.97833	84.15067		11.15041	82.97168		12.67	0.00	0.00	0	0.0
R2044	On	02/02/2023			Bond Future	11.13270	80.96660		11.15000	11.15000			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
R2048	On	03/02/2022			Bond Future	10.43193	88.89728		10.59917	87.61718		13.20	0.00	700,510,566.40	7,880	122,900.0
R2048	On	03/02/2022	10.20	Call	Bond Future	3.46000	0.00346		0.23000	0.00023	3.460	12.26	0.01	0.00	0	900.0
R2048	On	03/02/2022	10.30	Call	Bond Future	41.83000	0.04183		3.67000	0.00367	41.830	12.50	0.11	0.00	0	1,300.0
R2048	On	03/02/2022	10.40	Call	Bond Future	228.05000	0.22805		31.24000	0.03124	228.050	12.85	0.39	0.00	0	100.0
R2048	On	03/02/2022	10.90	Call	Bond Future	3,500.23000	3.50023		2,233.90000	2.23390	3,500.230	15.07	1.00	0.00	0	900.0
R2048	On	03/02/2022	11.00	Call	Bond Future	4,215.54000	4.21554		2,938.63000	2.93863	4,215.540	15.58	1.00	0.00	0	1,400.0
R2048	On	05/05/2022			Bond Future	10.58061	85.56923		10.75592	84.26032		13.54	0.00	674,285,532.40	7,880	167,493.0
R2048	On	04/08/2022			Bond Future	10.73720	86.63428		10.91584	85.33447		12.91	0.00	0.00	0	6,016.0
R2048	On	03/11/2022			Bond Future	10.87330	83.45210		11.07288	82.03337		13.11	0.00	0.00	0	0.0
R2048	On	02/02/2023			Bond Future	11.01754	84.67480		11.07000	11.07000			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	03/02/2022			Bond Future	10.14235	73.33001		10.29465	72.44649		12.27	0.00	0.00	0	5,461.0
R209	On	05/05/2022			Bond Future	10.29832	71.10267		10.45804	70.19718		12.52	0.00	2,204,182.77	31	18,310.0
R209	On	05/05/2022	9.75	Call	Bond Future	509.12000	0.50912		339.73000	0.33973	509.120	11.24	0.22	0.00	0	8,525.0
R209	On	05/05/2022	10.25	Put	Bond Future	1,890.61000	1.89061		2,401.36000	2.40136	1,890.610	12.19	0.51	0.00	0	9,000.0
R209	On	05/05/2022	10.75	Put	Bond Future	819.82000	0.81982		1,111.70000	1.11170	819.820	12.85	0.28	0.00	0	3,050.0
R209	On	05/05/2022	12.00	Put	Bond Future	87.92000	0.08792		133.28000	0.13328	87.920	15.27	0.04	0.00	0	12,050.0
R209	On	04/08/2022			Bond Future	10.45802	72.01924		10.61958	71.12396		11.95	0.00	0.00	0	1,550.0
R209	On	03/11/2022			Bond Future	10.60383	69.88761		10.78694	68.89505		12.06	0.00	0.00	0	0.0
R209	On	02/02/2023			Bond Future	10.75844	70.88103		10.79000	10.79000			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	03/02/2022			Bond Future	214.18122	214.18122		214.09084	214.09084			0.00	0.00	0	1,126.0
R210	On	05/05/2022			Bond Future	214.03486	214.03486		213.91056	213.91056			0.00	0.00	0	1,039.0
R210	On	04/08/2022			Bond Future	216.84627	216.84627		216.78601	216.78601			0.00	0.00	0	266.0

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
R210	On 03/11/2022	Bond Future			217.01565		217.01565		216.69768	216.69768			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			220.14631		220.14631		216.70000	216.70000			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 03/02/2022	Bond Future			9.52336		88.01938		9.64093	87.38970		9.39	0.00	0.00	0	17,934.0
R213	On 03/02/2022	Bond Future	8.63	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.46	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.48	0.00	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	0.02000		0.00002		0.01000	0.00001	0.020	8.51	0.00	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	0.25000		0.00025		0.07000	0.00007	0.250	8.52	0.00	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	112.19000		0.11219		476.74000	0.47674	112.190	9.00	0.30	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	4.27000		0.00427		81.80000	0.08180	4.270	9.42	0.02	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	0.01000		0.00001		2.19000	0.00219	0.010	10.06	0.00	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	0.00000		0.00000		0.13000	0.00013	0.000	10.52	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	0.00000		0.00000		0.09000	0.00009	0.000	10.58	0.00	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	0.00000		0.00000		0.02000	0.00002	0.000	10.82	0.00	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	0.00000		0.00000		0.00000	0.00000	0.000	11.44	0.00	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	0.00000		0.00000		0.00000	0.00000	0.000	11.57	0.00	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.70322		85.56546		9.82836	84.91482		9.62	0.00	0.00	0	22,864.0
R213	On 04/08/2022	Bond Future			9.89590		86.63324		10.02149	86.00019		9.13	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future			10.06406		84.33272		10.21597	83.58930		9.20	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	837.92000		0.83792		677.24000	0.67724	837.920	8.46	0.24	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.98	Put	2,854.37000		2.85437		3,254.44000	3.25444	2,854.370	9.03	0.51	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.37	Put	2,006.99000		2.00699		2,322.76000	2.32276	2,006.990	9.28	0.40	0.00	0	200.0
R213	On 02/02/2023	Bond Future			10.24614		85.56519		10.22000	10.22000			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 03/02/2022	Bond Future			10.45705		70.46727		10.59924	69.61194		13.26	0.00	0.00	0	11,604.0
R214	On 05/05/2022	Bond Future			10.60843		68.04927		10.75746	67.17292		13.58	0.00	0.00	0	16,773.0
R214	On 04/08/2022	Bond Future			10.76773		68.89615		10.91866	68.02923		12.96	0.00	0.00	0	1,337.0
R214	On 03/11/2022	Bond Future			10.90647		66.59700		11.07707	65.63766		13.16	0.00	0.00	0	0.0
R214	On 02/02/2023	Bond Future			11.05336		67.57272		11.08000	11.08000			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 :														2,295,388,914.21	25,854	1 610 795.0
Grand Total:														2,295,388,914.21	25,854	1 610 795.0