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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 05/05/2022

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
AL37	On	05/05/2022	Index Future	816.73700	816.73700		815.35900	815.35900			0.00	0.00	0	0.0
AL37	On	04/08/2022	Index Future	825.61500	825.61500		825.93700	825.93700			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	837.56800	837.56800		837.90100	837.90100			0.00	0.00	0	0.0
AL37	On	02/02/2023	Index Future	851.54800	851.54800		851.89400	851.89400			0.00	0.00	0	0.0
AL37	On	04/05/2023	Index Future	866.46500	866.46500		866.82200	866.82200			0.00	0.00	0	0.0
AL7T	On	05/05/2022	Index Future	929.30300	929.30300		929.67900	929.67900			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	939.01700	939.01700		941.73900	941.73900			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	952.61200	952.61200		955.38000	955.38000			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	968.51200	968.51200		971.33600	971.33600			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	985.47700	985.47700		988.35700	988.35700			0.00	0.00	0	0.0
ALBI	On	05/05/2022	Index Future	829.72400	829.72400		829.24700	829.24700			0.00	240,619,960.00	29	0.0
ALBI	On	04/08/2022	Index Future	838.21800	838.21800		840.00500	840.00500			0.00	0.00	0	128.0
ALBI	On	03/11/2022	Index Future	850.35400	850.35400		852.17200	852.17200			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		864.54700	864.54700		866.40400	866.40400			0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future		879.69200	879.69200		881.58600	881.58600			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		11.56500	75.78348		11.57264	75.74456			0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future		11.83622	76.58918		11.80223	76.75708			0.00	0.00	0	350.0
ES33	On 03/11/2022	Bond Future		12.05420	73.92415		12.01865	74.09505			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		12.25582	75.17994		12.21857	75.35448			0.00	0.00	0	0.0
ES33	On 04/05/2023	Bond Future		12.44942	72.73065		12.41047	72.90873			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		11.95500	74.28632		11.96238	74.24281			0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future		12.19938	75.06946		12.17039	75.23520			0.00	0.00	0	4,769.0
ES42	On 03/11/2022	Bond Future		12.39773	71.90441		12.36741	72.07311			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		12.57477	73.12831		12.54308	73.30055			0.00	0.00	0	0.0
ES42	On 04/05/2023	Bond Future		12.75224	70.16985		12.71912	70.34563			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		818.28500	818.28500		817.83700	817.83700			0.00	16,365,700.00	2	0.0
GOVI	On 04/08/2022	GOVI		826.63700	826.63700		828.44700	828.44700			0.00	0.00	0	1,112.0
GOVI	On 03/11/2022	GOVI		838.60500	838.60500		840.44700	840.44700			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI		852.60200	852.60200		854.48300	854.48300			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI		867.53800	867.53800		869.45700	869.45700			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future		160.89736	160.89736		160.81409	160.81409			0.00	18,985,888.48	118	0.0
I2025	On 04/08/2022	Bond Future		161.43217	161.43217		161.32893	161.32893			0.00	0.00	0	7,305.0
I2025	On 03/11/2022	Bond Future		163.78603	163.78603		163.68247	163.68247			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future		164.88455	164.88455		164.78121	164.78121			0.00	0.00	0	0.0
I2025	On 04/05/2023	Bond Future		167.81380	167.81380		167.70966	167.70966			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future		118.32344	118.32344		118.00487	118.00487			0.00	213,810,456.08	1,807	0.0
