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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/02/2022

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	820.68200	820.68200		819.99300	819.99300			0.00	0.00	0	0.0
AL37	On	05/05/2022	Index Future	829.79400	829.79400		830.20200	830.20200			0.00	0.00	0	0.0
AL37	On	04/08/2022	Index Future	840.37300	840.37300		840.78600	840.78600			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	852.26200	852.26200		852.68600	852.68600			0.00	0.00	0	0.0
AL37	On	02/02/2023	Index Future	864.34900	864.34900		864.78000	864.78000			0.00	0.00	0	0.0
AL7T	On	03/02/2022	Index Future	942.79800	942.79800		941.78500	941.78500			0.00	0.00	0	0.0
AL7T	On	05/05/2022	Index Future	953.90800	953.90800		953.50900	953.50900			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	966.06900	966.06900		965.66600	965.66600			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	979.73700	979.73700		979.33200	979.33200			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	993.63100	993.63100		993.22300	993.22300			0.00	0.00	0	0.0
ALBI	On	03/02/2022	Index Future	840.37800	840.37800		839.34400	839.34400			0.00	747,936,420.00	89	0.0
ALBI	On	05/05/2022	Index Future	849.69700	849.69700		849.79300	849.79300			0.00	0.00	0	128.0
ALBI	On	04/08/2022	Index Future	860.52900	860.52900		860.62800	860.62800			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		872.70400	872.70400		872.80800	872.80800			0.00	0.00	0	0.0
ALBI	On 02/02/2023	Index Future		885.08000	885.08000		885.18700	885.18700			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		11.01500	80.30091		11.04251	80.15223			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future		11.25178	77.40368		11.25424	77.39076			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future		11.47121	78.42022		11.47376	78.40721			0.00	0.00	0	263.0
ES33	On 03/11/2022	Bond Future		11.67867	75.75771		11.68126	75.74485			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		11.90410	76.85127		11.90677	76.83839			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		11.45500	79.36594		11.46724	79.28867			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future		11.66694	76.01825		11.66394	76.03664			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future		11.86553	77.01669		11.86239	77.03541			0.00	0.00	0	3,579.0
ES42	On 03/11/2022	Bond Future		12.05397	73.85638		12.05064	73.87572			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		12.25063	74.92341		12.24713	74.94320			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		829.08100	829.08100		828.07700	828.07700			0.00	306,759,970.00	37	0.0
GOVI	On 05/05/2022	GOVI		838.26700	838.26700		838.38700	838.38700			0.00	0.00	0	986.0
GOVI	On 04/08/2022	GOVI		848.95400	848.95400		849.07500	849.07500			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI		860.96500	860.96500		861.09200	861.09200			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI		873.17500	873.17500		873.30600	873.30600			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		155.94049	155.94049		155.94456	155.94456			0.00	279,133,477.10	1,790	0.0
I2025	On 05/05/2022	Bond Future		157.94181	157.94181		157.92488	157.92488			0.00	1,263,534.48	8	5,456.0
I2025	On 04/08/2022	Bond Future		158.39882	158.39882		158.38175	158.38175			0.00	0.00	0	1,130.0
I2025	On 03/11/2022	Bond Future		160.65630	160.65630		160.63975	160.63975			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future		161.31834	161.31834		161.30076	161.30076			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		114.63486	114.63486		114.61856	114.61856			0.00	223,767,246.72	1,952	0.0
I2029	On 05/05/2022	Bond Future		115.11082	115.11082		114.86805	114.86805			0.00	0.00	0	2,746.0
