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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/02/2022

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On	05/05/2022	Index Future	828.01200	828.01200		829.79400	829.79400			0.00	0.00	0	0.0
AL37	On	04/08/2022	Index Future	838.56700	838.56700		840.37300	840.37300			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	850.42700	850.42700		852.26200	852.26200			0.00	0.00	0	0.0
AL37	On	02/02/2023	Index Future	862.48600	862.48600		864.34900	864.34900			0.00	0.00	0	0.0
AL7T	On	05/05/2022	Index Future	951.60500	951.60500		953.90800	953.90800			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	963.73600	963.73600		966.06900	966.06900			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	977.36600	977.36600		979.73700	979.73700			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	991.22500	991.22500		993.63100	993.63100			0.00	0.00	0	0.0
ALBI	On	05/05/2022	Index Future	848.44200	848.44200		849.69700	849.69700			0.00	0.00	0	128.0
ALBI	On	04/08/2022	Index Future	859.25800	859.25800		860.52900	860.52900			0.00	0.00	0	90.0
ALBI	On	03/11/2022	Index Future	871.41000	871.41000		872.70400	872.70400			0.00	0.00	0	0.0
ALBI	On	02/02/2023	Index Future	883.76700	883.76700		885.08000	885.08000			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	Options Interest
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	11.01500		80.30091		11.01500	80.30091			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	11.25973		77.36196		11.25178	77.40368			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future	11.47950		78.37794		11.47121	78.42022			0.00	0.00	0	263.0
ES33	On 03/11/2022	Bond Future	11.68739		75.71442		11.67867	75.75771			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	11.91323		76.80722		11.90410	76.85127			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	11.45500		79.36594		11.45500	79.36594			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	11.67515		75.96797		11.66694	76.01825			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future	11.87408		76.96575		11.86553	77.01669			0.00	0.00	0	3,579.0
ES42	On 03/11/2022	Bond Future	12.06294		73.80434		12.05397	73.85638			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	12.26000		74.87047		12.25063	74.92341			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	836.99900		836.99900		838.26700	838.26700			0.00	0.00	0	986.0
GOVI	On 04/08/2022	GOVI	847.66900		847.66900		848.95400	848.95400			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI	859.65800		859.65800		860.96500	860.96500			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI	871.84800		871.84800		873.17500	873.17500			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	155.94049		155.94049		155.94049	155.94049			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	158.13984		158.13984		157.94181	157.94181			0.00	0.00	0	5,456.0
I2025	On 04/08/2022	Bond Future	158.59966		158.59966		158.39882	158.39882			0.00	0.00	0	1,130.0
I2025	On 03/11/2022	Bond Future	160.85925		160.85925		160.65630	160.65630			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future	161.52467		161.52467		161.31834	161.31834			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	114.63486		114.63486		114.63486	114.63486			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	115.12603		115.12603		115.11082	115.11082			0.00	0.00	0	2,746.0
I2029	On 04/08/2022	Bond Future	116.63785		116.63785		116.62243	116.62243			0.00	0.00	0	1,844.0
I2029	On 03/11/2022	Bond Future	117.07149		117.07149		117.05624	117.05624			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future	118.75911		118.75911		118.74387	118.74387			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

