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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/04/2022

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 05/05/2022	Index Future	814.36700	814.36700	814.36700	815.21800	815.21800				0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future	824.99500	824.99500	824.99500	826.05400	826.05400				0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future	836.97400	836.97400	836.97400	837.98300	837.98300				0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	850.99200	850.99200	850.99200	851.94600	851.94600				0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	865.93000	865.93000	865.93000	866.22000	866.22000				0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future	924.94600	924.94600	924.94600	922.18400	922.18400				0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future	937.01700	937.01700	937.01700	934.44200	934.44200				0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	950.62300	950.62300	950.62300	947.93700	947.93700				0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	966.54400	966.54400	966.54400	963.73100	963.73100				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	983.51100	983.51100	983.51100	979.87800	979.87800				0.00	0.00	0	0.00
ALBI	On 05/05/2022	Index Future	824.38000	824.38000	824.38000	822.51800	822.51800				0.00	0.00	0	29.00
ALBI	On 04/08/2022	Index Future	835.13800	835.13800	835.13800	833.45100	833.45100				0.00	0.00	0	126.00
ALBI	On 03/11/2022	Index Future	847.26500	847.26500	847.26500	845.48700	845.48700				0.00	0.00	0	0.00

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ALBI	On 02/02/2023	Index Future	861.45400	861.45400		859.57400	859.57400			0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	876.57700	876.57700		873.97600	873.97600			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 05/05/2022	Bond Future	11.66840	75.25907		11.71079	75.04555			0.00	0.00	0	0.00
ES33	On 04/08/2022	Bond Future	11.90119	76.26970		11.94164	76.07177			0.00	0.00	0	350.00
ES33	On 03/11/2022	Bond Future	12.12136	73.60277		12.16486	73.39566			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.32512	74.85676		12.37193	74.63959			0.00	0.00	0	0.00
ES33	On 04/05/2023	Bond Future	12.52119	72.40408		12.58335	72.12289			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 05/05/2022	Bond Future	12.06714	73.62975		12.10433	73.41414			0.00	0.00	0	0.00
ES42	On 04/08/2022	Bond Future	12.27882	74.61850		12.31439	74.41808			0.00	0.00	0	4,769.00
ES42	On 03/11/2022	Bond Future	12.48008	71.44953		12.51828	71.24015			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.65986	72.66926		12.70087	72.44977			0.00	0.00	0	0.00
ES42	On 04/05/2023	Bond Future	12.84050	69.70497		12.89463	69.42240			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 05/05/2022	GOVI	813.01600	813.01600		811.11900	811.11900			0.00	0.00	0	2.00
GOVI	On 04/08/2022	GOVI	823.62600	823.62600		821.90100	821.90100			0.00	0.00	0	1,113.00
GOVI	On 03/11/2022	GOVI	835.58600	835.58600		833.77000	833.77000			0.00	0.00	0	0.00
GOVI	On 02/02/2023	GOVI	849.58000	849.58000		847.66200	847.66200			0.00	0.00	0	0.00
GOVI	On 04/05/2023	GOVI	864.49400	864.49400		861.86500	861.86500			0.00	0.00	0	0.00
I2025	On 05/05/2022	Bond Future	160.31094	160.31094		160.29492	160.29492			0.00	56,108,829.00	350	118.00
I2025	On 04/08/2022	Bond Future	160.82892	160.82892		160.85208	160.85208			0.00	80,575,288.92	501	7,305.00