I2029	On 04/08/2022	Bond Future		116.62243	116.62243		116.37664	116.37664			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	117.05624		117.05624		116.80740	116.80740			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future	118.74387		118.74387		118.49161	118.49161			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	112.19491		112.19491		112.28990	112.28990			0.00	283,516,537.57	2,527	0.0
I2033	On 05/05/2022	Bond Future	112.33866		112.33866		112.43195	112.43195			0.00	0.00	0	2,371.0
I2033	On 04/08/2022	Bond Future	113.81383		113.81383		113.90844	113.90844			0.00	0.00	0	4,967.0
I2033	On 03/11/2022	Bond Future	114.12593		114.12593		114.22247	114.22247			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	115.77123		115.77123		115.86936	115.86936			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	127.70689		127.70689		127.68730	127.68730			0.00	328,845,241.75	2,575	0.0
I2038	On 05/05/2022	Bond Future	128.99422		128.99422		129.30884	129.30884			0.00	0.00	0	4,174.0
I2038	On 04/08/2022	Bond Future	128.86909		128.86909		129.18785	129.18785			0.00	0.00	0	2,669.0
I2038	On 03/11/2022	Bond Future	130.70613		130.70613		131.02991	131.02991			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future	130.72973		130.72973		131.05743	131.05743			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	117.82220		117.82220		117.60639	117.60639			0.00	885,551,655.20	7,516	0.0
I2046	On 05/05/2022	Bond Future	117.42223		117.42223		117.20482	117.20482			0.00	0.00	0	14,004.0
I2046	On 04/08/2022	Bond Future	118.96415		118.96415		118.74398	118.74398			0.00	0.00	0	2,969.0
I2046	On 03/11/2022	Bond Future	118.73017		118.73017		118.50724	118.50724			0.00	0.00	0	0.0
I2046	On 02/02/2023	Bond Future	120.44219		120.44219		120.21633	120.21633			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	119.99657		119.99657		119.75194	119.75194			0.00	606,462,664.78	5,054	0.0
I2050	On 05/05/2022	Bond Future	121.51921		121.51921		121.27264	121.27264			0.00	0.00	0	8,572.0
I2050	On 04/08/2022	Bond Future	121.09361		121.09361		120.84385	120.84385			0.00	0.00	0	1,194.0
I2050	On 03/11/2022	Bond Future	122.81973		122.81973		122.56700	122.56700			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future	122.52235		122.52235		122.26615	122.26615			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	309.04700		309.04700		308.81400	308.81400			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future	312.98600		312.98600		312.73500	312.73500			0.00	0.00	0	498.0
IGOV	On 04/08/2022	Index Future	317.05200		317.05200		316.79800	316.79800			0.00	0.00	0	0.0
IGOV	On 03/11/2022	Index Future	321.61200		321.61200		321.35700	321.35700			0.00	0.00	0	0.0
IGOV	On 02/02/2023	Index Future	326.24700		326.24700		325.98800	325.98800			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future	4.14500		95.85500		4.13500	95.86500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.19500		95.80500		4.17500	95.82500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future	4.47000		95.53000		4.46000	95.54000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future	4.51000		95.49000		4.50000	95.50000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.78500		95.21500		4.80000	95.20000			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			4.85000		95.15000		4.86000	95.14000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.18000		94.82000		5.20500	94.79500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.69500		94.30500		5.73000	94.27000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.06000		93.94000		6.04000	93.96000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.26000		93.74000		6.30000	93.70000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.46500		93.53500		6.52500	93.47500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			6.63000		93.37000		6.61500	93.38500			0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			7.59500		113.02928		7.61712	112.93439		5.24	0.00	1,418,291,405.44	12,548	0.0
