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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/04/2022

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	818.60300	818.60300		818.23400	818.23400				0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	829.56100	829.56100		829.19800	829.19800				0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	841.57300	841.57300		841.21000	841.21000				0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	855.64700	855.64700		855.28500	855.28500				0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	870.00700	870.00700		853.40000	853.40000				0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	930.46200	930.46200		928.19700	928.19700				0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	942.91700	942.91700		940.63400	940.63400				0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	956.57100	956.57100		954.26000	954.26000				0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	972.56800	972.56800		970.22700	970.22700				0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	988.89000	988.89000		968.57000	968.57000				0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	830.67600	830.67600		827.52500	827.52500				0.00	0.00	0	128.0
ALBI	On 04/08/2022	Index Future	841.79500	841.79500		838.61400	838.61400				0.00	0.00	0	96.0
ALBI	On 03/11/2022	Index Future	853.98500	853.98500		850.76100	850.76100				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		868.26600	868.26600		864.99600	864.99600			0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future		882.83800	882.83800		864.83000	864.83000			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		11.55577	75.83054		11.62376	75.48484			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future		11.77829	76.87566		11.84900	76.52618			0.00	0.00	0	263.0
ES33	On 03/11/2022	Bond Future		11.99386	74.21456		12.06749	73.86040			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		12.19234	75.47773		12.26902	75.11823			0.00	0.00	0	0.0
ES33	On 04/05/2023	Bond Future		12.39541	72.97775		12.25000	73.64884			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		11.94233	74.36111		12.02519	73.87423			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future		12.14412	75.38593		12.23030	74.89338			0.00	0.00	0	3,579.0
ES42	On 03/11/2022	Bond Future		12.34015	72.22535		12.42992	71.72603			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		12.51441	73.45698		12.60774	72.94985			0.00	0.00	0	0.0
ES42	On 04/05/2023	Bond Future		12.69968	70.44915		12.59000	71.03798			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		819.19600	819.19600		816.10600	816.10600			0.00	1,531,896,520.00	187	370.0
GOVI	On 04/08/2022	GOVI		830.16200	830.16200		827.04200	827.04200			0.00	1,527,498,080.00	184	614.0
GOVI	On 03/11/2022	GOVI		842.18300	842.18300		839.02200	839.02200			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI		856.26700	856.26700		853.06000	853.06000			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI		870.63700	870.63700		852.87000	852.87000			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future		160.36721	160.36721		160.36797	160.36797			0.00	21,809,940.56	136	479.0
I2025	On 04/08/2022	Bond Future		160.94247	160.94247		160.94533	160.94533			0.00	21,888,175.92	136	6,802.0
I2025	On 03/11/2022	Bond Future		163.28889	163.28889		163.29267	163.29267			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future		164.38532	164.38532		164.39013	164.39013			0.00	0.00	0	0.0
I2025	On 04/05/2023	Bond Future		167.18374	167.18374		164.74000	164.74000			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		117.77757	117.77757		117.92575	117.92575			0.00	0.00	0	2,554.0