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
I2033		On 03/02/2022	Bond Future		112.19491	112.19491	112.19491	112.19491			0.00	0.00	0	0.0
I2033		On 05/05/2022	Bond Future		112.46384	112.46384	112.33866	112.33866			0.00	0.00	0	2,371.0
I2033		On 04/08/2022	Bond Future		113.94061	113.94061	113.81383	113.81383			0.00	0.00	0	4,967.0
I2033		On 03/11/2022	Bond Future		114.25431	114.25431	114.12593	114.12593			0.00	0.00	0	0.0
I2033		On 02/02/2023	Bond Future		115.90117	115.90117	115.77123	115.77123			0.00	0.00	0	0.0
I2033		On 28/02/2033	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2038		On 03/02/2022	Bond Future		127.70689	127.70689	127.70689	127.70689			0.00	0.00	0	0.0
I2038		On 05/05/2022	Bond Future		129.84725	129.84725	128.99422	128.99422			0.00	0.00	0	4,174.0
I2038		On 04/08/2022	Bond Future		129.73347	129.73347	128.86909	128.86909			0.00	0.00	0	2,669.0
I2038		On 03/11/2022	Bond Future		131.58222	131.58222	130.70613	130.70613			0.00	0.00	0	0.0
I2038		On 02/02/2023	Bond Future		131.61920	131.61920	130.72973	130.72973			0.00	0.00	0	0.0
I2038		On 31/01/2038	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2046		On 03/02/2022	Bond Future		117.82220	117.82220	117.82220	117.82220			0.00	0.00	0	0.0
I2046		On 05/05/2022	Bond Future		117.63998	117.63998	117.42223	117.42223			0.00	0.00	0	14,004.0
I2046		On 04/08/2022	Bond Future		119.18482	119.18482	118.96415	118.96415			0.00	0.00	0	2,969.0
I2046		On 03/11/2022	Bond Future		118.95362	118.95362	118.73017	118.73017			0.00	0.00	0	0.0
I2046		On 02/02/2023	Bond Future		120.66875	120.66875	120.44219	120.44219			0.00	0.00	0	0.0
I2046		On 31/03/2046	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2050		On 03/02/2022	Bond Future		119.99657	119.99657	119.99657	119.99657			0.00	0.00	0	0.0
I2050		On 05/05/2022	Bond Future		122.48152	122.48152	121.51921	121.51921			0.00	0.00	0	8,572.0
I2050		On 04/08/2022	Bond Future		122.06877	122.06877	121.09361	121.09361			0.00	0.00	0	1,194.0
I2050		On 03/11/2022	Bond Future		123.80824	123.80824	122.81973	122.81973			0.00	0.00	0	0.0
I2050		On 02/02/2023	Bond Future		123.52543	123.52543	122.52235	122.52235			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		313.85600	313.85600	312.98600	312.98600			0.00	0.00	0	498.0
IGOV		On 04/08/2022	Index Future		317.93300	317.93300	317.05200	317.05200			0.00	0.00	0	0.0
IGOV		On 03/11/2022	Index Future		322.50500	322.50500	321.61200	321.61200			0.00	0.00	0	0.0
IGOV		On 02/02/2023	Index Future		327.15200	327.15200	326.24700	326.24700			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/02/2022	Jibar Tradeable Future		4.15500	95.84500	4.14500	95.85500			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future		4.20500	95.79500	4.19500	95.80500			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/04/2022	Jibar Tradeable Future		4.52000	95.48000	4.47000	95.53000			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/05/2022	Jibar Tradeable Future		4.56000	95.44000	4.51000	95.49000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future		4.86500	95.13500	4.78500	95.21500			0.00	0.00	0	72.0
JIBAR FUTURE		On 20/07/2022	Jibar Tradeable Future		4.93000	95.07000	4.85000	95.15000			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future		5.27000	94.73000	5.18000	94.82000			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future		5.82000	94.18000	5.69500	94.30500			0.00	0.00	0	68.0