R186	On 05/05/2022	Bond Future			7.80899		114.28334		7.79493	114.34038		5.19	0.00	457,133.36	4	73,952.0
R186	On 05/05/2022	Bond Future	6.73	Call	60.75000		0.06075		65.55000	0.06555	60.750	4.75	0.05	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.28	Call	374.14000		0.37414		392.18000	0.39218	374.140	4.99	0.23	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	614.81000		0.61481		639.49000	0.63949	614.810	5.09	0.33	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	1,339.94000		1.33994		1,377.64000	1.37764	1,339.940	5.24	0.54	0.00	0	435.0
R186	On 05/05/2022	Bond Future	8.14	Call	1,993.34000		1.99334		2,037.98000	2.03798	1,993.340	5.36	0.67	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.35	Call	2,610.83000		2.61083		2,659.70000	2.65970	2,610.830	5.49	0.76	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.64	Put	248.44000		0.24844		244.20000	0.24420	248.440	5.68	0.15	0.00	0	4,035.0
R186	On 05/05/2022	Bond Future	8.94	Put	130.87000		0.13087		128.92000	0.12892	130.870	5.87	0.08	0.00	0	454.0
R186	On 05/05/2022	Bond Future	9.18	Put	76.48000		0.07648		75.52000	0.07552	76.480	6.02	0.05	0.00	0	454.0
R186	On 04/08/2022	Bond Future			8.00058		110.46945		7.98546	110.52732		5.23	0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future	6.96	Call	214.80000		0.21480		224.24000	0.22424	214.800	4.43	0.13	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	1,546.20000		1.54620		1,579.29000	1.57929	1,546.200	5.21	0.49	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	179.54000		0.17954		176.93000	0.17693	179.540	6.25	0.08	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.16641		112.02044		8.15001	112.07966		4.98	0.00	0.00	0	0.0
R186	On 02/02/2023	Bond Future			8.35752		108.32270		8.33975	108.38295		5.06	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			321.90632		321.90632		321.90420	321.90420			0.00	315,790,099.92	981	0.0
R197	On 05/05/2022	Bond Future			325.99091		325.99091		325.99194	325.99194			0.00	35,533,009.19	109	758.0
R197	On 04/08/2022	Bond Future			321.86747		321.86747		321.86870	321.86870			0.00	0.00	0	0.0
R197	On 03/11/2022	Bond Future			326.45666		326.45666		326.45945	326.45945			0.00	0.00	0	0.0
R197	On 02/02/2023	Bond Future			322.57095		322.57095		322.57409	322.57409			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			244.79106		244.79106		244.28836	244.28836			0.00	1,620,516,817.20	6,620	0.0
R202	On 05/05/2022	Bond Future			248.36968		248.36968		247.39060	247.39060			0.00	0.00	0	6,392.0
R202	On 04/08/2022	Bond Future			247.16724		247.16724		246.17549	246.17549			0.00	0.00	0	91.0
R202	On 03/11/2022	Bond Future			250.69032		250.69032		249.68544	249.68544			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			249.74032		249.74032		248.72141	248.72141			0.00	0.00	0	0.0

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R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.31000	105.91404		5.36694	105.85526		1.18	0.00	1,309,944,846.72	12,368	0.0
R2023	On 05/05/2022	Bond Future			5.36437	103.34308		5.48457	103.24775		1.02	0.00	0.00	0	15,389.0
R2023	On 04/08/2022	Bond Future			5.48990	104.65093		5.66758	104.55354		0.71	0.00	0.00	0	2,360.0
R2023	On 03/11/2022	Bond Future			5.19888	102.24393		5.51308	102.14700		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			9.22000	93.38739		9.24219	93.26948		8.69	0.00	4,353,159,797.46	46,614	0.0
R2030	On 05/05/2022	Bond Future			9.41954	94.49525		9.43212	94.43065		8.57	0.00	231,135,381.50	2,446	70,079.0