I2029	On 04/08/2022	Bond Future		119.81943	119.81943		119.58236	119.58236			0.00	0.00	0	3,915.0
I2029	On 03/11/2022	Bond Future		120.32731	120.32731		120.08778	120.08778			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029		On 02/02/2023	Bond Future	122.36563	122.36563		122.12308	122.12308			0.00	0.00	0	0.0
I2029		On 04/05/2023	Bond Future	123.26283	123.26283		123.01721	123.01721			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	114.65110	114.65110		113.98092	113.98092			0.00	29,006,728.30	253	0.0
I2033		On 04/08/2022	Bond Future	116.29231	116.29231		115.50458	115.50458			0.00	0.00	0	7,414.0
I2033		On 03/11/2022	Bond Future	116.66528	116.66528		115.86696	115.86696			0.00	0.00	0	0.0
I2033		On 02/02/2023	Bond Future	118.64127	118.64127		117.83056	117.83056			0.00	0.00	0	0.0
I2033		On 04/05/2023	Bond Future	119.38722	119.38722		118.56325	118.56325			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	132.22620	132.22620		131.78556	131.78556			0.00	142,275,391.20	1,076	0.0
I2038		On 04/08/2022	Bond Future	131.22203	131.22203		131.70810	131.70810			0.00	0.00	0	6,836.0
I2038		On 03/11/2022	Bond Future	133.13567	133.13567		133.62981	133.62981			0.00	0.00	0	0.0
I2038		On 02/02/2023	Bond Future	133.50624	133.50624		134.01037	134.01037			0.00	0.00	0	0.0
I2038		On 04/05/2023	Bond Future	135.87922	135.87922		136.39319	136.39319			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	120.34227	120.34227		119.61312	119.61312			0.00	722,534,989.08	6,004	0.0
I2046		On 04/08/2022	Bond Future	121.43536	121.43536		121.21194	121.21194			0.00	24,287,072.00	200	15,959.0
I2046		On 03/11/2022	Bond Future	121.25932	121.25932		121.03357	121.03357			0.00	0.00	0	1,566.0
I2046		On 02/02/2023	Bond Future	123.31421	123.31421		123.08605	123.08605			0.00	0.00	0	0.0
I2046		On 04/05/2023	Bond Future	123.50052	123.50052		123.26954	123.26954			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	124.72859	124.72859		123.89399	123.89399			0.00	149,799,036.59	1,201	0.0
I2050		On 04/08/2022	Bond Future	122.24302	122.24302		123.50460	123.50460			0.00	24,448,604.00	200	11,161.0
I2050		On 03/11/2022	Bond Future	124.02535	124.02535		125.30635	125.30635			0.00	0.00	0	0.0
I2050		On 02/02/2023	Bond Future	124.03296	124.03296		125.33734	125.33734			0.00	0.00	0	0.0
I2050		On 04/05/2023	Bond Future	126.23745	126.23745		127.56570	127.56570			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	319.89300	319.89300		318.85900	318.85900			0.00	47,983,950.00	15	0.0
IGOV		On 04/08/2022	Index Future	322.89700	322.89700		323.07500	323.07500			0.00	0.00	0	482.0
IGOV		On 03/11/2022	Index Future	327.65000	327.65000		327.83400	327.83400			0.00	0.00	0	16.0
IGOV		On 02/02/2023	Index Future	333.19500	333.19500		333.38500	333.38500			0.00	0.00	0	0.0
IGOV		On 04/05/2023	Index Future	339.10700	339.10700		339.30300	339.30300			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/05/2022	Jibar Tradeable Future	4.42500	95.57500		4.42000	95.58000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future	4.87500	95.12500		4.86500	95.13500			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/07/2022	Jibar Tradeable Future	4.99500	95.00500		4.98500	95.01500			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/08/2022	Jibar Tradeable Future	5.40000	94.60000		5.38500	94.61500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future	5.51000	94.49000		5.48500	94.51500			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future			5.89500		94.10500		5.88000	94.12000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.32000		93.68000		6.32500	93.67500			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.75000		93.25000		6.75000	93.25000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.25000		92.75000		7.24500	92.75500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.41500		92.58500		7.40500	92.59500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.51500		92.48500		7.50500	92.49500			0.00	0.00	0	172.