I2029	On 04/08/2022	Bond Future		119.40078	119.40078		119.55259	119.55259			0.00	0.00	0	3,568.0
I2029	On 03/11/2022	Bond Future		119.90244	119.90244		120.05699	120.05699			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		121.93727	121.93727		122.09547	122.09547			0.00	0.00	0	0.0
I2029	On 04/05/2023	Bond Future		122.73844	122.73844		122.34000	122.34000			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		113.82252	113.82252		113.49343	113.49343			0.00	455,290.08	4	2,158.0
I2033	On 04/08/2022	Bond Future		115.39130	115.39130		115.05917	115.05917			0.00	461,565.20	4	5,647.0
I2033	On 03/11/2022	Bond Future		115.75057	115.75057		115.41416	115.41416			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future		117.71476	117.71476		117.37359	117.37359			0.00	0.00	0	0.0
I2033	On 04/05/2023	Bond Future		118.35895	118.35895		118.17000	118.17000			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		130.83646	130.83646		131.58123	131.58123			0.00	1,308,364.60	10	1,820.0
I2038	On 04/08/2022	Bond Future		130.80023	130.80023		131.55704	131.55704			0.00	0.00	0	5,129.0
I2038	On 03/11/2022	Bond Future		132.70747	132.70747		133.47597	133.47597			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future		133.07630	133.07630		133.85852	133.85852			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future		135.34265	135.34265		134.49000	134.49000			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		118.42797	118.42797		121.05693	121.05693			0.00	1,184,279.70	10	6,004.0
I2046	On 04/08/2022	Bond Future		120.06017	120.06017		122.72710	122.72710			0.00	0.00	0	15,759.0
I2046	On 03/11/2022	Bond Future		119.86402	119.86402		122.57001	122.57001			0.00	0.00	0	0.0
I2046	On 02/02/2023	Bond Future		121.89910	121.89910		124.65229	124.65229			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future		121.97251	121.97251		123.17000	123.17000			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		122.66855	122.66855		123.58398	123.58398			0.00	0.00	0	1,672.0
I2050	On 04/08/2022	Bond Future		122.31336	122.31336		123.24300	123.24300			0.00	95,404,420.80	780	9,314.0
I2050	On 03/11/2022	Bond Future		124.09673	124.09673		125.04052	125.04052			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future		124.11069	124.11069		125.07103	125.07103			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future		126.22407	126.22407		127.05000	127.05000			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		317.52700	317.52700		319.11500	319.11500			0.00	0.00	0	374.0
IGOV	On 04/08/2022	Index Future		321.85600	321.85600		323.47000	323.47000			0.00	0.00	0	109.0
IGOV	On 03/11/2022	Index Future		326.59400	326.59400		328.23400	328.23400			0.00	0.00	0	16.0
IGOV	On 02/02/2023	Index Future		332.13200	332.13200		333.80200	333.80200			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future		337.78100	337.78100		334.50000	334.50000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future		4.53000	95.47000		4.54500	95.45500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future		4.86500	95.13500		4.86500	95.13500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future		4.94500	95.05500		4.95000	95.05000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future		5.27500	94.72500		5.27500	94.72500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		5.40500	94.59500		5.43500	94.56500			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			5.70500		94.29500		5.78000	94.22000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.14000		93.86000		6.13000	93.87000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.43500		93.56500		6.46500	93.53500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.70000		93.30000		6.66000	93.34000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.93500		93.06500		6.87500	93.12500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.00500		92.99500		6.94000	93.06000			0.00	0.00	0	72.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.23000		92.77000		7.16000	92.84000			0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.20071		112.70897		8.21338	112.65852		5.13	0.00	57,819,701.61	513	52,963.0