R2030	On 05/05/2022	Bond Future	7.73	Call	14.83000	0.01483		14.72000	0.01472	14.830	8.12	0.01	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	60.73000	0.06073		59.91000	0.05991	60.730	7.98	0.04	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	164.05000	0.16405		161.35000	0.16135	164.050	7.86	0.10	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	445.22000	0.44522		437.74000	0.43774	445.220	8.08	0.21	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	545.73000	0.54573		536.63000	0.53663	545.730	8.14	0.24	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.15	Call	978.61000	0.97861		963.00000	0.96300	978.610	8.33	0.37	0.00	0	7,500.0
R2030	On 05/05/2022	Bond Future	9.35	Put	1,783.42000	1.78342		1,826.39000	1.82639	1,783.420	8.47	0.53	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.60	Put	1,199.59000	1.19959		1,234.42000	1.23442	1,199.590	8.64	0.40	0.00	0	5,000.0
R2030	On 05/05/2022	Bond Future	9.65	Put	1,103.16000	1.10316		1,136.35000	1.13635	1,103.160	8.68	0.38	0.00	0	5,000.0
R2030	On 05/05/2022	Bond Future	9.95	Put	657.18000	0.65718		681.21000	0.68121	657.180	8.97	0.25	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	421.36000	0.42136		439.07000	0.43907	421.360	9.27	0.18	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	86.42000	0.08642		91.72000	0.09172	86.420	10.28	0.04	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			9.62201	91.70737		9.63521	91.64198		8.52	0.00	0.00	0	24,189.0
R2030	On 04/08/2022	Bond Future	8.30	Call	257.05000	0.25705		252.76000	0.25276	257.050	8.00	0.11	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	983.25000	0.98325		968.54000	0.96854	983.250	8.09	0.30	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	470.81000	0.47081		484.10000	0.48410	470.810	9.71	0.14	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			9.79700	92.99545		9.81073	92.92963		8.18	0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future			9.99137	90.31145		10.00576	90.24489		8.26	0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future	9.20	Call	1,362.66000	1.36266		0.00000	0.00000	1,362.660	7.78	0.31	0.00	0	950.0
R2030	On 02/02/2023	Bond Future	9.80	Call	2,521.12000	2.52112		0.00000	0.00000	2,521.120	8.15	0.47	41,646,269.30	950	950.0
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			9.66500	93.93096		9.68212	93.82855		9.74	0.00	3,948,293,972.64	42,034	0.0
R2032	On 05/05/2022	Bond Future			9.85451	90.89071		9.86176	90.84860		9.86	0.00	143,516,431.09	1,579	132,333.0
R2032	On 05/05/2022	Bond Future	9.58	Call	1,020.46000	1.02046		1,013.98000	1.01398	1,020.460	9.35	0.36	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.18	Call	2,883.99000	2.88399		2,864.96000	2.86496	2,883.990	10.05	0.67	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.29	Call	3,322.34000	3.32234		3,300.89000	3.30089	3,322.340	10.18	0.72	0.00	0	993.0
R2032	On 05/05/2022	Bond Future	10.98	Put	243.73000	0.24373		252.85000	0.25285	243.730	11.28	0.10	0.00	0	993.0
R2032	On 05/05/2022	Bond Future	11.18	Put	165.75000	0.16575		172.63000	0.17263	165.750	11.55	0.07	0.00	0	780.0
R2032	On 04/08/2022	Bond Future			10.03980	92.06209		10.04735	92.01953		9.43	0.00	0.00	0	0.0
R2032	On 04/08/2022	Bond Future	8.97	Call	373.90000	0.37390		371.34000	0.37134	373.900	8.40	0.14	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.72	Call	1,607.22000	1.60722		1,596.83000	1.59683	1,607.220	9.21	0.39	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	11.60	Put	427.45000	0.42745		436.31000	0.43631	427.450	11.42	0.11	0.00	0	800.0

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 03/11/2022	Bond Future			10.20989	89.20436		10.21768	89.16166			9.45	0.00	0.00	0	0.00