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.67000		92.33000		7.67500	92.32500			0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.26500		112.45327		8.31279	112.26369		5.17	0.00	3,989,504,659.79	35,477	0.0
R186	On 04/08/2022	Bond Future			8.54844		108.39796		8.53486	108.44871		5.40	0.00	0.00	0	78,042.0
R186	On 04/08/2022	Bond Future	6.96	Call	11.07000		0.01107		12.19000	0.01219	11.070	4.88	0.01	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	333.66000		0.33366		349.20000	0.34920	333.660	5.09	0.22	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	127.29000		0.12729		125.90000	0.12590	127.290	6.16	0.08	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.74596		109.95349		8.73112	110.00579		5.14	0.00	0.00	0	11,129.0
R186	On 02/02/2023	Bond Future			8.90119		106.49950		8.88483	106.55379		5.06	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			9.05162		108.37409		9.03366	108.43001		4.84	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			330.60031		330.60031		330.32175	330.32175			0.00	201,004,988.48	608	0.0
R197	On 04/08/2022	Bond Future			326.55813		326.55813		326.28093	326.28093			0.00	0.00	0	395.0
R197	On 03/11/2022	Bond Future			331.31946		331.31946		331.04061	331.04061			0.00	0.00	0	0.0
R197	On 02/02/2023	Bond Future			328.24039		328.24039		327.96185	327.96185			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			334.07743		334.07743		333.79599	333.79599			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			252.83757		252.83757		252.44327	252.44327			0.00	198,730,330.02	786	0.0
R202	On 04/08/2022	Bond Future			251.84092		251.84092		251.32605	251.32605			0.00	0.00	0	6,519.0
R202	On 03/11/2022	Bond Future			255.51239		255.51239		254.99197	254.99197			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			255.22302		255.22302		254.69724	254.69724			0.00	0.00	0	0.0
R202	On 04/05/2023	Bond Future			259.75834		259.75834		259.22487	259.22487			0.00	0.00	0	0.0
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			5.41500		103.30290		5.45271	103.27300		0.96	0.00	1,409,051,556.00	13,640	0.0
R2023	On 04/08/2022	Bond Future			5.53892		104.62404		5.53266	104.62747		0.68	0.00	0.00	0	22,183.0
R2023	On 03/11/2022	Bond Future			5.31440		102.20827		5.30064	102.21252		0.37	0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 05/05/2022	Bond Future			9.89000		92.11817		9.88261	92.15490		8.23	0.00	4,949,509,274.10	53,730	0.0
R2030	On 04/08/2022	Bond Future			10.15935		89.09305		10.10401	89.35786		8.42	0.00	353,610,315.45	3,969	94,100.0

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
R2030	On 04/08/2022	Bond Future	8.30	Call	7.63000		0.00763		10.01000	0.01001	7.630	8.10	0.01	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	95.22000		0.09522		116.19000	0.11619	95.220	7.79	0.06	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	384.14000		0.38414		346.03000	0.34603	384.140	9.15	0.17	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			10.35417		90.37262		10.29600	90.64192		8.08	0.00	0.00	0	18,731.0