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future		6.19000	93.81000	6.06000	93.94000			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/06/2023	Jibar Tradeable Future		6.39000	93.61000	6.26000	93.74000			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 20/09/2023	Jibar Tradeable Future			6.59500		93.40500		6.46500	93.53500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			6.76000		93.24000		6.63000	93.37000			0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			7.59500		113.02928		7.59500	113.02928		5.24	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			7.87114		114.03166		7.80899	114.28334		5.19	0.00	1,028,223,478.22	9,017	72,663.0
R186	On 05/05/2022	Bond Future	6.73	Call	47.11000		0.04711		60.75000	0.06075	47.110	4.75	0.04	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.28	Call	315.41000		0.31541		374.14000	0.37414	315.410	4.99	0.20	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	530.80000		0.53080		614.81000	0.61481	530.800	5.09	0.30	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	1,200.81000		1.20081		1,339.94000	1.33994	1,200.810	5.24	0.51	0.00	0	435.0
R186	On 05/05/2022	Bond Future	8.14	Call	1,821.17000		1.82117		1,993.34000	1.99334	1,821.170	5.36	0.64	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.35	Call	2,416.64000		2.41664		2,610.83000	2.61083	2,416.640	5.49	0.74	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.64	Put	283.31000		0.28331		248.44000	0.24844	283.310	5.68	0.16	0.00	0	4,035.0
R186	On 05/05/2022	Bond Future	8.94	Put	150.48000		0.15048		130.87000	0.13087	150.480	5.87	0.10	0.00	0	454.0
R186	On 05/05/2022	Bond Future	9.18	Put	88.43000		0.08843		76.48000	0.07648	88.430	6.02	0.06	0.00	0	454.0
R186	On 04/08/2022	Bond Future			8.06732		110.21444		8.00058	110.46945		5.23	0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future	6.96	Call	182.62000		0.18262		214.80000	0.21480	182.620	4.43	0.11	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	1,419.46000		1.41946		1,546.20000	1.54620	1,419.460	5.21	0.47	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	198.77000		0.19877		179.54000	0.17954	198.770	6.25	0.09	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.23830		111.76133		8.16641	112.02044		4.98	0.00	0.00	0	0.0
R186	On 02/02/2023	Bond Future			8.43524		108.05966		8.35752	108.32270		5.06	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			321.90632		321.90632		321.90632	321.90632			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			326.15941		326.15941		325.99091	325.99091			0.00	0.00	0	758.0
R197	On 04/08/2022	Bond Future			322.03894		322.03894		321.86747	321.86747			0.00	0.00	0	0.0
R197	On 03/11/2022	Bond Future			326.62906		326.62906		326.45666	326.45666			0.00	0.00	0	0.0
R197	On 02/02/2023	Bond Future			322.74754		322.74754		322.57095	322.57095			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			244.79106		244.79106		244.79106	244.79106			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			248.75975		248.75975		248.36968	248.36968			0.00	0.00	0	6,392.0
R202	On 04/08/2022	Bond Future			247.56266		247.56266		247.16724	247.16724			0.00	0.00	0	91.0
R202	On 03/11/2022	Bond Future			251.09017		251.09017		250.69032	250.69032			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			250.14676		250.14676		249.74032	249.74032			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 03/02/2022	Bond Future			5.31000		105.91404		5.31000	105.91404		1.18	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.48218		103.24964		5.36437	103.34308		1.02	0.00	119,563,083.12	1,158	14,672.0
R2023	On 04/08/2022	Bond Future			5.66436		104.55530		5.48990	104.65093		0.71	0.00	0.00	0	2,360.0

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R2023	On 03/11/2022	Bond Future			5.51062		102.14775		5.19888	102.24393		0.41	0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 03/02/2022	Bond Future			9.22000		93.38739		9.22000	93.38739		8.69	0.00	0.00	0	0.0
R2030	On 05/05/2022	Bond Future			9.46978		94.23762		9.41954	94.49525		8.57	0.00	170,475,854.58	1,809	71,799.0
