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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 26/04/2022

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
AL37	On 05/05/2022	Index Future	818.40500		818.40500		817.45600	817.45600			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	829.30500		829.30500		828.35400	828.35400			0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	841.29100		841.29100		840.33100	840.33100			0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	855.32300		855.32300		854.35400	854.35400			0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	869.66000		869.66000		868.67900	868.67900			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	929.81600		929.81600		928.12600	928.12600			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	942.20000		942.20000		940.50000	940.50000			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	955.81700		955.81700		954.09800	954.09800			0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	971.76000		971.76000		970.02000	970.02000			0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	988.04900		988.04900		986.28400	986.28400			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	829.87300		829.87300		828.29100	828.29100			0.00	0.00	0	73.0
ALBI	On 04/08/2022	Index Future	840.92600		840.92600		839.33400	839.33400			0.00	0.00	0	126.0
ALBI	On 03/11/2022	Index Future	853.08000		853.08000		851.46900	851.46900			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	Open Interest
ALBI	On 02/02/2023	Index Future		867.30900	867.30900		865.67800	865.67800			0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future		881.84700	881.84700		880.19300	880.19300			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		11.56295	75.79393		11.58829	75.66492			0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future		11.78721	76.83145		11.81282	76.70471			0.00	0.00	0	350.0
ES33	On 03/11/2022	Bond Future		12.00377	74.16675		12.03012	74.03985			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		12.20369	75.42436		12.23060	75.29805			0.00	0.00	0	0.0
ES33	On 04/05/2023	Bond Future		12.40772	72.92133		12.43553	72.79408			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		11.96126	74.24941		12.00574	73.98804			0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future		12.16506	75.26574		12.21073	75.00475			0.00	0.00	0	4,769.0
ES42	On 03/11/2022	Bond Future		12.36249	72.10055		12.40981	71.83738			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		12.53852	73.32539		12.58729	73.06045			0.00	0.00	0	0.0
ES42	On 04/05/2023	Bond Future		12.72522	70.31320		12.77585	70.04498			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		818.41300	818.41300		816.85700	816.85700			0.00	0.00	0	12.0
GOVI	On 04/08/2022	GOVI		829.31300	829.31300		827.74800	827.74800			0.00	0.00	0	1,107.0
GOVI	On 03/11/2022	GOVI		841.29900	841.29900		839.71500	839.71500			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI		855.33100	855.33100		853.72800	853.72800			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI		869.66900	869.66900		868.04300	868.04300			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future		160.31762	160.31762		160.27982	160.27982			0.00	4,007,940.50	25	426.0
I2025	On 04/08/2022	Bond Future		160.87723	160.87723		160.84750	160.84750			0.00	0.00	0	6,855.0
I2025	On 03/11/2022	Bond Future		163.21656	163.21656		163.18989	163.18989			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future		164.30146	164.30146		164.28019	164.28019			0.00	0.00	0	0.0