R186	On 05/05/2022	Bond Future	6.73	Call	0.00000		0.00000		0.00000	0.00000	0.000	4.89	0.00	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.28	Call	0.08000		0.00008		0.11000	0.00011	0.080	4.85	0.00	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	1.18000		0.00118		1.42000	0.00142	1.180	4.85	0.00	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	70.74000		0.07074		72.51000	0.07251	70.740	5.07	0.13	0.00	0	435.0
R186	On 05/05/2022	Bond Future	8.14	Call	348.17000		0.34817		343.09000	0.34309	348.170	5.21	0.42	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.35	Call	825.06000		0.82506		805.33000	0.80533	825.060	5.36	0.69	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.64	Put	43.84000		0.04384		54.87000	0.05487	43.840	5.60	0.08	0.00	0	4,035.0
R186	On 05/05/2022	Bond Future	8.94	Put	5.02000		0.00502		7.21000	0.00721	5.020	5.84	0.01	0.00	0	454.0
R186	On 05/05/2022	Bond Future	9.18	Put	0.65000		0.00065		1.07000	0.00107	0.650	6.01	0.00	0.00	0	454.0
R186	On 04/08/2022	Bond Future			8.40223		108.94595		8.41543	108.89633		5.34	0.00	57,632,407.55	529	66,576.0
R186	On 04/08/2022	Bond Future	6.96	Call	25.49000		0.02549		25.02000	0.02502	25.490	4.72	0.02	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	559.97000		0.55997		550.35000	0.55035	559.970	5.19	0.30	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	125.80000		0.12580		132.15000	0.13215	125.800	6.22	0.08	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.58872		110.50936		8.60274	110.45965		5.06	0.00	0.00	0	0.0
R186	On 02/02/2023	Bond Future			8.73021		107.06866		8.74504	107.01915		5.15	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			8.89212		108.87203		8.83000	109.06676			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			330.13668		330.13668		330.40132	330.40132			0.00	8,253,417.00	25	615.0
R197	On 04/08/2022	Bond Future			326.22885		326.22885		326.50154	326.50154			0.00	8,155,721.25	25	328.0
R197	On 03/11/2022	Bond Future			330.98521		330.98521		331.26369	331.26369			0.00	0.00	0	0.0
R197	On 02/02/2023	Bond Future			327.91433		327.91433		328.19870	328.19870			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			333.50082		333.50082		328.32000	328.32000			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			251.01329		251.01329		251.82443	251.82443			0.00	0.00	0	786.0
R202	On 04/08/2022	Bond Future			249.98043		249.98043		250.80605	250.80605			0.00	0.00	0	6,489.0
R202	On 03/11/2022	Bond Future			253.62476		253.62476		254.46357	254.46357			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			253.31319		253.31319		254.16754	254.16754			0.00	0.00	0	0.0
R202	On 04/05/2023	Bond Future			257.62637		257.62637		254.19000	254.19000			0.00	0.00	0	0.0

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R202	On 07/12/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future		5.52124	103.21869		5.55545	103.19160		0.98	0.00	18,166,489.44	176	14,714.0
R2023	On 04/08/2022	Bond Future		5.59890	104.59116		5.64692	104.56485		0.86	0.00	20,395,276.20	195	22,183.0
R2023	On 03/11/2022	Bond Future		5.28967	102.21590		5.37314	102.19015		0.49	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		9.87519	92.19180		9.90794	92.02908		8.15	0.00	876,928,401.60	9,512	62,558.0