R2032	On 03/11/2022	Bond Future	9.31	Call	911.77000	0.91177		905.36000	0.90536	911.770		8.68	0.24	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	988.98000	0.98898		982.09000	0.98209	988.980		8.72	0.25	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.11	Put	3,170.61000	3.17061		3,197.88000	3.19788	3,170.610		9.36	0.51	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	3,032.46000	3.03246		3,059.10000	3.05910	3,032.460		9.39	0.50	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.49	Put	2,238.66000	2.23866		2,261.14000	2.26114	2,238.660		9.62	0.40	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	2,098.71000	2.09871		2,120.33000	2.12033	2,098.710		9.69	0.38	0.00	0	180.00
R2032	On 02/02/2023	Bond Future			10.39280	90.47175		10.40090	90.42863			9.16	0.00	0.00	0	0.00
R2032	On 02/02/2023	Bond Future	9.31	Call	1,012.23000	1.01223		1,005.32000	1.00532	1,012.230		8.46	0.24	9,645,402.88	454	454.00
R2032	On 02/02/2023	Bond Future	10.16	Put	3,911.75000	3.91175		3,939.62000	3.93962	3,911.750		8.95	0.54	22,246,655.02	454	454.00
R2032	On 02/02/2023	Bond Future	10.50	Put	3,013.66000	3.01366		3,037.81000	3.03781	3,013.660		9.16	0.45	0.00	0	454.00
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R2035	On 03/02/2022	Bond Future			10.10500	95.12492		10.12203	95.01074			11.00	0.00	1,398,621,698.76	14,703	0.00
R2035	On 05/05/2022	Bond Future			10.29519	91.70491		10.29715	91.69212			11.18	0.00	48,970,421.94	534	70,243.00
R2035	On 05/05/2022	Bond Future	10.72	Call	3,755.54000	3.75554		3,756.81000	3.75681	3,755.540		11.84	0.70	0.00	0	1,200.00
R2035	On 05/05/2022	Bond Future	10.82	Put	886.58000	0.88658		899.68000	0.89968	886.580		12.02	0.26	0.00	0	1,200.00
R2035	On 05/05/2022	Bond Future	12.64	Put	26.22000	0.02622		27.46000	0.02746	26.220		14.35	0.01	0.00	0	1,200.00
R2035	On 04/08/2022	Bond Future			10.48072	92.84686		10.48275	92.83397			10.69	0.00	0.00	0	48,495.00
R2035	On 04/08/2022	Bond Future	9.53	Call	551.48000	0.55148		553.61000	0.55361	551.480		9.49	0.17	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	1,068.33000	1.06833		1,070.75000	1.07075	1,068.330		9.94	0.28	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	2,956.77000	2.95677		2,957.57000	2.95757	2,956.770		10.72	0.53	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	2,340.74000	2.34074		2,353.90000	2.35390	2,340.740		10.82	0.43	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	1,357.34000	1.35734		1,367.89000	1.36789	1,357.340		11.45	0.28	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	436.32000	0.43632		441.88000	0.44188	436.320		13.10	0.10	0.00	0	400.00
R2035	On 03/11/2022	Bond Future			10.64305	89.68768		10.64510	89.67499			10.74	0.00	0.00	0	0.00
R2035	On 03/11/2022	Bond Future	9.82	Call	1,164.62000	1.16462		1,165.83000	1.16583	1,164.620		9.83	0.26	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.57	Put	3,518.00000	3.51800		3,530.39000	3.53039	3,518.000		10.60	0.50	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	2,393.88000	2.39388		2,404.67000	2.40467	2,393.880		10.94	0.38	0.00	0	582.00
R2035	On 02/02/2023	Bond Future			10.81664	91.00003		10.81873	90.98742			10.46	0.00	0.00	0	0.00
R2035	On 02/02/2023	Bond Future	9.81	Call	1,324.75000	1.32475		1,325.44000	1.32544	1,324.750		9.78	0.26	13,675,087.11	582	582.00
R2035	On 02/02/2023	Bond Future	10.66	Put	4,284.70000	4.28470		4,296.42000	4.29642	4,284.700		10.40	0.52	27,381,817.30	582	582.00
R2035	On 02/02/2023	Bond Future	11.06	Put	3,158.29000	3.15829		3,168.79000	3.16879	3,158.290		10.68	0.42	22,107,969.59	582	582.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R2037	On 03/02/2022	Bond Future			10.26500	86.82820		10.28694	86.67891			12.22	0.00	5,081,967,717.80	58,529	0.00
R2037	On 05/05/2022	Bond Future			10.45458	87.77050		10.45646	87.75804			11.87	0.00	38,267,938.00	436	84,346.00
R2037	On 04/08/2022	Bond Future			10.63275	84.64559		10.63470	84.63300			11.95	0.00	0.00	0	49,415.00