I2025	On 04/05/2023	Bond Future		167.09383	167.09383		167.07486	167.07486			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		117.63784	117.63784		117.59740	117.59740			0.00	0.00	0	2,007.0
I2029	On 04/08/2022	Bond Future		119.24812	119.24812		119.21341	119.21341			0.00	0.00	0	3,515.0
I2029	On 03/11/2022	Bond Future		119.74318	119.74318		119.71062	119.71062			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		121.76799	121.76799		121.73907	121.73907			0.00	0.00	0	0.0
I2029	On 04/05/2023	Bond Future		122.56276	122.56276		122.53534	122.53534			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		113.76162	113.76162		113.82412	113.82412			0.00	0.00	0	503.0
I2033	On 04/08/2022	Bond Future		115.31887	115.31887		115.38830	115.38830			0.00	0.00	0	7,302.0
I2033	On 03/11/2022	Bond Future		115.67313	115.67313		115.74608	115.74608			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future		117.62888	117.62888		117.70721	117.70721			0.00	0.00	0	0.0
I2033	On 04/05/2023	Bond Future		118.26817	118.26817		118.34979	118.34979			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		130.49234	130.49234		130.60346	130.60346			0.00	147,456,344.20	1,130	1,076.0
I2038	On 04/08/2022	Bond Future		130.43939	130.43939		130.55897	130.55897			0.00	147,396,510.70	1,130	6,836.0
I2038	On 03/11/2022	Bond Future		132.33631	132.33631		132.46050	132.46050			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future		132.69026	132.69026		132.82157	132.82157			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future		134.94620	134.94620		135.08190	135.08190			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		118.89156	118.89156		118.84271	118.84271			0.00	0.00	0	6,004.0
I2046	On 04/08/2022	Bond Future		120.51913	120.51913		120.47582	120.47582			0.00	0.00	0	15,759.0
I2046	On 03/11/2022	Bond Future		120.32505	120.32505		120.28373	120.28373			0.00	0.00	0	1,566.0
I2046	On 02/02/2023	Bond Future		122.36065	122.36065		122.32294	122.32294			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future		122.43814	122.43814		122.40193	122.40193			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		123.19389	123.19389		123.14269	123.14269			0.00	3,079,847.25	25	1,251.0
I2050	On 04/08/2022	Bond Future		122.83457	122.83457		122.78914	122.78914			0.00	0.00	0	10,043.0
I2050	On 03/11/2022	Bond Future		124.62074	124.62074		124.57737	124.57737			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future		124.63547	124.63547		124.59597	124.59597			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future		126.75436	126.75436		126.71611	126.71611			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		317.53300	317.53300		317.59300	317.59300			0.00	0.00	0	16.0
IGOV	On 04/08/2022	Index Future		321.84100	321.84100		321.90600	321.90600			0.00	0.00	0	482.0
IGOV	On 03/11/2022	Index Future		326.57000	326.57000		326.63800	326.63800			0.00	0.00	0	16.0
IGOV	On 02/02/2023	Index Future		332.09300	332.09300		332.16600	332.16600			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future		337.73500	337.73500		337.81000	337.81000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future		4.53000	95.47000		4.53000	95.47000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future		4.87500	95.12500		4.88000	95.12000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future		4.96500	95.03500		4.97000	95.03000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future		5.26000	94.74000		5.27500	94.72500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		5.39500	94.60500		5.40500	94.59500			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	Options Inter