I2025	On 03/11/2022	Bond Future	163.17982	163.17982		163.19014	163.19014			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	164.27647	164.27647		164.27319	164.27319			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	167.19997	167.19997		167.06445	167.06445			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 05/05/2022	Bond Future	117.44573	117.44573		117.58044	117.58044			0.00	46,978,292.00	400	1,807.00
I2029	On 04/08/2022	Bond Future	119.02285	119.02285		119.18838	119.18838			0.00	102,359,651.00	860	3,915.00
I2029	On 03/11/2022	Bond Future	119.52368	119.52368		119.68188	119.68188			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 02/02/2023	Bond Future	121.55394	121.55394		121.70462	121.70462			0.00	0.00	0	0.00
I2029	On 04/05/2023	Bond Future	122.44117	122.44117		122.49790	122.49790			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 05/05/2022	Bond Future	113.79638	113.79638		113.87758	113.87758			0.00	67,139,864.20	590	253.00
I2033	On 04/08/2022	Bond Future	115.32443	115.32443		115.43491	115.43491			0.00	87,646,566.80	760	7,722.00
I2033	On 03/11/2022	Bond Future	115.68763	115.68763		115.79023	115.79023			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	117.65254	117.65254		117.74696	117.74696			0.00	0.00	0	0.00
I2033	On 04/05/2023	Bond Future	118.38526	118.38526		118.38782	118.38782			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 05/05/2022	Bond Future	130.36782	130.36782		130.51412	130.51412			0.00	0.00	0	1,076.00
I2038	On 04/08/2022	Bond Future	130.27948	130.27948		130.45965	130.45965			0.00	10,422,358.40	80	6,836.00
I2038	On 03/11/2022	Bond Future	132.18413	132.18413		132.35617	132.35617			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future	132.54552	132.54552		132.70950	132.70950			0.00	0.00	0	0.00
I2038	On 04/05/2023	Bond Future	134.90563	134.90563		134.96525	134.96525			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 05/05/2022	Bond Future	118.32880	118.32880		118.31168	118.31168			0.00	0.00	0	6,004.00
I2046	On 04/08/2022	Bond Future	119.91788	119.91788		119.92968	119.92968			0.00	0.00	0	15,759.00
I2046	On 03/11/2022	Bond Future	119.72418	119.72418		119.72645	119.72645			0.00	0.00	0	1,566.00
I2046	On 02/02/2023	Bond Future	121.75902	121.75902		121.75082	121.75082			0.00	0.00	0	0.00
I2046	On 04/05/2023	Bond Future	121.92254	121.92254		121.81767	121.81767			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 05/05/2022	Bond Future	122.54510	122.54510		122.52731	122.52731			0.00	0.00	0	1,201.00
I2050	On 04/08/2022	Bond Future	122.14528	122.14528		122.15710	122.15710			0.00	0.00	0	10,961.00
I2050	On 03/11/2022	Bond Future	123.93065	123.93065		123.93265	123.93265			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future	123.94357	123.94357		123.93472	123.93472			0.00	0.00	0	0.00
I2050	On 04/05/2023	Bond Future	126.15035	126.15035		126.04125	126.04125			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I GOV	On 05/05/2022	Index Future	316.99800	316.99800		317.08400	317.08400			0.00	0.00	0	15.00
I GOV	On 04/08/2022	Index Future	321.21300	321.21300		321.37800	321.37800			0.00	0.00	0	483.00
I GOV	On 03/11/2022	Index Future	325.95500	325.95500		326.09700	326.09700			0.00	0.00	0	16.00
I GOV	On 02/02/2023	Index Future	331.49100	331.49100		331.60600	331.60600			0.00	0.00	0	0.00