R2030	On 02/02/2023	Bond Future			10.52604		87.87958		10.46471	88.15428		8.14	0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future	8.81	Call	244.31000		0.24431		273.01000	0.27301	244.310	7.55	0.09	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.66	Put	4,872.55000		4.87255		4,675.48000	4.67548	4,872.550	7.64	0.74	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.94	Put	3,971.44000		3.97144		3,796.88000	3.79688	3,971.440	7.81	0.66	0.00	0	102.0
R2030	On 04/05/2023	Bond Future			10.69791		89.42796		10.63329	89.70800		7.85	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			10.28000		88.46357		10.27234	88.50649		9.54	0.00	7,094,601,386.86	80,198	0.0
R2032	On 04/08/2022	Bond Future			10.52219		89.39586		10.47218	89.66730		9.26	0.00	330,496,494.42	3,697	70,248.0
R2032	On 04/08/2022	Bond Future	8.97	Call	12.19000		0.01219		15.83000	0.01583	12.190	8.17	0.01	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.40	Call	63.02000		0.06302		78.00000	0.07800	63.020	7.98	0.04	0.00	0	1,300.0
R2032	On 04/08/2022	Bond Future	9.72	Call	215.93000		0.21593		255.30000	0.25530	215.930	8.25	0.12	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	10.10	Call	686.67000		0.68667		775.31000	0.77531	686.670	8.79	0.29	0.00	0	1,300.0
R2032	On 04/08/2022	Bond Future	11.00	Put	752.83000		0.75283		689.60000	0.68960	752.830	9.88	0.27	0.00	0	7,500.0
R2032	On 04/08/2022	Bond Future	11.60	Put	266.74000		0.26674		242.64000	0.24264	266.740	10.83	0.11	0.00	0	800.0
R2032	On 03/11/2022	Bond Future			10.70804		86.52793		10.65572	86.80393		9.32	0.00	0.00	0	85,379.0
R2032	On 03/11/2022	Bond Future	9.31	Call	167.62000		0.16762		191.62000	0.19162	167.620	8.33	0.08	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	9.36	Call	188.01000		0.18801		214.38000	0.21438	188.010	8.32	0.08	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	9.46	Call	234.95000		0.23495		266.56000	0.26656	234.950	8.31	0.10	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	9.92	Call	629.86000		0.62986		696.74000	0.69674	629.860	8.48	0.22	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	10.11	Put	4,146.48000		4.14648		3,957.02000	3.95702	4,146.480	8.71	0.71	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.16	Put	3,958.79000		3.95879		3,774.69000	3.77469	3,958.790	8.76	0.70	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.21	Call	1,101.36000		1.10136		1,198.68000	1.19868	1,101.360	8.82	0.32	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	10.49	Put	2,861.66000		2.86166		2,713.30000	2.71330	2,861.660	9.11	0.57	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.56	Put	2,658.24000		2.65824		2,517.32000	2.51732	2,658.240	9.17	0.54	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.67	Call	2,159.56000		2.15956		2,306.15000	2.30615	2,159.560	9.26	0.50	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	11.55	Put	871.02000		0.87102		814.30000	0.81430	871.020	10.26	0.23	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	12.30	Put	377.77000		0.37777		352.01000	0.35201	377.770	11.33	0.11	0.00	0	750.0
R2032	On 02/02/2023	Bond Future			10.87013		87.97790		10.81534	88.25934		8.95	0.00	0.00	0	0.0
R2032	On 02/02/2023	Bond Future	9.31	Call	277.10000		0.27710		308.03000	0.30803	277.100	8.06	0.10	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	9.47	Call	370.90000		0.37090		409.92000	0.40992	370.900	8.08	0.13	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	9.92	Call	770.92000		0.77092		839.30000	0.83930	770.920	8.13	0.22	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	10.16	Put	4,861.88000		4.86188		4,668.98000	4.66898	4,861.880	8.28	0.71	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.22	Call	1,220.74000		1.22074		1,314.68000	1.31468	1,220.740	8.33	0.31	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	3,706.19000		3.70619		3,544.21000	3.54421	3,706.190	8.58	0.60	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	2,175.46000		2.17546		2,310.25000	2.31025	2,175.460	8.72	0.45	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	1,101.13000		1.10113		1,039.15000	1.03915	1,101.130	9.77	0.24	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	500.18000		0.50018		470.79000	0.47079	500.180	10.91	0.12	0.00	0	750.0