JIBAR FUTURE	On	19/10/2022			Jibar Tradeable Future	5.70500	94.29500	5.71500	94.28500			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/12/2022			Jibar Tradeable Future	6.14000	93.86000	6.15000	93.85000			0.00	0.00	0	68.0
JIBAR FUTURE	On	15/03/2023			Jibar Tradeable Future	6.47000	93.53000	6.48000	93.52000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/06/2023			Jibar Tradeable Future	6.78000	93.22000	6.78000	93.22000			0.00	0.00	0	0.0
JIBAR FUTURE	On	20/09/2023			Jibar Tradeable Future	7.02000	92.98000	7.02000	92.98000			0.00	0.00	0	75.0
JIBAR FUTURE	On	20/12/2023			Jibar Tradeable Future	7.13500	92.86500	7.11500	92.88500			0.00	0.00	0	72.0
JIBAR FUTURE	On	20/03/2024			Jibar Tradeable Future	7.36500	92.63500	7.34500	92.65500			0.00	0.00	0	0.0
R186	On	05/05/2022			Bond Future	8.20295	112.70005	8.24348	112.53878		5.16	0.00	1,102,769,989.25	9,785	41,875.0
R186	On	05/05/2022	6.73	Call	Bond Future	0.00000	0.00000	0.00000	0.00000	0.000	5.23	0.00	0.00	0	3,600.0
R186	On	05/05/2022	7.28	Call	Bond Future	0.00000	0.00000	0.00000	0.00000	0.000	5.03	0.00	0.00	0	435.0
R186	On	05/05/2022	7.48	Call	Bond Future	0.12000	0.00012	0.13000	0.00013	0.120	4.98	0.00	0.00	0	3,600.0
R186	On	05/05/2022	7.88	Call	Bond Future	27.76000	0.02776	23.29000	0.02329	27.760	4.96	0.07	0.00	0	435.0
R186	On	05/05/2022	8.14	Call	Bond Future	248.08000	0.24808	207.93000	0.20793	248.080	5.09	0.39	0.00	0	454.0
R186	On	05/05/2022	8.35	Call	Bond Future	732.66000	0.73266	636.66000	0.63666	732.660	5.25	0.74	0.00	0	454.0
R186	On	05/05/2022	8.64	Put	Bond Future	15.51000	0.01551	29.34000	0.02934	15.510	5.58	0.04	0.00	0	4,035.0
R186	On	05/05/2022	8.94	Put	Bond Future	0.89000	0.00089	2.35000	0.00235	0.890	5.97	0.00	0.00	0	454.0
R186	On	05/05/2022	9.18	Put	Bond Future	0.07000	0.00007	0.24000	0.00024	0.070	6.28	0.00	0.00	0	454.0
R186	On	04/08/2022			Bond Future	8.40745	108.92632	8.44935	108.76896		5.39	0.00	1,767,438,468.32	16,226	77,459.0
R186	On	04/08/2022	6.96	Call	Bond Future	38.10000	0.03810	34.18000	0.03418	38.100	5.19	0.03	0.00	0	3,600.0
R186	On	04/08/2022	7.96	Call	Bond Future	521.29000	0.52129	482.28000	0.48228	521.290	5.15	0.29	0.00	0	3,600.0
R186	On	04/08/2022	9.78	Put	Bond Future	122.28000	0.12228	137.27000	0.13727	122.280	6.32	0.07	0.00	0	3,600.0
R186	On	03/11/2022			Bond Future	8.59558	110.48503	8.63993	110.32792		5.11	0.00	0.00	0	11,129.0
R186	On	02/02/2023			Bond Future	8.73975	107.03681	8.78641	106.88116		5.03	0.00	0.00	0	0.0
R186	On	04/05/2023			Bond Future	8.90352	108.83634	8.95353	108.67996		4.81	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	330.04116	330.04116	329.95189	329.95189			0.00	0.00	0	615.0
R197	On	04/08/2022			Bond Future	326.10106	326.10106	326.02832	326.02832			0.00	0.00	0	328.0
R197	On	03/11/2022			Bond Future	330.84285	330.84285	330.77631	330.77631			0.00	0.00	0	0.0
R197	On	02/02/2023			Bond Future	327.74805	327.74805	327.69255	327.69255			0.00	0.00	0	0.0
R197	On	04/05/2023			Bond Future	333.32225	333.32225	333.27123	333.27123			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	250.79357	250.79357	250.69168	250.69168			0.00	0.00	0	786.0
R202	On	04/08/2022			Bond Future	249.73420	249.73420	249.64432	249.64432			0.00	0.00	0	6,519.0
R202	On	03/11/2022			Bond Future	253.36515	253.36515	253.27939	253.27939			0.00	0.00	0	0.0
R202	On	02/02/2023			Bond Future	253.03308	253.03308	252.95524	252.95524			0.00	0.00	0	0.0