R2030	On 05/05/2022	Bond Future	7.73	Call	0.00000	0.00000	0.00000	0.00000	0.000	7.49	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	7.50	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	7.51	0.00	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	0.01000	0.00001	0.02000	0.00002	0.010	7.53	0.00	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	0.05000	0.00005	0.05000	0.00005	0.050	7.55	0.00	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.15	Call	1.78000	0.00178	1.69000	0.00169	1.780	7.60	0.00	0.00	0	7,500.0
R2030	On 05/05/2022	Bond Future	9.35	Put	2,678.03000	2.67803	2,839.27000	2.83927	2,678.030	7.73	0.97	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.60	Put	1,515.28000	1.51528	1,663.91000	1.66391	1,515.280	7.99	0.83	0.00	0	5,000.0
R2030	On 05/05/2022	Bond Future	9.65	Put	1,313.49000	1.31349	1,456.70000	1.45670	1,313.490	8.05	0.78	0.00	0	5,000.0
R2030	On 05/05/2022	Bond Future	9.95	Put	435.63000	0.43563	525.05000	0.52505	435.630	8.39	0.40	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	127.47000	0.12747	169.14000	0.16914	127.470	8.79	0.15	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	0.32000	0.00032	0.67000	0.00067	0.320	9.93	0.00	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future		10.08825	89.43346		10.12240	89.26975		8.42	0.00	850,691,071.52	9,512	94,826.0
R2030	On 04/08/2022	Bond Future	8.30	Call	16.10000	0.01610	14.73000	0.01473	16.100	7.99	0.01	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	157.26000	0.15726	145.52000	0.14552	157.260	7.77	0.09	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	437.88000	0.43788	473.10000	0.47310	437.880	9.44	0.18	0.00	0	800.0
R2030	On 03/11/2022	Bond Future		10.27969	90.71762		10.31538	90.55209		7.93	0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future		10.44705	88.23358		10.48436	88.06615		7.94	0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future	8.81	Call	278.53000	0.27853	263.28000	0.26328	278.530	7.36	0.10	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.66	Put	4,696.16000	4.69616	4,819.27000	4.81927	4,696.160	7.76	0.71	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.94	Put	3,827.19000	3.82719	3,937.70000	3.93770	3,827.190	7.91	0.63	0.00	0	102.0
R2030	On 04/05/2023	Bond Future		10.63037	89.72068		10.53000	89.15796			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		10.25654	88.59510		10.30411	88.32866		9.45	0.00	1,974,696,183.90	22,289	128,260.0
R2032	On 05/05/2022	Bond Future	9.58	Call	2.87000	0.00287	2.27000	0.00227	2.870	8.73	0.01	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.18	Call	483.45000	0.48345	405.82000	0.40582	483.450	9.76	0.40	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.29	Call	787.20000	0.78720	673.75000	0.67375	787.200	9.97	0.55	0.00	0	993.0
R2032	On 05/05/2022	Bond Future	10.98	Put	13.01000	0.01301	23.11000	0.02311	13.010	11.17	0.02	0.00	0	993.0
R2032	On 05/05/2022	Bond Future	11.18	Put	2.77000	0.00277	5.64000	0.00564	2.770	11.36	0.00	0.00	0	780.0
R2032	On 04/08/2022	Bond Future		10.44893	89.79388		10.49836	89.52506		9.09	0.00	473,483,129.24	5,273	68,416.0
R2032	On 04/08/2022	Bond Future	8.97	Call	21.58000	0.02158	18.24000	0.01824	21.580	7.87	0.02	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.40	Call	143.06000	0.14306	125.55000	0.12555	143.060	8.40	0.08	0.00	0	1,300.0
R2032	On 04/08/2022	Bond Future	9.72	Call	402.86000	0.40286	361.90000	0.36190	402.860	8.82	0.18	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	10.10	Call	982.46000	0.98246	900.99000	0.90099	982.460	9.19	0.34	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	325.85000	0.32585	364.80000	0.36480	325.850	11.21	0.12	0.00	0	800.0		
R2032	On 03/11/2022	Bond Future			10.63161	86.93152	10.68311	86.65930		9.26	0.00	0.00	0	0.0		