R2030	On 05/05/2022	Bond Future	7.73	Call	11.61000		0.01161		14.83000	0.01483	11.610	8.12	0.01	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	49.46000		0.04946		60.73000	0.06073	49.460	7.98	0.03	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	137.72000		0.13772		164.05000	0.16405	137.720	7.86	0.08	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	387.81000		0.38781		445.22000	0.44522	387.810	8.08	0.19	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	479.06000		0.47906		545.73000	0.54573	479.060	8.14	0.22	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.15	Call	878.52000		0.87852		978.61000	0.97861	878.520	8.33	0.34	0.00	0	7,500.0
R2030	On 05/05/2022	Bond Future	9.35	Put	1,913.86000		1.91386		1,783.42000	1.78342	1,913.860	8.47	0.55	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.60	Put	1,297.50000		1.29750		1,199.59000	1.19959	1,297.500	8.64	0.43	0.00	0	5,000.0
R2030	On 05/05/2022	Bond Future	9.65	Put	1,194.99000		1.19499		1,103.16000	1.10316	1,194.990	8.68	0.40	0.00	0	5,000.0
R2030	On 05/05/2022	Bond Future	9.95	Put	717.29000		0.71729		657.18000	0.65718	717.290	8.97	0.27	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	461.95000		0.46195		421.36000	0.42136	461.950	9.27	0.19	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	95.46000		0.09546		86.42000	0.08642	95.460	10.28	0.05	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			9.67478		91.44633		9.62201	91.70737		8.52	0.00	98,121,912.09	1,073	25,262.0
R2030	On 04/08/2022	Bond Future	8.30	Call	228.13000		0.22813		257.05000	0.25705	228.130	8.00	0.10	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	901.41000		0.90141		983.25000	0.98325	901.410	8.09	0.29	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	505.10000		0.50510		470.81000	0.47081	505.100	9.71	0.15	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			9.85239		92.73032		9.79700	92.99545		8.18	0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future			10.04962		90.04240		9.99137	90.31145		8.26	0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future	8.81	Call	787.97000		0.78797		0.00000	0.00000	787.970	7.62	0.21	3,881,373.92	204	102.0
R2030	On 02/02/2023	Bond Future	9.20	Call	1,276.76000		1.27676		1,362.66000	1.36266	1,276.760	7.78	0.30	26,672,829.60	950	0.0
R2030	On 02/02/2023	Bond Future	9.66	Put	3,918.55000		3.91855		0.00000	0.00000	3,918.550	8.07	0.58	5,365,211.93	102	102.0
R2030	On 02/02/2023	Bond Future	9.94	Put	3,214.79000		3.21479		0.00000	0.00000	3,214.790	8.23	0.51	9,413,298.87	204	102.0
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2032	On 03/02/2022	Bond Future			9.66500		93.93096		9.66500	93.93096		9.74	0.00	0.00	0	0.0
R2032	On 05/05/2022	Bond Future			9.88894		90.69100		9.85451	90.89071		9.86	0.00	0.00	0	132,333.0
R2032	On 05/05/2022	Bond Future	9.58	Call	941.37000		0.94137		1,020.46000	1.02046	941.370	9.35	0.34	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.18	Call	2,742.65000		2.74265		2,883.99000	2.88399	2,742.650	10.05	0.65	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.29	Call	3,172.05000		3.17205		3,322.34000	3.32234	3,172.050	10.18	0.70	0.00	0	993.0
R2032	On 05/05/2022	Bond Future	10.98	Put	258.99000		0.25899		243.73000	0.24373	258.990	11.28	0.10	0.00	0	993.0
R2032	On 05/05/2022	Bond Future	11.18	Put	176.16000		0.17616		165.75000	0.16575	176.160	11.55	0.07	0.00	0	780.0
R2032	On 04/08/2022	Bond Future			10.07574		91.85971		10.03980	92.06209		9.43	0.00	0.00	0	0.0
R2032	On 04/08/2022	Bond Future	8.97	Call	343.57000		0.34357		373.90000	0.37390	343.570	8.40	0.13	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.72	Call	1,522.60000		1.52260		1,607.22000	1.60722	1,522.600	9.21	0.38	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	11.60	Put	447.05000		0.44705		427.45000	0.42745	447.050	11.42	0.12	0.00	0	800.0