R2037	On 04/08/2022	Bond Future	10.10	Call	1,294.43000	1.29443		1,296.94000	1.29694	1,294.430		11.12	0.31	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	2,087.01000	2.08701		2,099.54000	2.09954	2,087.010		12.11	0.39	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.21	Call	5,074.50000	5.07450		5,072.75000	5.07275	5,074.500		12.53	0.70	0.00	0	1,050.00
R2037	On 04/08/2022	Bond Future	11.42	Put	1,160.65000	1.16065		1,170.34000	1.17034	1,160.650		12.89	0.24	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.95	Put	649.22000	0.64922		656.27000	0.65627	649.220		13.83	0.15	0.00	0	1,050.00

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
R2037	On	03/11/2022			Bond Future	10.78712	85.83501		10.78908	85.82264		11.46	0.00	0.00	0	0.0
R2037	On	02/02/2023			Bond Future	10.95436	82.79925		10.95636	82.78693		11.76	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	10.37500	89.09180		10.38687	89.00435		12.87	0.00	2,029,422,112.20	22,779	0.0
R2040	On	05/05/2022			Bond Future	10.55896	90.05094		10.55040	90.11238		12.49	0.00	27,915,791.40	310	61,253.0
R2040	On	05/05/2022	9.82	Call	Bond Future	386.70000	0.38670		402.65000	0.40265	386.700	11.30	0.15	0.00	0	1,200.0
R2040	On	05/05/2022	10.57	Call	Bond Future	2,295.93000	2.29593		2,340.25000	2.34025	2,295.930	12.59	0.52	0.00	0	1,200.0
R2040	On	05/05/2022	13.04	Put	Bond Future	22.71000	0.02271		23.13000	0.02313	22.710	16.08	0.01	0.00	0	1,200.0
R2040	On	04/08/2022			Bond Future	10.73093	86.70507		10.72201	86.76744		12.60	0.00	0.00	0	39,528.0
R2040	On	04/08/2022	9.70	Call	Bond Future	503.19000	0.50319		516.87000	0.51687	503.190	11.12	0.15	0.00	0	460.0
R2040	On	04/08/2022	10.70	Call	Bond Future	2,959.70000	2.95970		2,999.79000	2.99979	2,959.700	12.54	0.51	0.00	0	460.0
R2040	On	04/08/2022	12.24	Put	Bond Future	598.60000	0.59860		596.08000	0.59608	598.600	15.13	0.12	0.00	0	460.0
R2040	On	03/11/2022			Bond Future	10.87974	87.92354		10.87044	87.98714		12.08	0.00	0.00	0	0.0
R2040	On	02/02/2023			Bond Future	11.04057	84.66727		11.03088	84.73196		12.42	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	10.43500	85.76781		10.45178	85.64148		13.62	0.00	1,936,980,221.04	22,584	0.0
R2044	On	05/05/2022			Bond Future	10.61613	86.64424		10.60748	86.70768		13.21	0.00	92,016,182.88	1,062	54,386.0
R2044	On	04/08/2022			Bond Future	10.77956	83.37969		10.77057	83.44395		13.34	0.00	0.00	0	21,683.0
R2044	On	03/11/2022			Bond Future	10.92077	84.55141		10.91139	84.61703		12.79	0.00	0.00	0	0.0
R2044	On	02/02/2023			Bond Future	11.07302	81.37239		11.06325	81.43915		13.16	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	10.36500	89.41910		10.38672	89.24915		13.43	0.00	10,989,607,390.00	122,900	0.0
R2048	On	03/02/2022	10.90	Call	Bond Future	4,022.01000	4.02201		3,852.06000	3.85206	4,022.010	15.12	1.00	79,945,200.00	900	0.0
R2048	On	03/02/2022	11.00	Call	Bond Future	4,737.36000	4.73736		4,567.41000	4.56741	4,737.360	15.55	1.00	115,476,400.00	1,300	0.0
R2048	On	05/05/2022			Bond Future	10.53758	85.89601		10.53406	85.92284		13.70	0.00	55,660,614.48	648	190,775.0
R2048	On	04/08/2022			Bond Future	10.69253	86.96494		10.68885	86.99228		13.14	0.00	0.00	0	6,016.0
R2048	On	04/08/2022	9.70	Call	Bond Future	537.89000	0.53789		0.00000	0.00000	537.890	11.59	0.15	31,431,535.51	2,400	2,400.0
R2048	On	04/08/2022	10.40	Call	Bond Future	2,162.91000	2.16291		0.00000	0.00000	2,162.910	12.70	0.41	84,559,359.28	2,400	2,400.0
R2048	On	03/11/2022			Bond Future	10.82724	83.78570		10.82338	83.81377		13.27	0.00	0.00	0	0.0
R2048	On	02/02/2023			Bond Future	10.96983	85.01244		10.96580	85.04108		12.95	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	10.06500	73.78473		10.09182	73.62660		12.31	0.00	402,938,410.53	5,461	0.0