R2032	On 03/11/2022	Bond Future	9.31	Call	228.67000	0.22867	206.17000	0.20617	228.670	8.30	0.09	0.00	0	180.0		
R2032	On 03/11/2022	Bond Future	9.36	Call	254.42000	0.25442	229.73000	0.22973	254.420	8.29	0.10	0.00	0	454.0		
R2032	On 03/11/2022	Bond Future	9.46	Call	312.98000	0.31298	283.47000	0.28347	312.980	8.28	0.12	0.00	0	500.0		
R2032	On 03/11/2022	Bond Future	9.92	Call	839.92000	0.83992	776.21000	0.77621	839.920	8.75	0.26	0.00	0	750.0		
R2032	On 03/11/2022	Bond Future	10.11	Put	3,989.28000	3.98928	4,180.56000	4.18056	3,989.280	8.94	0.68	0.00	0	454.0		
R2032	On 03/11/2022	Bond Future	10.16	Put	3,809.61000	3.80961	3,996.18000	3.99618	3,809.610	8.99	0.66	0.00	0	180.0		
R2032	On 03/11/2022	Bond Future	10.21	Call	1,363.46000	1.36346	1,273.06000	1.27306	1,363.460	9.03	0.36	0.00	0	500.0		
R2032	On 03/11/2022	Bond Future	10.49	Put	2,757.40000	2.75740	2,912.07000	2.91207	2,757.400	9.25	0.54	0.00	0	454.0		
R2032	On 03/11/2022	Bond Future	10.56	Put	2,565.30000	2.56530	2,713.14000	2.71314	2,565.300	9.31	0.51	0.00	0	180.0		
R2032	On 03/11/2022	Bond Future	10.67	Call	2,487.51000	2.48751	2,352.52000	2.35252	2,487.510	9.40	0.53	0.00	0	750.0		
R2032	On 03/11/2022	Bond Future	11.55	Put	895.68000	0.89568	963.51000	0.96351	895.680	10.49	0.22	0.00	0	500.0		
R2032	On 03/11/2022	Bond Future	12.30	Put	405.45000	0.40545	440.11000	0.44011	405.450	11.52	0.11	0.00	0	750.0		
R2032	On 02/02/2023	Bond Future			10.78976	88.39116	10.84337	88.11520		8.89	0.00	0.00	0	0.0		
R2032	On 02/02/2023	Bond Future	9.31	Call	356.04000	0.35604	326.73000	0.32673	356.040	8.10	0.12	0.00	0	454.0		
R2032	On 02/02/2023	Bond Future	9.47	Call	467.11000	0.46711	430.32000	0.43032	467.110	8.12	0.15	0.00	0	500.0		
R2032	On 02/02/2023	Bond Future	9.92	Call	1,003.27000	1.00327	937.08000	0.93708	1,003.270	8.47	0.26	0.00	0	750.0		
R2032	On 02/02/2023	Bond Future	10.16	Put	4,738.45000	4.73845	4,929.89000	4.92989	4,738.450	8.66	0.67	0.00	0	454.0		
R2032	On 02/02/2023	Bond Future	10.22	Call	1,520.36000	1.52036	1,431.08000	1.43108	1,520.360	8.71	0.35	0.00	0	500.0		
R2032	On 02/02/2023	Bond Future	10.50	Put	3,623.56000	3.62356	3,787.65000	3.78765	3,623.560	8.89	0.57	0.00	0	454.0		
R2032	On 02/02/2023	Bond Future	10.67	Call	2,523.49000	2.52349	2,397.79000	2.39779	2,523.490	9.00	0.48	0.00	0	750.0		
R2032	On 02/02/2023	Bond Future	11.84	Put	1,179.96000	1.17996	1,251.66000	1.25166	1,179.960	10.26	0.24	0.00	0	500.0		
R2032	On 02/02/2023	Bond Future	12.75	Put	517.02000	0.51702	553.20000	0.55320	517.020	11.06	0.12	0.00	0	750.0		
R2032	On 04/05/2023	Bond Future			10.95664	85.72403	10.88000	86.10985			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			10.63095	89.55129	10.69860	89.12628		10.74	0.00	205,967,967.00	2,300	64,218.0		
R2035	On 04/08/2022	Bond Future			10.82114	90.72288	10.89144	90.29327		10.35	0.00	214,831,779.84	2,368	99,562.0		
R2035	On 04/08/2022	Bond Future	9.53	Call	54.72000	0.05472	43.38000	0.04338	54.720	8.91	0.03	0.00	0	400.0		
R2035	On 04/08/2022	Bond Future	9.84	Call	200.36000	0.20036	165.97000	0.16597	200.360	9.42	0.10	0.00	0	100.0		
R2035	On 04/08/2022	Bond Future	10.53	Call	1,256.79000	1.25679	1,112.69000	1.11269	1,256.790	10.39	0.37	0.00	0	400.0		
R2035	On 04/08/2022	Bond Future	10.64	Put	2,661.99000	2.66199	2,925.44000	2.92544	2,661.990	10.51	0.58	0.00	0	100.0		
R2035	On 04/08/2022	Bond Future	11.13	Put	1,357.87000	1.35787	1,526.26000	1.52626	1,357.870	11.26	0.35	0.00	0	100.0		
R2035	On 04/08/2022	Bond Future	12.18	Put	275.62000	0.27562	322.83000	0.32283	275.620	12.92	0.09	0.00	0	400.0		
R2035	On 03/11/2022	Bond Future			10.99244	87.56104	11.06546	87.12583		10.51	0.00	0.00	0	0.0		
R2035	On 03/11/2022	Bond Future	9.82	Call	363.92000	0.36392	315.50000	0.31550	363.920	9.40	0.13	0.00	0	582.0		