R2032	On 03/11/2022	Bond Future			10.24745		88.99873		10.20989	89.20436		9.45	0.00	0.00	0	0.0
R2032	On 03/11/2022	Bond Future	9.31	Call	859.69000		0.85969		911.77000	0.91177	859.690	8.68	0.23	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	9.36	Call	933.82000		0.93382		988.98000	0.98898	933.820	8.72	0.24	0.00	0	454.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 03/11/2022	Bond Future	10.11	Put	3,272.25000	3.27225		3,170.61000	3.17061	3,272.250	9.36	0.53	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	3,130.92000	3.13092		3,032.46000	3.03246	3,130.920	9.39	0.51	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	2,317.16000	2.31716		2,238.66000	2.23866	2,317.160	9.62	0.41	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	2,173.28000	2.17328		2,098.71000	2.09871	2,173.280	9.69	0.39	0.00	0	180.0	
R2032	On 02/02/2023	Bond Future			10.43206	90.26301		10.39280	90.47175		9.16	0.00	0.00	0	0.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	960.77000	0.96077		1,012.23000	1.01223	960.770	8.46	0.23	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	4,021.86000	4.02186		3,911.75000	3.91175	4,021.860	8.95	0.55	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	3,105.05000	3.10505		3,013.66000	3.01366	3,105.050	9.16	0.46	0.00	0	454.0	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future			10.10500	95.12492		10.10500	95.12492		11.00	0.00	0.00	0	0.0	
R2035	On 05/05/2022	Bond Future			10.30881	91.61610		10.29519	91.70491		11.18	0.00	68,437,226.70	747	70,243.0	
R2035	On 05/05/2022	Bond Future	10.72	Call	3,682.84000	3.68284		3,755.54000	3.75554	3,682.840	11.84	0.70	0.00	0	1,200.0	
R2035	On 05/05/2022	Bond Future	10.82	Put	899.90000	0.89990		886.58000	0.88658	899.900	12.02	0.26	0.00	0	1,200.0	
R2035	On 05/05/2022	Bond Future	12.64	Put	26.15000	0.02615		26.22000	0.02622	26.150	14.35	0.01	0.00	0	1,200.0	
R2035	On 04/08/2022	Bond Future			10.49492	92.75679		10.48072	92.84686		10.69	0.00	0.00	0	48,495.0	
R2035	On 04/08/2022	Bond Future	9.53	Call	531.99000	0.53199		551.48000	0.55148	531.990	9.49	0.17	0.00	0	400.0	
R2035	On 04/08/2022	Bond Future	9.84	Call	1,037.77000	1.03777		1,068.33000	1.06833	1,037.770	9.94	0.27	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	10.53	Call	2,901.33000	2.90133		2,956.77000	2.95677	2,901.330	10.72	0.53	0.00	0	400.0	
R2035	On 04/08/2022	Bond Future	10.64	Put	2,371.88000	2.37188		2,340.74000	2.34074	2,371.880	10.82	0.43	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	11.13	Put	1,375.73000	1.37573		1,357.34000	1.35734	1,375.730	11.45	0.28	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	12.18	Put	441.38000	0.44138		436.32000	0.43632	441.380	13.10	0.10	0.00	0	400.0	
R2035	On 03/11/2022	Bond Future			10.65788	89.59591		10.64305	89.68768		10.74	0.00	0.00	0	0.0	
R2035	On 03/11/2022	Bond Future	9.82	Call	1,136.16000	1.13616		1,164.62000	1.16462	1,136.160	9.83	0.26	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.57	Put	3,558.42000	3.55842		3,518.00000	3.51800	3,558.420	10.60	0.51	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.99	Put	2,423.22000	2.42322		2,393.88000	2.39388	2,423.220	10.94	0.39	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future			10.83211	90.90676		10.81664	91.00003		10.46	0.00	0.00	0	0.0	
R2035	On 02/02/2023	Bond Future	9.81	Call	1,296.81000	1.29681		1,324.75000	1.32475	1,296.810	9.78	0.26	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	10.66	Put	4,328.14000	4.32814		4,284.70000	4.28470	4,328.140	10.40	0.52	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.06	Put	3,192.34000	3.19234		3,158.29000	3.15829	3,192.340	10.68	0.42	0.00	0	582.0	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2037	On 03/02/2022	Bond Future			10.26500	86.82820		10.26500	86.82820		12.22	0.00	0.00	0	0.0	