R2032	On 04/05/2023	Bond Future			11.02753		85.36920		10.97017	85.65616		9.04	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
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			10.64000	89.49427		10.64722	89.44881		10.77	0.00	5,169,547,012.28	57,764	0.0
R2035	On 04/08/2022	Bond Future			10.86677	90.44369		10.83761	90.62196		10.39	0.00	163,883,966.28	1,812	129,736.0
R2035	On 04/08/2022	Bond Future	9.53	Call	32.52000	0.03252		37.89000	0.03789	32.520	9.05	0.02	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	9.84	Call	99.53000	0.09953		113.26000	0.11326	99.530	8.89	0.06	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	920.31000	0.92031		988.92000	0.98892	920.310	9.73	0.33	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	10.64	Put	2,586.05000	2.58605	2,487.76000	2.48776	2,586.050		9.92	0.61	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	1,195.43000	1.19543	1,142.38000	1.14238	1,195.430		10.55	0.36	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	190.96000	0.19096	182.17000	0.18217	190.960		12.32	0.07	0.00	0	400.0
R2035	On 03/11/2022	Bond Future			11.04352	87.25626		11.01308	87.43771		10.50	0.00	0.00	0	130.0
R2035	On 03/11/2022	Bond Future	9.82	Call	271.05000	0.27105	293.10000	0.29310	271.050		9.26	0.10	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	729.20000	0.72920	776.12000	0.77612	729.200		9.29	0.23	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	10.57	Put	4,132.66000	4.13266	4,018.03000	4.01803	4,132.660		9.69	0.67	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	2,686.01000	2.68601	2,602.22000	2.60222	2,686.010		10.25	0.51	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	2,552.00000	2.55200	2,653.78000	2.65378	2,552.000		10.31	0.52	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	12.68	Put	394.63000	0.39463	380.09000	0.38009	394.630		12.62	0.10	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future			11.20212	88.71752		11.17027	88.90288		10.11	0.00	0.00	0	0.0
R2035	On 02/02/2023	Bond Future	9.81	Call	418.18000	0.41818	444.60000	0.44460	418.180		9.07	0.13	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	10.30	Call	949.16000	0.94916	998.09000	0.99809	949.160		9.20	0.24	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	10.66	Put	4,880.24000	4.88024	4,765.32000	4.76532	4,880.240		9.59	0.65	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	2,637.73000	2.63773	2,731.51000	2.73151	2,637.730		9.96	0.47	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	11.06	Put	3,497.26000	3.49726	3,406.25000	3.40625	3,497.260		9.97	0.53	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	13.22	Put	541.03000	0.54103	524.21000	0.52421	541.030		12.64	0.11	0.00	0	1,000.0
R2035	On 04/05/2023	Bond Future			11.34829	85.78352		11.31507	85.97263		10.23	0.00	0.00	0	0.0
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			10.79000	85.58893		10.79722	85.54288		11.43	0.00	2,793,451,497.34	32,638	0.0
R2037	On 04/08/2022	Bond Future			11.01527	82.22829		10.98613	82.40883		11.63	0.00	0.00	0	129,943.0
R2037	On 04/08/2022	Bond Future	10.10	Call	150.71000	0.15071	169.91000	0.16991	150.710		9.93	0.08	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	2,207.18000	2.20718	2,119.01000	2.11901	2,207.180		11.10	0.55	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.21	Call	2,537.54000	2.53754	2,659.02000	2.65902	2,537.540		11.58	0.61	0.00	0	1,050.0