R202	On	04/05/2023			Bond Future	257.33452	257.33452	257.25915	257.25915			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		5.46493	103.26331		5.50464	103.23184		0.99	0.00	110,904,794.94	1,074	13,640.0
R2023	On 04/08/2022	Bond Future		5.49004	104.65085		5.53806	104.62451		0.70	0.00	35,999,892.40	344	22,183.0
R2023	On 03/11/2022	Bond Future		5.24021	102.23117		5.31929	102.20676		0.38	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		9.87264	92.20449		9.91290	92.00447		8.18	0.00	2,239,462,653.12	24,288	56,084.0
R2030	On 05/05/2022	Bond Future	7.73	Call	0.00000	0.00000	0.00000	0.00000	0.000	7.60	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	7.58	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	7.57	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	7.56	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	7.56	0.00	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.15	Call	0.14000	0.00014	0.15000	0.00015	0.140	7.57	0.00	0.00	0	7,500.0
R2030	On 05/05/2022	Bond Future	9.35	Put	2,652.45000	2.65245	2,852.13000	2.85213	2,652.450	7.68	0.99	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.60	Put	1,437.97000	1.43797	1,627.64000	1.62764	1,437.970	7.98	0.88	0.00	0	5,000.0
R2030	On 05/05/2022	Bond Future	9.65	Put	1,223.14000	1.22314	1,406.78000	1.40678	1,223.140	8.04	0.83	0.00	0	5,000.0
R2030	On 05/05/2022	Bond Future	9.95	Put	323.57000	0.32357	431.16000	0.43116	323.570	8.53	0.38	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	67.83000	0.06783	108.29000	0.10829	67.830	9.08	0.11	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	0.03000	0.00003	0.10000	0.00010	0.030	10.48	0.00	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			10.08738	89.43764	10.12864	89.23988		8.41	0.00	917,361,873.48	10,257	94,844.0
R2030	On 04/08/2022	Bond Future	8.30	Call	13.30000	0.01330	11.82000	0.01182	13.300	7.98	0.01	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	141.63000	0.14163	128.03000	0.12803	141.630	7.75	0.09	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	409.18000	0.40918	449.64000	0.44964	409.180	9.44	0.17	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			10.27955	90.71827	10.32237	90.51971		8.03	0.00	1,699,878,943.26	18,738	18,731.0
R2030	On 02/02/2023	Bond Future			10.44820	88.22841	10.49245	88.02990		8.07	0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future	8.81	Call	285.03000	0.28503	266.49000	0.26649	285.030	7.48	0.11	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.66	Put	4,632.37000	4.63237	4,779.23000	4.77923	4,632.370	7.57	0.72	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.94	Put	3,761.63000	3.76163	3,893.03000	3.89303	3,761.630	7.74	0.64	0.00	0	102.0
R2030	On 04/05/2023	Bond Future			10.63220	89.71273	10.67840	89.51239		7.79	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		10.27086	88.51478		10.31008	88.29530		9.50	0.00	7,622,361,764.92	86,114	83,198.0
R2032	On 05/05/2022	Bond Future	9.58	Call	0.15000	0.00015	0.15000	0.00015	0.150	8.49	0.00	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.18	Call	303.29000	0.30329	257.35000	0.25735	303.290	9.34	0.35	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.29	Call	587.20000	0.58720	505.61000	0.50561	587.200	9.60	0.54	0.00	0	993.0
R2032	On 05/05/2022	Bond Future	10.98	Put	2.72000	0.00272	6.36000	0.00636	2.720	11.19	0.01	0.00	0	993.0
R2032	On 05/05/2022	Bond Future	11.18	Put	0.34000	0.00034	1.00000	0.00100	0.340	11.50	0.00	0.00	0	780.0
R2032	On 04/08/2022	Bond Future			10.46541	89.70413	10.50547	89.48648		9.21	0.00	291,538,422.50	3,250	68,802.0