I GOV	On 04/05/2023	Index Future	337.38400	337.38400		337.23700	337.23700			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future	4.54500	95.45500		4.54000	95.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.93000	95.07000		4.89000	95.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future	5.03000	94.97000		4.98000	95.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future	5.37000	94.63000		5.29000	94.71000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.50500	94.49500		5.40500	94.59500			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future			5.81000	94.19000		5.71000	94.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.30500	93.69500		6.17000	93.83000			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.69000	93.31000		6.48500	93.51500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.06000	92.94000		6.81000	93.19000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.36000	92.64000		7.05000	92.95000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.46500	92.53500		7.17500	92.82500			0.00	0.00	0	72.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.67000	92.33000		7.39500	92.60500			0.00	0.00	0	0.00
R186	On 05/05/2022	Bond Future			8.34401	112.14006		8.31592	112.25128		5.17	0.00	5,046,302.70	45	35,023.00
R186	On 05/05/2022	Bond Future	6.73	Call	0.00000	0.00000		0.00000	0.00000	0.000	5.19	0.00	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.28	Call	0.00000	0.00000		0.00000	0.00000	0.000	4.99	0.00	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	0.00000	0.00000		0.00000	0.00000	0.000	4.93	0.00	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	Call	0.98000	0.00098		3.32000	0.00332	0.980	4.89	0.00	0.00	0	435.00
R186	On 05/05/2022	Bond Future	8.14	Call	49.16000	0.04916		82.42000	0.08242	49.160	5.06	0.13	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.35	Call	315.16000	0.31516		397.41000	0.39741	315.160	5.29	0.51	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.64	Put	27.61000	0.02761		26.58000	0.02658	27.610	5.67	0.08	0.00	0	4,035.00
R186	On 05/05/2022	Bond Future	8.94	Put	0.94000	0.00094		1.13000	0.00113	0.940	6.08	0.00	0.00	0	454.00
R186	On 05/05/2022	Bond Future	9.18	Put	0.04000	0.00004		0.06000	0.00006	0.040	6.37	0.00	0.00	0	454.00
R186	On 04/08/2022	Bond Future			8.56655	108.33033		8.52917	108.46999		5.40	0.00	29,032,528.44	268	78,080.00
R186	On 04/08/2022	Bond Future	6.96	Call	13.05000	0.01305		23.77000	0.02377	13.050	4.88	0.01	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	345.20000	0.34520		392.67000	0.39267	345.200	5.09	0.22	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	150.43000	0.15043		154.78000	0.15478	150.430	6.16	0.09	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			8.76426	109.88903		8.72665	110.02155		5.14	0.00	0.00	0	11,129.00
R186	On 02/02/2023	Bond Future			8.91931	106.43941		8.88157	106.56462		5.06	0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			9.07013	108.31650		9.05751	108.35576		4.84	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 05/05/2022	Bond Future			330.07007	330.07007		330.04682	330.04682			0.00	22,114,694.69	67	608.00
R197	On 04/08/2022	Bond Future			326.04606	326.04606		326.10240	326.10240			0.00	41,407,849.62	127	395.00
R197	On 03/11/2022	Bond Future			330.81192	330.81192		330.84234	330.84234			0.00	0.00	0	0.00
R197	On 02/02/2023	Bond Future			327.74296	327.74296		327.74480	327.74480			0.00	0.00	0	0.00
R197	On 04/05/2023	Bond Future			333.58154	333.58154		333.31760	333.31760			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 05/05/2022	Bond Future			250.87082	250.87082		250.83498	250.83498			0.00	0.00	0	786.00
R202	On 04/08/2022	Bond Future			249.74798	249.74798		249.77274	249.77274			0.00	0.00	0	6,519.00
R202	On 03/11/2022	Bond Future			253.39826	253.39826		253.40286	253.40286			0.00	0.00	0	0.00
R202	On 02/02/2023	Bond Future			253.08643	253.08643		253.06926	253.06926			0.00	0.00	0	0.00
R202	On 04/05/2023	Bond Future			257.59188	257.59188		257.37025	257.37025			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R202	On 07/12/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 05/05/2022	Bond Future	5.51442	103.22409		5.46279	103.26501		0.96	0.00	0.00	0	13,640.00