R2037	On 04/08/2022	Bond Future	11.42	Put	933.45000	0.93345	890.44000	0.89044	933.450		11.86	0.29	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.95	Put	366.86000	0.36686	349.40000	0.34940	366.860		12.87	0.13	0.00	0	1,050.0
R2037	On 03/11/2022	Bond Future			11.17982	83.40963		11.14947	83.59336		11.19	0.00	0.00	0	0.0
R2037	On 02/02/2023	Bond Future			11.32704	80.55030		11.29537	80.73789		11.38	0.00	0.00	0	0.0
R2037	On 04/05/2023	Bond Future			11.47123	81.97080		11.43824	82.16223		10.96	0.00	0.00	0	0.0
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			10.89000	87.72544		10.89214	87.71072		12.02	0.00	1,402,817,511.04	15,991	0.0
R2040	On 04/08/2022	Bond Future			11.10894	84.12488		11.07454	84.35468		12.24	0.00	0.00	0	118,624.0
R2040	On 04/08/2022	Bond Future	9.70	Call	26.18000	0.02618		31.37000	0.03137	26.180	10.70	0.02	0.00	0	460.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On	04/08/2022		Call	Bond Future	837.46000	0.83746		915.23000	0.91523	837.460	11.28	0.29	0.00	0	460.0
R2040	On	04/08/2022	12.24	Put	Bond Future	299.50000	0.29950		282.33000	0.28233	299.500	14.20	0.10	0.00	0	460.0
R2040	On	03/11/2022			Bond Future	11.26782	85.33351		11.23202	85.56728		11.78	0.00	0.00	0	30.0
R2040	On	02/02/2023			Bond Future	11.41011	82.25624		11.37280	82.49476		12.01	0.00	0.00	0	0.0
R2040	On	04/05/2023			Bond Future	11.54903	83.70716		11.51021	83.95045		11.58	0.00	0.00	0	0.0
R2040	On	31/01/2040			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2044	On	05/05/2022			Bond Future	10.91000	84.53500		10.92203	84.45052		12.67	0.00	3,077,834,815.00	36,409	0.0
R2044	On	04/08/2022			Bond Future	11.12415	80.97718		11.09486	81.17690		12.91	0.00	0.00	0	69,148.0
R2044	On	03/11/2022			Bond Future	11.27423	82.14065		11.24375	82.34390		12.42	0.00	0.00	0	0.0
R2044	On	02/02/2023			Bond Future	11.40836	79.13509		11.37661	79.34252		12.68	0.00	0.00	0	0.0
R2044	On	04/05/2023			Bond Future	11.53889	80.53108		11.50587	80.74272		12.23	0.00	0.00	0	0.0
R2044	On	31/01/2044			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2048	On	05/05/2022			Bond Future	10.83500	83.68143		10.84686	83.59522		13.12	0.00	10,699,507,639.80	127,860	0.0
R2048	On	04/08/2022			Bond Future	11.04067	84.44709		11.00604	84.69157		12.68	0.00	0.00	0	188,741.0
R2048	On	04/08/2022	10.20	Call	Bond Future	194.54000	0.19454		223.11000	0.22311	194.540	10.75	0.09	0.00	0	1,700.0
R2048	On	04/08/2022	10.90	Call	Bond Future	1,585.56000	1.58556		1,705.21000	1.70521	1,585.560	12.10	0.43	0.00	0	1,700.0
R2048	On	04/08/2022	11.00	Put	Bond Future	2,220.56000	2.22056		2,109.61000	2.10961	2,220.560	12.31	0.51	0.00	0	50.0
R2048	On	03/11/2022			Bond Future	11.18763	81.23691		11.15160	81.48550		12.87	0.00	0.00	0	0.0
R2048	On	02/02/2023			Bond Future	11.31885	82.59761		11.28133	82.85118		12.44	0.00	0.00	0	0.0
R2048	On	04/05/2023			Bond Future	11.43855	79.61958		11.39959	79.87808		12.68	0.00	0.00	0	0.0
R2048	On	28/02/2048			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On	05/05/2022			Bond Future	10.61500	69.32318		10.62198	69.28468		12.07	0.00	802,346,485.32	11,574	0.0
R209	On	04/08/2022			Bond Future	10.82510	70.00817		10.79066	70.19337		11.69	0.00	0.00	0	13,583.0
R209	On	03/11/2022			Bond Future	10.98033	67.86826		10.94454	68.05665		11.78	0.00	0.00	0	4,135.0
R209	On	03/11/2022	9.25	Call	Bond Future	63.78000	0.06378		71.43000	0.07143	63.780	10.42	0.03	0.00	0	9,500.0
R209	On	03/11/2022	10.00	Put	Bond Future	5,823.76000	5.82376		5,668.62000	5.66862	5,823.760	10.34	0.85	0.00	0	9,500.0