R209	On	05/05/2022			Bond Future	10.24462	71.41082		10.24638	71.40069		12.49	0.00	21,637,478.46	303	18,608.0
R209	On	05/05/2022	9.75	Call	Bond Future	616.97000	0.61697		621.71000	0.62171	616.970	11.67	0.25	0.00	0	8,525.0
R209	On	05/05/2022	10.25	Put	Bond Future	1,760.58000	1.76058		1,775.23000	1.77523	1,760.580	12.49	0.48	0.00	0	9,000.0
R209	On	05/05/2022	10.75	Put	Bond Future	773.22000	0.77322		784.32000	0.78432	773.220	13.30	0.26	0.00	0	3,050.0
R209	On	05/05/2022	12.00	Put	Bond Future	82.23000	0.08223		85.05000	0.08505	82.230	15.64	0.04	0.00	0	12,050.0
R209	On	04/08/2022			Bond Future	10.40242	72.33111		10.40422	72.32099		11.99	0.00	0.00	0	1,550.0

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
R209	On 03/11/2022	Bond Future		10.54651	70.20245		10.54832	70.19248		12.02	0.00	0.00	0	0.0
R209	On 02/02/2023	Bond Future		10.69913	71.19982		10.70098	71.18984		11.75	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		214.41192	214.41192		214.32440	214.32440			0.00	241,427,821.92	1,126	0.0
R210	On 05/05/2022	Bond Future		214.25983	214.25983		214.17331	214.17331			0.00	0.00	0	1,039.0
R210	On 04/08/2022	Bond Future		217.07353	217.07353		216.98605	216.98605			0.00	0.00	0	266.0
R210	On 03/11/2022	Bond Future		217.24188	217.24188		217.15414	217.15414			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future		220.37418	220.37418		220.28556	220.28556			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		9.49000	88.19916		9.49708	88.16096		9.35	0.00	1,581,763,735.44	17,934	0.0
R213	On 05/05/2022	Bond Future		9.67955	85.68925		9.67633	85.70611		9.58	0.00	14,138,726.25	165	22,787.0
R213	On 04/08/2022	Bond Future		9.87122	86.75837		9.86784	86.77553		9.13	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future		10.03865	84.45791		10.03504	84.47571		9.12	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	867.26000	0.86726	875.20000	0.87520	867.260	8.49	0.24	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	950.99000	0.95099	959.37000	0.95937	950.990	8.54	0.26	10,496,046.21	476	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	3,165.26000	3.16526	3,160.37000	3.16037	3,165.260	9.02	0.54	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	2,805.07000	2.80507	2,801.01000	2.80101	2,805.070	9.11	0.50	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	2,325.80000	2.32580	2,322.84000	2.32284	2,325.800	9.24	0.44	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	1,978.51000	1.97851	1,976.38000	1.97638	1,978.510	9.39	0.39	0.00	0	200.0
R213	On 02/02/2023	Bond Future		10.21971	85.69148		10.21590	85.70970		8.88	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	988.75000	0.98875	996.30000	0.99630	988.750	8.22	0.25	10,020,972.30	476	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	3,534.86000	3.53486	3,529.18000	3.52918	3,534.860	8.75	0.54	21,802,935.27	476	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	2,739.93000	2.73993	2,735.90000	2.73590	2,739.930	8.94	0.45	18,297,221.75	476	476.0
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		10.38500	70.90719		10.39674	70.83521		13.43	0.00	822,807,032.76	11,604	0.0
R214	On 05/05/2022	Bond Future		10.54986	68.39863		10.54636	68.41960		13.67	0.00	18,125,636.95	265	17,027.0
R214	On 04/08/2022	Bond Future		10.70704	69.24980		10.70340	69.27110		13.12	0.00	0.00	0	1,337.0
R214	On 03/11/2022	Bond Future		10.84392	66.95429		10.84010	66.97621		13.24	0.00	0.00	0	0.0
R214	On 02/02/2023	Bond Future		10.98867	67.93452		10.98469	67.95688		12.94	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

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
Total for Derivatives :											42,350,877,444.44	440,702	1 195 862.1
Grand Total:											42,350,877,444.44	440,702	1 195 862.1