R2023	On 04/08/2022	Bond Future	5.61144	104.58429		5.48943	104.65118		0.68	0.00	0.00	0	22,183.00
R2023	On 03/11/2022	Bond Future	5.43282	102.17174		5.24099	102.23093		0.37	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 05/05/2022	Bond Future	9.96326	91.75507		10.01558	91.49689		8.23	0.00	0.00	0	53,730.00
R2030	On 05/05/2022	Bond Future	7.73	Call	0.00000	0.00000	0.00000	0.0000	7.72	0.00	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	0.00000	0.00000	0.00000	0.0000	7.71	0.00	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	0.00000	0.00000	0.00000	0.0000	7.67	0.00	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	0.00000	0.00000	0.00000	0.0000	7.64	0.00	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	0.00000	0.00000	0.00000	0.0000	7.63	0.00	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.15	Call	0.00000	0.00000	0.00000	0.0000	7.61	0.00	0.00	0	7,500.00
R2030	On 05/05/2022	Bond Future	9.35	Put	3,098.38000	3.09838	3,356.57000	3.35657	3,098.380	7.60	1.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.60	Put	1,826.78000	1.82678	2,085.15000	2.08515	1,826.780	7.66	0.98	0	5,000.00
R2030	On 05/05/2022	Bond Future	9.65	Put	1,581.98000	1.58198	1,839.80000	1.83980	1,581.980	7.70	0.96	0	5,000.00
R2030	On 05/05/2022	Bond Future	9.95	Put	415.75000	0.41575	613.14000	0.61314	415.750	8.14	0.53	0	1,073.00
R2030	On 05/05/2022	Bond Future	10.20	Put	64.52000	0.06452	140.33000	0.14033	64.520	8.71	0.13	0	200.00
R2030	On 05/05/2022	Bond Future	11.04	Put	0.00000	0.00000	0.03000	0.00003	0.000	10.63	0.00	0	1,800.00
R2030	On 04/08/2022	Bond Future	10.18757	88.95839		10.23781	88.71932		8.42	0.00	216,524,721.26	2,434	96,429.00
R2030	On 04/08/2022	Bond Future	8.30	Call	8.96000	0.00896	6.74000	0.00674	8.960	8.10	0.01	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	100.71000	0.10071	85.66000	0.08566	100.710	7.79	0.07	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	443.05000	0.44305	533.73000	0.53373	443.050	9.15	0.19	0	800.00
R2030	On 03/11/2022	Bond Future	10.38302	90.23945		10.43739	89.98917		8.08	0.00	372,598,689.05	4,129	18,731.00
R2030	On 02/02/2023	Bond Future	10.55536	87.74864		10.61427	87.48630		8.14	0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future	8.81	Call	242.57000	0.24257	211.82000	0.21182	242.570	7.55	0.09	0	102.00
R2030	On 02/02/2023	Bond Future	9.66	Put	4,990.06000	4.99006	5,173.36000	5.17336	4,990.060	7.64	0.74	0	102.00
R2030	On 02/02/2023	Bond Future	9.94	Put	4,081.81000	4.08181	4,242.99000	4.24299	4,081.810	7.81	0.66	0	102.00
R2030	On 04/05/2023	Bond Future	10.72808	89.29761		10.80700	88.95778		7.85	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 05/05/2022	Bond Future	10.36190	88.00644		10.40898	87.74510		9.54	0.00	0.00	0	79,205.00
R2032	On 05/05/2022	Bond Future	9.58	Call	0.00000	0.00000	0.00000	0.00000	8.59	0.00	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.18	Call	77.37000	0.07737	75.31000	0.07531	77.370	8.70	0.15	0	780.00
R2032	On 05/05/2022	Bond Future	10.29	Call	232.49000	0.23249	208.64000	0.20864	232.490	8.90	0.35	0	993.00
R2032	On 05/05/2022	Bond Future	10.98	Put	1.26000	0.00126	4.72000	0.00472	1.260	11.16	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	11.18	Put	0.08000	0.00008	0.47000	0.00047	0.080	11.51	0.00	0	780.00
R2032	On 04/08/2022	Bond Future	10.56468	89.16612		10.60982	88.92295		9.26	0.00	239,143,533.84	2,682	72,672.00
R2032	On 04/08/2022	Bond Future	8.97	Call	13.05000	0.01305	10.80000	0.01080	13.050	8.17	0.01	0	800.00