R2032	On 04/08/2022	Bond Future	8.97	Call	21.40000	0.02140	18.85000	0.01885	21.400	8.13	0.02	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.40	Call	96.23000	0.09623	85.82000	0.08582	96.230	7.96	0.06	0.00	0	1,300.0
R2032	On 04/08/2022	Bond Future	9.72	Call	293.89000	0.29389	266.93000	0.26693	293.890	8.23	0.15	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	10.10	Call	840.64000	0.84064	779.81000	0.77981	840.640	8.76	0.32	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	11.60	Put	267.93000		0.26793	297.23000	0.29723	267.930	10.73	0.11		0.00	0	800.0
R2032	On 03/11/2022	Bond Future			10.64946		86.83704	10.69090	86.61822			9.28	0.00	6,933,503,458.80	79,845	79,845.0
R2032	On 03/11/2022	Bond Future	9.31	Call	211.16000		0.21116	194.41000	0.19441	211.160	8.32	0.09		0.00	0	180.0
R2032	On 03/11/2022	Bond Future	9.36	Call	235.38000		0.23538	216.96000	0.21696	235.380	8.32	0.10		0.00	0	454.0
R2032	On 03/11/2022	Bond Future	9.46	Call	290.88000		0.29088	268.73000	0.26873	290.880	8.31	0.12		0.00	0	500.0
R2032	On 03/11/2022	Bond Future	9.92	Call	738.41000		0.73841	691.05000	0.69105	738.410	8.47	0.24		0.00	0	750.0
R2032	On 03/11/2022	Bond Future	10.11	Put	3,971.46000		3.97146	4,128.79000	4.12879	3,971.460	8.69	0.69		0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.16	Put	3,790.54000		3.79054	3,943.97000	3.94397	3,790.540	8.75	0.67		0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.21	Call	1,248.95000		1.24895	1,179.61000	1.17961	1,248.950	8.80	0.35		0.00	0	500.0
R2032	On 03/11/2022	Bond Future	10.49	Put	2,735.92000		2.73592	2,862.90000	2.86290	2,735.920	9.08	0.55		0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.56	Put	2,540.61000		2.54061	2,661.94000	2.66194	2,540.610	9.14	0.52		0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.67	Call	2,363.12000		2.36312	2,256.84000	2.25684	2,363.120	9.22	0.52		0.00	0	750.0
R2032	On 03/11/2022	Bond Future	11.55	Put	834.69000		0.83469	888.89000	0.88889	834.690	10.19	0.22		0.00	0	500.0
R2032	On 03/11/2022	Bond Future	12.30	Put	364.74000		0.36474	391.70000	0.39170	364.740	11.24	0.10		0.00	0	750.0
R2032	On 02/02/2023	Bond Future			10.80948		88.28951	10.85213	88.07022			8.89	0.00	0.00	0	0.0
R2032	On 02/02/2023	Bond Future	9.31	Call	327.03000		0.32703	305.35000	0.30535	327.030	8.06	0.11		0.00	0	454.0
R2032	On 02/02/2023	Bond Future	9.47	Call	432.74000		0.43274	405.30000	0.40530	432.740	8.08	0.14		0.00	0	500.0
R2032	On 02/02/2023	Bond Future	9.92	Call	905.07000		0.90507	855.68000	0.85568	905.070	8.26	0.25		0.00	0	750.0
R2032	On 02/02/2023	Bond Future	10.16	Put	4,730.49000		4.73049	4,885.61000	4.88561	4,730.490	8.46	0.68		0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.22	Call	1,408.84000		1.40884	1,340.80000	1.34080	1,408.840	8.51	0.34		0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	3,609.31000		3.60931	3,742.18000	3.74218	3,609.310	8.73	0.58		0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	2,400.92000		2.40092	2,303.26000	2.30326	2,400.920	8.84	0.47		0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	1,117.37000		1.11737	1,174.28000	1.17428	1,117.370	9.99	0.24		0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	521.68000		0.52168	551.28000	0.55128	521.680	11.11	0.12		0.00	0	750.0
R2032	On 04/05/2023	Bond Future			10.97776		85.61811	11.02204	85.39661			9.00	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			10.65010		89.43068	10.67884	89.25012			10.73	0.00	1,673,337,453.48	18,711	59,929.0
R2035	On 04/08/2022	Bond Future			10.83591		90.63237	10.86505	90.45419			10.35	0.00	1,888,144,164.21	20,833	120,509.0