R2035	On 03/11/2022	Bond Future	10.30	Call	1,028.46000	1.02846	920.80000	0.92080	1,028.460	10.06	0.27	0.00	0	1,000.0		
R2035	On 03/11/2022	Bond Future	10.57	Put	4,171.54000	4.17154	4,459.43000	4.45943	4,171.540	10.35	0.64	0.00	0	582.0		
R2035	On 03/11/2022	Bond Future	10.99	Put	2,753.48000	2.75348	2,977.08000	2.97708	2,753.480	10.73	0.49	0.00	0	582.0		
R2035	On 03/11/2022	Bond Future	11.05	Call	2,935.02000	2.93502	2,714.41000	2.71441	2,935.020	10.81	0.54	0.00	0	1,000.0		
R2035	On 03/11/2022	Bond Future	12.68	Put	498.31000	0.49831	554.96000	0.55496	498.310	13.30	0.11	0.00	0	1,000.0		
R2035	On 02/02/2023	Bond Future			11.14176	89.06928	11.21760	88.62764		10.10	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	536.55000	0.53655		477.13000	0.47713	536.550		9.25	0.15	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	10.30	Call	1,232.87000	1.23287		1,120.89000	1.12089	1,232.870		9.74	0.27	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	10.66	Put	4,856.19000	4.85619		5,141.14000	5.14114	4,856.190		10.03	0.62	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	3,005.04000	3.00504		2,798.12000	2.79812	3,005.040		10.34	0.49	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	11.06	Put	3,514.92000	3.51492		3,748.36000	3.74836	3,514.920		10.35	0.51	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	13.22	Put	535.87000	0.53587		588.46000	0.58846	535.870		12.55	0.11	0.00	0	1,000.0
R2035	On 04/05/2023	Bond Future			11.30061	86.05514		11.21000	86.57476				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			10.76987	85.71753		10.83240	85.31903			11.42	0.00	158,748,865.56	1,852	52,188.0
R2037	On 04/08/2022	Bond Future			10.95197	82.62121		11.01686	82.21846			11.58	0.00	153,014,480.92	1,852	104,432.0
R2037	On 04/08/2022	Bond Future	10.10	Call	297.66000	0.29766		253.01000	0.25301	297.660		10.54	0.13	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	2,251.23000	2.25123		2,473.49000	2.47349	2,251.230		11.77	0.51	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.21	Call	3,033.81000	3.03381		2,796.45000	2.79645	3,033.810		12.28	0.63	0.00	0	1,050.0
R2037	On 04/08/2022	Bond Future	11.42	Put	1,069.52000	1.06952		1,201.56000	1.20156	1,069.520		12.69	0.29	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.95	Put	480.61000	0.48061		550.66000	0.55066	480.610		13.69	0.15	0.00	0	1,050.0
R2037	On 03/11/2022	Bond Future			11.11417	83.80783		11.18144	83.39984			11.21	0.00	0.00	0	0.0
R2037	On 02/02/2023	Bond Future			11.25832	80.95818		11.32809	80.54409			11.36	0.00	0.00	0	0.0
R2037	On 04/05/2023	Bond Future			11.41053	82.32355		11.31000	82.91281				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			10.87892	87.80171		10.96151	87.23576			12.05	0.00	2,341,056,993.73	26,663	34,174.0
R2040	On 05/05/2022	Bond Future	9.82	Call	0.01000	0.00001		0.01000	0.00001	0.010		10.78	0.00	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	148.05000	0.14805		94.09000	0.09409	148.050		11.66	0.15	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		15.37	0.00	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.05536	84.48323		11.14112	83.91081			12.25	0.00	1,478,118,592.08	17,496	85,088.0
R2040	On 04/08/2022	Bond Future	9.70	Call	45.76000	0.04576		33.94000	0.03394	45.760		10.49	0.03	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	1,222.75000	1.22275		1,046.02000	1.04602	1,222.750		12.18	0.34	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	410.34000	0.41034		490.41000	0.49041	410.340		14.98	0.12	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			11.21227	85.69669		11.30119	85.11654			11.86	0.00	0.00	0	0.0