R2032	On 04/08/2022	Bond Future	9.40	Call	63.67000	0.06367	54.57000	0.05457	63.670	7.98	0.04	0	1,300.00
R2032	On 04/08/2022	Bond Future	9.72	Call	212.35000	0.21235	187.01000	0.18701	212.350	8.25	0.12	0	800.00
R2032	On 04/08/2022	Bond Future	10.10	Call	665.12000	0.66512	601.96000	0.60196	665.120	8.79	0.27	0	1,300.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 04/08/2022	Bond Future	11.00	Put	866.20000	0.86620		0.00000	0.00000	866.200	9.88	0.29	196,401,807.04	7,500	7,500.00
R2032	On 04/08/2022	Bond Future	11.60	Put	325.44000	0.32544		353.16000	0.35316	325.440	10.83	0.13	0.00	0	800.00
R2032	On 03/11/2022	Bond Future			10.75177	86.29815		10.80029	86.04415		9.32	0.00	255,011,033.25	2,955	82,800.00
R2032	On 03/11/2022	Bond Future	9.31	Call	162.28000	0.16228		145.86000	0.14586	162.280	8.33	0.07	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	181.82000	0.18182		163.68000	0.16368	181.820	8.32	0.08	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	9.46	Call	226.76000	0.22676		204.99000	0.20499	226.760	8.31	0.10	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	9.92	Call	605.33000	0.60533		556.63000	0.55663	605.330	8.48	0.21	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	10.11	Put	4,341.05000	4.34105	4,528.76000	4.52876	4,341.050		8.71	0.72	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	4,150.23000	4.15023	4,333.06000	4.33306	4,150.230		8.76	0.71	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.21	Call	1,059.77000	1.05977	983.63000	0.98363	1,059.770		8.82	0.31	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	10.49	Put	3,029.72000	3.02972	3,179.04000	3.17904	3,029.720		9.11	0.58	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	2,820.84000	2.82084	2,962.81000	2.96281	2,820.840		9.17	0.56	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.67	Call	2,083.54000	2.08354	1,959.93000	1.95993	2,083.540		9.26	0.48	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	11.55	Put	957.28000	0.95728	1,012.95000	1.01295	957.280		10.26	0.25	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	12.30	Put	425.86000	0.42586	448.49000	0.44849	425.860		11.33	0.12	0.00	0	750.00
R2032	On 02/02/2023	Bond Future			10.91496	87.74853		10.96713	87.48264		8.95	0.00	0.00	0	0.00
R2032	On 02/02/2023	Bond Future	9.31	Call	266.41000	0.26641	243.10000	0.24310	266.410		8.06	0.09	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	356.39000	0.35639	326.76000	0.32676	356.390		8.08	0.12	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	9.92	Call	740.55000	0.74055	715.32000	0.71532	740.550		8.13	0.22	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	5,048.77000	5.04877	5,291.13000	5.29113	5,048.770		8.28	0.72	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.22	Call	1,174.89000	1.17489	1,147.90000	1.14790	1,174.890		8.33	0.30	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.50	Put	3,872.72000	3.87272	4,085.62000	4.08562	3,872.720		8.58	0.61	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	2,101.57000	2.10157	2,028.14000	2.02814	2,101.570		8.72	0.44	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	11.84	Put	1,183.29000	1.18329	1,311.67000	1.31167	1,183.290		9.77	0.25	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	546.49000	0.54649	618.19000	0.61819	546.490		10.91	0.13	0.00	0	750.00
R2032	On 04/05/2023	Bond Future			11.07380	85.13866		11.14262	84.79730		9.04	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 05/05/2022	Bond Future			10.74632	88.82824		10.78831	88.56720		10.77	0.00	0.00	0	57,764.00
R2035	On 04/08/2022	Bond Future			10.93993	89.99871		10.98005	89.75608		10.39	0.00	226,796,749.20	2,520	125,471.00