R2037	On 05/05/2022	Bond Future			10.45789	87.74856		10.45458	87.77050		11.87	0.00	64,495,191.60	735	85,081.0	
R2037	On 04/08/2022	Bond Future			10.63620	84.62332		10.63275	84.64559		11.95	0.00	0.00	0	49,415.0	
R2037	On 04/08/2022	Bond Future	10.10	Call	1,280.97000	1.28097		1,294.43000	1.29443	1,280.970	11.12	0.31	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	10.90	Put	2,088.06000	2.08806		2,087.01000	2.08701	2,088.060	12.11	0.39	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.21	Call	5,051.71000	5.05171		5,074.50000	5.07450	5,051.710	12.53	0.70	0.00	0	1,050.0	
R2037	On 04/08/2022	Bond Future	11.42	Put	1,159.43000	1.15943		1,160.65000	1.16065	1,159.430	12.89	0.24	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.95	Put	647.26000	0.64726		649.22000	0.64922	647.260	13.83	0.15	0.00	0	1,050.0	
R2037	On 03/11/2022	Bond Future			10.79077	85.81198		10.78712	85.83501		11.46	0.00	0.00	0	0.0	
R2037	On 02/02/2023	Bond Future			10.95817	82.77579		10.95436	82.79925		11.76	0.00	0.00	0	0.0	
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	

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 06/10/2015	Price Contribution			100.00000	100.00000			0.00	0.00	0	0.0
R2040			On 03/02/2022	Bond Future			10.37500	89.09180			0.00	0.00	0	0.0
R2040			On 05/05/2022	Bond Future			10.56751	89.98964			0.00	30,596,477.60	340	61,245.0
R2040	9.82	Call	On 05/05/2022	Bond Future	371.13000	0.37113	386.70000	0.38670	371.130	11.30	0.15	0.00	0	1,200.0
R2040	10.57	Call	On 05/05/2022	Bond Future	2,251.88000	2.25188	2,295.93000	2.29593	2,251.880	12.59	0.51	0.00	0	1,200.0
R2040	13.04	Put	On 05/05/2022	Bond Future	22.29000	0.02229	22.71000	0.02271	22.290	16.08	0.01	0.00	0	1,200.0
R2040			On 04/08/2022	Bond Future			10.73983	86.64290			0.00	0.00	0	39,528.0
R2040	9.70	Call	On 04/08/2022	Bond Future	489.77000	0.48977	503.19000	0.50319	489.770	11.12	0.15	0.00	0	460.0
R2040	10.70	Call	On 04/08/2022	Bond Future	2,919.89000	2.91989	2,959.70000	2.95970	2,919.890	12.54	0.50	0.00	0	460.0
R2040	12.24	Put	On 04/08/2022	Bond Future	601.12000	0.60112	598.60000	0.59860	601.120	15.13	0.13	0.00	0	460.0
R2040			On 03/11/2022	Bond Future			10.88903	87.86007			0.00	0.00	0	0.0
R2040			On 02/02/2023	Bond Future			11.05025	84.60271			0.00	0.00	0	0.0
R2040			On 31/01/2040	Price Contribution			100.00000	100.00000			0.00	0.00	0	0.0
R2044			On 03/02/2022	Bond Future			10.43500	85.76781			0.00	0.00	0	0.0
R2044			On 05/05/2022	Bond Future			10.62476	86.58103			0.00	252,989,769.66	2,922	52,925.0
R2044			On 04/08/2022	Bond Future			10.78855	83.31551			0.00	0.00	0	21,683.0
R2044			On 03/11/2022	Bond Future			10.93014	84.48596			0.00	0.00	0	0.0
R2044			On 02/02/2023	Bond Future			11.08277	81.30587			0.00	0.00	0	0.0
R2044			On 31/01/2044	Price Contribution			100.00000	100.00000			0.00	0.00	0	0.0
R2048			On 03/02/2022	Bond Future			10.36500	89.41910			0.00	0.00	0	0.0
R2048			On 05/05/2022	Bond Future			10.54629	85.82969			0.00	158,870,756.19	1,851	190,775.0
R2048			On 04/08/2022	Bond Future			10.70158	86.89777			0.00	97,412,400.17	1,121	6,016.0
R2048	9.70	Call	On 04/08/2022	Bond Future	523.28000	0.52328	537.89000	0.53789	523.280	11.59	0.15	0.00	0	2,400.0
R2048	10.40	Call	On 04/08/2022	Bond Future	2,127.41000	2.12741	2,162.91000	2.16291	2,127.410	12.70	0.40	0.00	0	2,400.0
R2048			On 03/11/2022	Bond Future			10.83669	83.71707			0.00	0.00	0	0.0
R2048			On 02/02/2023	Bond Future			10.97966	84.94268			0.00	0.00	0	0.0
R2048			On 28/02/2048	Price Contribution			100.00000	100.00000			0.00	0.00	0	0.0
R209			On 03/02/2022	Bond Future			10.06500	73.78473			0.00	0.00	0	0.0