R209	On	03/11/2022	11.00	Put	Bond Future	2,198.64000	2.19864		2,116.35000	2.11635	2,198.640	11.78	0.48	0.00	0	9,500.0
R209	On	02/02/2023			Bond Future	11.11534	69.00539		11.07813	69.19758		11.39	0.00	0.00	0	0.0
R209	On	04/05/2023			Bond Future	11.24503	67.07039		11.20638	67.26640		11.50	0.00	0.00	0	0.0
R209	On	31/03/2036			Price Contribution	6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On	31/03/2036			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On	31/03/2036			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On	31/03/2036			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On	05/05/2022			Bond Future	220.53242	220.53242		220.14431	220.14431			0.00	214,357,512.24	972	0.0
R210	On	04/08/2022			Bond Future	223.22320	223.22320		223.08713	223.08713			0.00	0.00	0	1,025.0
R210	On	03/11/2022			Bond Future	223.52651	223.52651		223.39053	223.39053			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
R210	On 02/02/2023	Bond Future	227.31381		227.31381		227.17760	227.17760			0.00	0.00	0	0.0
R210	On 04/05/2023	Bond Future	228.31260		228.31260		228.17641	228.17641			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	10.14000		83.32233		10.13236	83.36090		9.27	0.00	1,806,261,469.74	21,678	0.0
R213	On 04/08/2022	Bond Future	10.38347		84.20962		10.33342	84.45423		9.03	0.00	16,841,924.00	200	26,734.0
R213	On 03/11/2022	Bond Future	10.57196		81.88015		10.51956	82.12886		9.06	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	169.12000	0.16912	191.97000	0.19197	169.120	8.32	0.08	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	192.13000	0.19213	217.49000	0.21749	192.130	8.31	0.09	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	4,233.99000	4.23399	4,051.97000	4.05197	4,233.990	8.30	0.76	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	3,733.96000	3.73396	3,564.73000	3.56473	3,733.960	8.43	0.71	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	3,061.06000	3.06106	2,911.82000	2.91182	3,061.060	8.63	0.63	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	2,554.08000	2.55408	2,422.07000	2.42207	2,554.080	8.78	0.56	0.00	0	200.0
R213	On 02/02/2023	Bond Future	10.73985		83.25063		10.68486	83.50430		8.65	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	273.71000	0.27371	303.03000	0.30303	273.710	7.91	0.10	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	4,497.52000	4.49752	4,324.09000	4.32409	4,497.520	8.14	0.71	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	3,453.99000	3.45399	3,307.34000	3.30734	3,453.990	8.39	0.60	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	1,793.51000	1.79351	1,906.85000	1.90685	1,793.510	8.45	0.42	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	696.51000	0.69651	657.58000	0.65758	696.510	10.16	0.17	0.00	0	912.0
R213	On 04/05/2023	Bond Future	10.89555		81.16906		10.83794	81.42768		8.76	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future	10.88500		66.43706		10.89189	66.39767		13.14	0.00	633,211,618.86	9,531	0.0
R214	On 04/08/2022	Bond Future	11.08304		67.10505		11.05370	67.26850		12.72	0.00	9,394,707.00	140	15,134.0
R214	On 03/11/2022	Bond Future	11.23242		64.78298		11.20194	64.94927		12.90	0.00	0.00	0	0.0
R214	On 02/02/2023	Bond Future	11.36591		65.86784		11.33421	66.03756		12.48	0.00	0.00	0	0.0
R214	On 04/05/2023	Bond Future	11.48802		63.73461		11.45514	63.90772		12.68	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
<b>Total for Derivatives :</b>												<b>46,946,082,939.75</b>	<b>519,579</b>	<b>1 233 639.0</b>
<b>Grand Total:</b>												<b>46,946,082,939.75</b>	<b>519,579</b>	<b>1 233 639.0</b>