R2035	On 04/08/2022	Bond Future	9.53	Call	29.89000	0.02989	23.70000	0.02370	29.890		9.05	0.02	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	89.39000	0.08939	82.70000	0.08270	89.390		8.89	0.05	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	831.45000	0.83145	826.56000	0.82656	831.450		9.73	0.30	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	2,920.64000	2.92064	3,140.52000	3.14052	2,920.640		9.92	0.64	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	1,422.06000	1.42206	1,586.16000	1.58616	1,422.060		10.55	0.40	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	256.07000	0.25607	308.03000	0.30803	256.070		12.32	0.09	0.00	0	400.00
R2035	On 03/11/2022	Bond Future			11.11909	86.80817		11.16212	86.55452		10.50	0.00	0.00	0	130.00
R2035	On 03/11/2022	Bond Future	9.82	Call	243.35000	0.24335	225.86000	0.22586	243.350		9.26	0.09	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.30	Call	659.22000	0.65922	684.52000	0.68452	659.220		9.29	0.21	0.00	0	1,000.00
R2035	On 03/11/2022	Bond Future	10.57	Put	4,473.10000	4.47310	4,738.04000	4.73804	4,473.100		9.69	0.69	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	2,959.78000	2.95978	3,168.32000	3.16832	2,959.780		10.25	0.53	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	11.05	Call	2,367.87000	2.36787	2,316.98000	2.31698	2,367.870		10.31	0.49	0.00	0	1,000.00
R2035	On 03/11/2022	Bond Future	12.68	Put	467.59000	0.46759	548.08000	0.54808	467.590		12.62	0.12	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 02/02/2023	Bond Future			11.28008	88.26623		11.32623	88.00069		10.11	0.00	0.00	0	0.00
R2035	On 02/02/2023	Bond Future	9.81	Call	379.19000	0.37919		349.09000	0.34909	379.190	9.07	0.12	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	10.30	Call	868.94000	0.86894		810.41000	0.81041	868.940	9.20	0.22	0.00	0	1,000.00
R2035	On 02/02/2023	Bond Future	10.66	Put	5,208.35000	5.20835		5,383.39000	5.38339	5,208.350	9.59	0.67	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	2,463.37000	2.46337		2,339.38000	2.33938	2,463.370	9.96	0.45	0.00	0	1,000.00
R2035	On 02/02/2023	Bond Future	11.06	Put	3,772.85000	3.77285		3,913.59000	3.91359	3,772.850	9.97	0.55	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	13.22	Put	613.92000	0.61392		633.12000	0.63312	613.920	12.64	0.12	0.00	0	1,000.00
R2035	On 04/05/2023	Bond Future			11.42889	85.32716		11.48951	84.98623		10.23	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 05/05/2022	Bond Future			10.89628	84.91482		10.94329	84.61922		11.43	0.00	0.00	0	32,638.00
R2037	On 04/08/2022	Bond Future			11.08841	81.77774		11.13397	81.49893		11.63	0.00	169,770,588.24	2,076	130,072.00
R2037	On 04/08/2022	Bond Future	10.10	Call	134.79000	0.13479		123.83000	0.12383	134.790	9.93	0.07	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	2,521.59000	2.52159		2,753.95000	2.75395	2,521.590	11.10	0.59	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.21	Call	2,330.75000	2.33075		2,229.85000	2.22985	2,330.750	11.58	0.57	0.00	0	1,050.00
R2037	On 04/08/2022	Bond Future	11.42	Put	1,130.38000	1.13038		1,290.41000	1.29041	1,130.380	11.86	0.33	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.95	Put	472.40000	0.47240		572.49000	0.57249	472.400	12.87	0.16	0.00	0	1,050.00
R2037	On 03/11/2022	Bond Future			11.25524	82.95570		11.30375	82.66571		11.19	0.00	0.00	0	0.00
R2037	On 02/02/2023	Bond Future			11.40471	80.09294		11.45637	79.79086		11.38	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future			11.55145	81.50811		11.61685	81.13381		10.96	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 05/05/2022	Bond Future			11.00091	86.96784		11.04286	86.68404		12.02	0.00	1,304,517.60	15	15,991.00