R2035	On 04/08/2022	Bond Future	9.53	Call	44.95000		0.04495	41.44000	0.04144	44.950	8.91	0.03		0.00	0	400.0
R2035	On 04/08/2022	Bond Future	9.84	Call	141.63000		0.14163	131.52000	0.13152	141.630	8.96	0.08		0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	1,126.37000		1.12637	1,072.78000	1.07278	1,126.370	10.10	0.36		0.00	0	400.0
R2035	On 04/08/2022	Bond Future	10.64	Put	2,612.90000		2.61290	2,728.19000	2.72819	2,612.900	10.22	0.59		0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	1,268.27000		1.26827	1,342.01000	1.34201	1,268.270	10.85	0.35		0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	235.03000		0.23503	255.16000	0.25516	235.030	12.59	0.08		0.00	0	400.0
R2035	On 03/11/2022	Bond Future			11.01206		87.44380	11.04203	87.26513			10.52	0.00	11,367,694.00	130	130.0
R2035	On 03/11/2022	Bond Future	9.82	Call	320.79000		0.32079	303.61000	0.30361	320.790	9.29	0.12		0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	898.72000		0.89872	859.36000	0.85936	898.720	9.71	0.25		0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	10.57	Put	4,150.41000		4.15041	4,273.26000	4.27326	4,150.410	10.07	0.65		0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	2,720.05000		2.72005	2,815.96000	2.81596	2,720.050	10.51	0.49		0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	2,777.35000		2.77735	2,690.79000	2.69079	2,777.350	10.57	0.53		0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	12.68	Put	450.41000		0.45041	474.44000	0.47444	450.410	12.97	0.11		0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future			11.16980		88.90562	11.20046	88.72717			10.07	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
R2035	On 02/02/2023	Bond Future	9.81	Call	463.34000	0.46334		442.47000	0.44247	463.340	9.05	0.13	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	10.30	Call	1,025.85000	1.02585		985.98000	0.98598	1,025.850	9.18	0.25	0.00	0	1,000.0	
R2035	On 02/02/2023	Bond Future	10.66	Put	4,793.06000	4.79306		4,913.01000	4.91301	4,793.060	9.56	0.64	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.05	Call	2,764.67000	2.76467		2,685.04000	2.68504	2,764.670	9.92	0.48	0.00	0	1,000.0	
R2035	On 02/02/2023	Bond Future	11.06	Put	3,436.73000	3.43673		3,535.01000	3.53501	3,436.730	9.93	0.52	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	13.22	Put	534.26000	0.53426		557.16000	0.55716	534.260	12.53	0.11	0.00	0	1,000.0	
R2035	On 04/05/2023	Bond Future			11.32664	85.90670		11.35828	85.72676		10.20	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			10.80006	85.52478		10.81370	85.43791		11.39	0.00	1,851,525,962.22	21,649	38,289.0	
R2037	On 04/08/2022	Bond Future			10.98469	82.41776		10.99814	82.33435		11.58	0.00	1,701,844,326.24	20,649	123,411.0	
R2037	On 04/08/2022	Bond Future	10.10	Call	208.35000	0.20835		203.68000	0.20368	208.350	10.03	0.10	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	10.90	Put	2,251.50000	2.25150		2,305.81000	2.30581	2,251.500	11.45	0.53	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.21	Call	2,786.86000	2.78686		2,745.22000	2.74522	2,786.860	11.85	0.62	0.00	0	1,050.0	
R2037	On 04/08/2022	Bond Future	11.42	Put	1,010.95000	1.01095		1,044.86000	1.04486	1,010.950	12.21	0.29	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.95	Put	437.39000	0.43739		456.15000	0.45615	437.390	13.29	0.14	0.00	0	1,050.0	
R2037	On 03/11/2022	Bond Future			11.14867	83.59821		11.16233	83.51543		11.21	0.00	0.00	0	0.0	
R2037	On 02/02/2023	Bond Future			11.29508	80.73962		11.30875	80.65856		11.32	0.00	0.00	0	0.0	