R209			On 05/05/2022	Bond Future			10.25322	71.36134			0.00	9,205,612.86	129	18,479.0
R209	9.75	Call	On 05/05/2022	Bond Future	597.20000	0.59720	616.97000	0.61697	597.200	11.67	0.25	0.00	0	8,525.0
R209	10.25	Put	On 05/05/2022	Bond Future	1,774.90000	1.77490	1,760.58000	1.76058	1,774.900	12.49	0.49	0.00	0	9,000.0
R209	10.75	Put	On 05/05/2022	Bond Future	777.67000	0.77767	773.22000	0.77322	777.670	13.30	0.26	0.00	0	3,050.0
R209	12.00	Put	On 05/05/2022	Bond Future	81.59000	0.08159	82.23000	0.08223	81.590	15.64	0.04	0.00	0	12,050.0
R209			On 04/08/2022	Bond Future			10.41134	72.28095			0.00	0.00	0	1,550.0
R209			On 03/11/2022	Bond Future			10.55581	70.15123			0.00	0.00	0	0.0
R209			On 02/02/2023	Bond Future			10.70880	71.14770			0.00	0.00	0	0.0
R209			On 31/03/2036	Price Contribution			6.25000	6.25000			0.00	0.00	0	0.0
R209/R186			On 31/03/2036	Price Contribution			100.00000	100.00000			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			214.41192	214.41192		214.41192	214.41192			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			214.58817	214.58817		214.25983	214.25983			0.00	0.00	0	1,039.0
R210	On 04/08/2022	Bond Future			217.40601	217.40601		217.07353	217.07353			0.00	0.00	0	266.0
R210	On 03/11/2022	Bond Future			217.57860	217.57860		217.24188	217.24188			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			220.71540	220.71540		220.37418	220.37418			0.00	0.00	0	0.0
R210	On 31/03/2028	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			9.49000	88.19916		9.49000	88.19916		9.35	0.00	0.00	0	0.0
R213	On 05/05/2022	Bond Future			9.72446	85.45457		9.67955	85.68925		9.58	0.00	295,929,175.91	3,463	24,243.0
R213	On 04/08/2022	Bond Future			9.91818	86.52049		9.87122	86.75837		9.13	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future			10.08773	84.21632		10.03865	84.45791		9.12	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	806.16000	0.80616		867.26000	0.86726	806.160	8.49	0.23	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	885.74000	0.88574		950.99000	0.95099	885.740	8.54	0.25	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	3,293.64000	3.29364		3,165.26000	3.16526	3,293.640	9.02	0.56	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	2,923.16000	2.92316		2,805.07000	2.80507	2,923.160	9.11	0.52	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	2,428.98000	2.42898		2,325.80000	2.32580	2,428.980	9.24	0.45	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	2,069.61000	2.06961		1,978.51000	1.97851	2,069.610	9.39	0.40	0.00	0	200.0
R213	On 02/02/2023	Bond Future			10.27106	85.44634		10.21971	85.69148		8.88	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	926.73000	0.92673		988.75000	0.98875	926.730	8.22	0.24	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	3,663.81000	3.66381		3,534.86000	3.53486	3,663.810	8.75	0.55	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	2,847.61000	2.84761		2,739.93000	2.73993	2,847.610	8.94	0.46	0.00	0	476.0
R213	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			10.38500	70.90719		10.38500	70.90719		13.43	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future			10.55852	68.34680		10.54986	68.39863		13.67	0.00	0.00	0	17,027.0
R214	On 04/08/2022	Bond Future			10.71603	69.19723		10.70704	69.24980		13.12	0.00	0.00	0	1,337.0
R214	On 03/11/2022	Bond Future			10.85328	66.90064		10.84392	66.95429		13.24	0.00	0.00	0	0.0
R214	On 02/02/2023	Bond Future			10.99839	67.87996		10.98867	67.93452		12.94	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :													2,439,653,653.03	25,825	1 195 648.0

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
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Grand Total: 2,439,653,653.03 25,825 1 195 648.0