R2040	On 05/05/2022	Bond Future	9.82	Call	0.00000	0.00000		0.00000	0.00000	0.000	10.90	0.00	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	2.81000	0.00281		4.48000	0.00448	2.810	10.79	0.01	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	0.00000	0.00000		0.00000	0.00000	0.000	16.76	0.00	0.00	0	1,200.00
R2040	On 04/08/2022	Bond Future			11.18695	83.60740		11.22739	83.34111		12.24	0.00	106,850,257.20	1,278	117,463.00
R2040	On 04/08/2022	Bond Future	9.70	Call	23.78000	0.02378		18.72000	0.01872	23.780	10.70	0.01	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	10.70	Call	746.06000	0.74606		753.34000	0.75334	746.060	11.28	0.26	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	12.24	Put	395.69000	0.39569		470.57000	0.47057	395.690	14.20	0.13	0.00	0	460.00
R2040	On 03/11/2022	Bond Future			11.34829	84.81180		11.39141	84.53435		11.78	0.00	0.00	0	30.00
R2040	On 02/02/2023	Bond Future			11.49302	81.73005		11.53900	81.44051		12.01	0.00	0.00	0	0.00
R2040	On 04/05/2023	Bond Future			11.63465	83.17456		11.69352	82.81152		11.58	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/05/2022	Bond Future			11.02033	83.76560		11.06218	83.47688		12.67	0.00	837,656.00	10	36,409.00
R2044	On 04/08/2022	Bond Future			11.19639	80.48811		11.23689	80.21608		12.91	0.00	555,206,982.78	6,898	67,273.00
R2044	On 03/11/2022	Bond Future			11.34870	81.64768		11.39181	81.36461		12.42	0.00	0.00	0	0.00
R2044	On 02/02/2023	Bond Future			11.48503	78.63792		11.53089	78.34302		12.68	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future			11.61800	80.02788		11.67608	79.66187		12.23	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2048	On 05/05/2022	Bond Future	10.95452	82.81980		10.99120	82.55853		13.12	0.00	36,440,712.00	440	127,860.00	
R2048	On 04/08/2022	Bond Future	11.11723	83.91115		11.15244	83.66676		12.68	0.00	39,102,595.90	466	188,532.00	
R2048	On 04/08/2022	Bond Future	10.20	Call	170.80000	0.17080	183.26000	0.18326	170.800	10.75	0.00	0	1,700.00	
R2048	On 04/08/2022	Bond Future	10.90	Call	1,427.06000	1.42706	1,415.94000	1.41594	1,427.060	12.10	0.40	0.00	0	1,700.00
R2048	On 03/11/2022	Bond Future	11.26668	80.69620		11.30427	80.44133		12.87	0.00	0.00	0	0.00	
R2048	On 02/02/2023	Bond Future	11.40032	82.05191		11.44044	81.78560		12.44	0.00	0.00	0	0.00	
R2048	On 04/05/2023	Bond Future	11.52259	79.06704		11.57432	78.73032		12.68	0.00	0.00	0	0.00	
R2048	On 28/02/2048	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R209	On 05/05/2022	Bond Future	10.71506	68.77408		10.75683	68.54669		12.07	0.00	0.00	0	12,030.00	
R209	On 05/05/2022	Bond Future	9.50	Call	0.00000	0.00000	0.00000	0.00000	10.97	0.00	0.00	0	2,975.00	
R209	On 05/05/2022	Bond Future	9.75	Call	0.00000	0.00000	0.00000	0.00000	10.88	0.00	0.00	0	5,025.00	
R209	On 05/05/2022	Bond Future	10.25	Put	2,606.80000	2.60680	2,834.82000	2.83482	2,606.800	10.74	1.00	0.00	0	7,500.00
R209	On 05/05/2022	Bond Future	10.75	Put	335.64000	0.33564	503.65000	0.50365	335.640	12.07	0.43	0.00	0	1,050.00
R209	On 05/05/2022	Bond Future	12.00	Put	0.00000	0.00000	0.00000	0.00000	15.58	0.00	0.00	0	8,550.00	
R209	On 04/08/2022	Bond Future	10.88639	69.68034		10.92653	69.46685		11.69	0.00	69,122,897.28	992	13,500.00	
R209	On 03/11/2022	Bond Future	11.04337	67.53824		11.08607	67.31599		11.78	0.00	0.00	0	4,135.00	
R209	On 03/11/2022	Bond Future	9.25	Call	59.05000	0.05905	54.33000	0.05433	59.050	10.42	0.03	0.00	0	9,500.00
R209	On 03/11/2022	Bond Future	10.00	Put	6,123.51000	6.12351	6,324.25000	6.32425	6,123.510	10.34	0.86	0.00	0	9,500.00