R2037	On 04/05/2023	Bond Future			11.44916	82.09879		11.46311	82.01786		10.93	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			10.89454	87.69422		10.94305	87.36175		11.99	0.00	284,918,520.78	3,249	21,832.0	
R2040	On 05/05/2022	Bond Future	9.82	Call	0.00000	0.00000		0.00000	0.00000	0.000	10.73	0.00	0.00	0	1,200.0	
R2040	On 05/05/2022	Bond Future	10.57	Call	55.44000	0.05544		43.70000	0.04370	55.440	11.46	0.08	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	15.96	0.00	0.00	0	1,200.0	
R2040	On 04/08/2022	Bond Future			11.07285	84.36599		11.12262	84.03377		12.20	0.00	878,418,687.88	10,412	110,727.0	
R2040	On 04/08/2022	Bond Future	9.70	Call	37.82000	0.03782		32.10000	0.03210	37.820	10.54	0.02	0.00	0	460.0	
R2040	On 04/08/2022	Bond Future	10.70	Call	1,067.59000	1.06759		972.44000	0.97244	1,067.590	11.76	0.32	0.00	0	460.0	
R2040	On 04/08/2022	Bond Future	12.24	Put	355.02000	0.35502		399.87000	0.39987	355.020	14.55	0.11	0.00	0	460.0	
R2040	On 03/11/2022	Bond Future			11.23093	85.57441		11.28229	85.23932		11.82	0.00	2,567,232.30	30	30.0	
R2040	On 02/02/2023	Bond Future			11.37219	82.49867		11.42502	82.16122		11.97	0.00	0.00	0	0.0	
R2040	On 04/05/2023	Bond Future			11.52020	83.88773		11.57484	83.54603		11.57	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			10.91376	84.50858		10.96182	84.17212		12.65	0.00	345,640,092.20	4,090	36,419.0	
R2044	On 04/08/2022	Bond Future			11.08230	81.26279		11.13163	80.92631		12.88	0.00	316,924,881.00	3,900	62,283.0	
R2044	On 03/11/2022	Bond Future			11.23137	82.42670		11.28225	82.08732		12.48	0.00	0.00	0	0.0	
R2044	On 02/02/2023	Bond Future			11.36424	79.42358		11.41657	79.08161		12.65	0.00	0.00	0	0.0	
R2044	On 04/05/2023	Bond Future			11.50303	80.76096		11.55712	80.41464		12.24	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 05/05/2022	Bond Future			10.84263	83.62595		10.87999	83.35523		13.13	0.00	432,346,161.50	5,170	129,010.0	



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 04/08/2022	Bond Future			10.99784		84.74965		11.03604	84.47970		12.69	0.00	431,375,718.50	5,090	184,468.0
R2048	On 04/08/2022	Bond Future	10.20	Call	305.58000		0.30558		277.69000	0.27769	305.580	11.19	0.13	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.90	Call	1,897.09000		1.89709		1,785.56000	1.78556	1,897.090	12.55	0.46	0.00	0	1,700.0
R2048	On 03/11/2022	Bond Future			11.14370		81.54019		11.18307	81.26829		12.95	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			11.27361		82.90353		11.31403	82.63011		12.45	0.00	0.00	0	0.0
R2048	On 04/05/2023	Bond Future			11.40121		79.86730		11.44292	79.59068		12.71	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			10.60839		69.35968		10.63111	69.23435		12.02	0.00	203,917,459.20	2,940	11,325.0
R209	On 05/05/2022	Bond Future	9.50	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.77	0.00	0.00	0	2,975.0
R209	On 05/05/2022	Bond Future	9.75	Call	0.01000		0.00001		0.01000	0.00001	0.010	10.74	0.00	0.00	1,500	5,025.0
R209	On 05/05/2022	Bond Future	10.25	Put	2,047.87000		2.04787		2,173.74000	2.17374	2,047.870	11.29	0.95	196,388,542.90	3,000	7,500.0
R209	On 05/05/2022	Bond Future	10.75	Put	249.53000		0.24953		314.04000	0.31404	249.530	12.80	0.28	0.00	0	1,050.0
R209	On 05/05/2022	Bond Future	12.00	Put	0.00000		0.00000		0.01000	0.00001	0.000	15.35	0.00	0.00	1,500	8,550.0
R209	On 04/08/2022	Bond Future			10.77243		70.29169		10.79530	70.16838		11.64	0.00	189,436,104.55	2,695	10,899.0
R209	On 03/11/2022	Bond Future			10.92629		68.15299		10.94969	68.02949		11.80	0.00	35,780,319.75	525	4,135.0