R209	On 03/11/2022	Bond Future	11.00	Put	2,396.26000	2.39626	2,518.76000	2.51876	2,396.260	11.78	0.50	0.00	0	9,500.00
R209	On 02/02/2023	Bond Future	11.18001	68.67320		11.22544	68.44123		11.39	0.00	0.00	0	0.00	
R209	On 04/05/2023	Bond Future	11.31162	66.73457		11.36979	66.44315		11.50	0.00	0.00	0	0.00	
R209	On 31/03/2036	Price Contribution	6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00	
R209/R186	On 31/03/2036	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R209/R204	On 31/03/2036	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R209/R208	On 31/03/2036	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R210	On 05/05/2022	Bond Future	219.78445	219.78445		219.64064	219.64064			0.00	13,187,067.00	60	972.00	
R210	On 04/08/2022	Bond Future	222.73587	222.73587		222.64425	222.64425			0.00	26,728,304.40	120	1,025.00	
R210	On 03/11/2022	Bond Future	223.04072	223.04072		222.92964	222.92964			0.00	0.00	0	0.00	
R210	On 02/02/2023	Bond Future	226.83037	226.83037		226.69815	226.69815			0.00	0.00	0	0.00	
R210	On 04/05/2023	Bond Future	227.82917	227.82917		227.51470	227.51470			0.00	0.00	0	0.00	
R210	On 31/03/2028	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R213	On 05/05/2022	Bond Future	10.21199	82.96002		10.26910	82.67405		9.27	0.00	0.00	0	21,678.00	
R213	On 04/08/2022	Bond Future	10.41558	84.05319		10.47106	83.78382		9.03	0.00	12,607,978.50	150	26,590.00	
R213	On 03/11/2022	Bond Future	10.60485	81.72454		10.66428	81.44434		9.06	0.00	0.00	0	0.00	
R213	On 03/11/2022	Bond Future	9.13	Call	168.40000	0.16840	142.22000	0.14222	168.400	8.32	0.08	0.00	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	190.97000	0.19097	162.03000	0.16203	190.970	8.31	0.09	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	4,376.67000	4.37667	4,627.57000	4.62757	4,376.670	8.30	0.76	0.00	0	476.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 03/11/2022	Bond Future	9.98	Put	3,871.93000	3.87193	4,112.45000	4.11245	3,871.930	8.43	0.72	0.00	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	3,190.52000	3.19052	3,409.21000	3.40921	3,190.520	8.63	0.64	0.00	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	2,675.05000	2.67505	2,872.58000	2.87258	2,675.050	8.78	0.57	0.00	0	200.00
R213	On 02/02/2023	Bond Future			10.77339	83.09641	10.83713	82.80437		8.65	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	269.01000	0.26901	241.77000	0.24177	269.010	7.91	0.10	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	4,628.85000	4.62885	4,841.74000	4.84174	4,628.850	8.14	0.71	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	3,573.03000	3.57303	3,754.58000	3.75458	3,573.030	8.39	0.61	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	1,755.14000	1.75514	1,636.80000	1.63680	1,755.140	8.45	0.41	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	744.02000	0.74402	790.88000	0.79088	744.020	10.16	0.18	0.00	0	912.00
R213	On 04/05/2023	Bond Future			10.93003	81.01478	11.01163	80.65118		8.76	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R214	On 05/05/2022	Bond Future			10.99465	65.81462	11.03135	65.60836		13.14	0.00	0.00	0	9,531.00
R214	On 04/08/2022	Bond Future			11.15955	66.68186	11.19468	66.48901		12.72	0.00	0.00	0	15,274.00
R214	On 03/11/2022	Bond Future			11.31123	64.35614	11.34866	64.15498		12.90	0.00	0.00	0	0.00
R214	On 02/02/2023	Bond Future			11.44698	65.43703	11.48685	65.22684		12.48	0.00	0.00	0	0.00
R214	On 04/05/2023	Bond Future			11.57151	63.29837	11.62292	63.03211		12.68	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
Total for Derivatives :												3,086,468,316.31	38,773	177.000000000
Grand Total:												3,086,468,316.31	38,773	177.000000000