R209	On 03/11/2022	Bond Future	9.25	Call	85.70000		0.08570		81.80000	0.08180	85.700	10.45	0.04	8,554,472.64	3,000	9,500.0
R209	On 03/11/2022	Bond Future	10.00	Put	5,623.40000		5.62340		5,728.95000	5.72895	5,623.400	10.40	0.82	83,935,670.83	1,500	9,500.0
R209	On 03/11/2022	Bond Future	11.00	Put	2,124.74000		2.12474		2,187.66000	2.18766	2,124.740	11.80	0.46	92,958,602.69	3,000	9,500.0
R209	On 02/02/2023	Bond Future			11.05975		69.29279		11.08351	69.16974		11.33	0.00	0.00	0	0.0
R209	On 04/05/2023	Bond Future			11.19794		67.30930		11.22234	67.18536		11.46	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			219.61106		219.61106		219.54847	219.54847			0.00	0.00	0	972.0
R210	On 04/08/2022	Bond Future			222.61718		222.61718		222.56552	222.56552			0.00	0.00	0	965.0
R210	On 03/11/2022	Bond Future			222.90339		222.90339		222.85596	222.85596			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			226.67341		226.67341		226.63296	226.63296			0.00	0.00	0	0.0
R210	On 04/05/2023	Bond Future			227.49042		227.49042		227.45306	227.45306			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			10.12095		83.41855		10.15521	83.24561		9.19	0.00	959,396,743.55	11,501	21,678.0
R213	On 04/08/2022	Bond Future			10.31603		84.53944		10.35091	84.36864		8.99	0.00	1,141,366,979.44	13,501	26,440.0
R213	On 03/11/2022	Bond Future			10.50226		82.21119		10.53830	82.03980		8.99	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	207.68000		0.20768		194.24000	0.19424	207.680	8.23	0.09	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	234.77000		0.23477		219.79000	0.21979	234.770	8.22	0.10	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	4,060.44000		4.06044		4,190.00000	4.19000	4,060.440	8.48	0.73	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	3,582.47000		3.58247		3,704.12000	3.70412	3,582.470	8.60	0.68	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	Opt Inter
R213	On 03/11/2022	Bond Future	10.19	Put	2,937.33000	2.93733	3,046.51000	3.04651	2,937.330	8.77	0.60	0.00	0	476.0	
R213	On 03/11/2022	Bond Future	10.37	Put	2,451.28000	2.45128	2,549.48000	2.54948	2,451.280	8.90	0.53	0.00	0	200.0	
R213	On 02/02/2023	Bond Future			10.66747	83.58473	10.70451	83.41354		8.63	0.00	0.00	0	0.0	
R213	On 02/02/2023	Bond Future	9.16	Call	327.74000	0.32774	309.92000	0.30992	327.740	7.91	0.12	0.00	0	476.0	
R213	On 02/02/2023	Bond Future	10.01	Put	4,297.79000	4.29779	4,419.32000	4.41932	4,297.790	8.13	0.68	0.00	0	476.0	
R213	On 02/02/2023	Bond Future	10.35	Put	3,290.74000	3.29074	3,395.23000	3.39523	3,290.740	8.38	0.58	0.00	0	476.0	
R213	On 02/02/2023	Bond Future	10.43	Call	1,972.37000	1.97237	1,901.59000	1.90159	1,972.370	8.43	0.44	0.00	0	912.0	
R213	On 02/02/2023	Bond Future	12.20	Put	661.14000	0.66114	692.65000	0.69265	661.140	10.11	0.16	0.00	0	912.0	
R213	On 04/05/2023	Bond Future			10.83409	81.44500	10.87252	81.27232		8.69	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			10.88785	66.42076	10.93035	66.17849		13.11	0.00	0.00	0	9,531.0	
R214	On 04/08/2022	Bond Future			11.04568	67.31330	11.08911	67.07132		12.69	0.00	0.00	0	15,274.0	
R214	On 03/11/2022	Bond Future			11.19424	64.99139	11.23895	64.74744		12.94	0.00	0.00	0	0.0	
R214	On 02/02/2023	Bond Future			11.32672	66.07776	11.37259	65.83217		12.45	0.00	0.00	0	0.0	
R214	On 04/05/2023	Bond Future			11.45707	63.89754	11.50435	63.64891		12.67	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	
<b>Total for Derivatives :</b>												<b>35,753,306,693.50</b>	<b>410,806</b>	<b>1 789 341.0</b>	
<b>Grand Total:</b>												<b>35,753,306,693.50</b>	<b>410,806</b>	<b>1 789 341.0</b>	