R2040	On 02/02/2023	Bond Future			11.35195	82.62853		11.44416	82.03950			12.05	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future			11.49877	84.02236		11.42000	84.52020				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			10.89736	84.62391		10.98486	84.01164			12.74	0.00	389,777,729.46	4,606	41,808.0
R2044	On 04/08/2022	Bond Future			11.06408	81.38765		11.15493	80.76820			12.96	0.00	374,871,515.90	4,606	47,183.0
R2044	On 03/11/2022	Bond Future			11.21198	82.55666		11.30614	81.92879			12.56	0.00	0.00	0	0.0
R2044	On 02/02/2023	Bond Future			11.34331	79.56104		11.44090	78.92345			12.77	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future			11.48093	80.90320		11.42000	81.29756				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			10.84599	83.60154		10.92334	83.04305			13.24	0.00	1,100,279,867.94	13,161	134,025.0

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			11.00560	84.69468		11.08588	84.12985			12.80	0.00	449,220,582.72	5,304	178,768.0
R2048	On 04/08/2022	Bond Future	10.20	Call	390.06000	0.39006		319.82000	0.31982	390.060		11.85	0.15	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.90	Call	2,009.96000	2.00996		1,769.90000	1.76990	2,009.960		13.01	0.46	0.00	0	1,700.0
R2048	On 03/11/2022	Bond Future			11.14825	81.50868		11.23148	80.93618			13.06	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			11.27215	82.91343		11.35836	82.33214			12.61	0.00	0.00	0	0.0
R2048	On 04/05/2023	Bond Future			11.40222	79.86058		11.34000	80.27636				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			10.59665	69.42456		10.66394	69.05384			12.04	0.00	701,465,754.24	10,104	13,374.0
R209	On 05/05/2022	Bond Future	9.50	Call	0.00000	0.00000		0.00000	0.00000	0.000		10.75	0.00	0.00	0	2,975.0
R209	On 05/05/2022	Bond Future	9.75	Call	0.26000	0.00026		0.16000	0.00016	0.260		10.83	0.00	0.00	0	6,525.0
R209	On 05/05/2022	Bond Future	10.25	Put	2,038.61000	2.03861		2,383.51000	2.38351	2,038.610		11.51	0.89	0.00	0	9,000.0
R209	On 05/05/2022	Bond Future	10.75	Put	339.60000	0.33960		490.62000	0.49062	339.600		12.59	0.31	0.00	0	1,050.0
R209	On 05/05/2022	Bond Future	12.00	Put	0.04000	0.00004		0.14000	0.00014	0.040		14.82	0.00	0.00	0	10,050.0
R209	On 04/08/2022	Bond Future			10.75906	70.36392		10.82865	69.98912			11.65	0.00	618,287,765.04	8,787	12,425.0
R209	On 03/11/2022	Bond Future			10.91192	68.22899		10.98396	67.84920			11.79	0.00	0.00	0	3,610.0
R209	On 03/11/2022	Bond Future	9.25	Call	96.05000	0.09605		81.06000	0.08106	96.050		10.47	0.05	0.00	0	8,000.0
R209	On 03/11/2022	Bond Future	10.00	Put	5,636.53000	5.63653		5,949.93000	5.94993	5,636.530		10.83	0.81	0.00	0	8,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	2,171.52000	2.17152		2,353.91000	2.35391	2,171.520		12.06	0.45	0.00	0	8,000.0
R209	On 02/02/2023	Bond Future			11.04402	69.37443		11.11854	68.98890			11.38	0.00	0.00	0	0.0
R209	On 04/05/2023	Bond Future			11.18123	67.39437		11.10000	67.81006				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			219.90231	219.90231		220.50102	220.50102				0.00	0.00	0	988.0
R210	On 04/08/2022	Bond Future			222.93306	222.93306		223.54282	223.54282				0.00	668,799.18	3	931.0
R210	On 03/11/2022	Bond Future			223.23200	223.23200		223.85160	223.85160				0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			227.02135	227.02135		227.65345	227.65345				0.00	0.00	0	0.0
R210	On 04/05/2023	Bond Future			227.85080	227.85080		227.68000	227.68000				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			10.10777	83.48521		10.15040	83.26986			9.24	0.00	442,054,186.95	5,295	22,222.0
R213	On 04/08/2022	Bond Future			10.30794	84.57912		10.35229	84.36190			8.88	0.00	482,946,775.20	5,710	12,699.0
R213	On 03/11/2022	Bond Future			10.48908	82.27399		10.53528	82.05415			8.83	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	216.64000	0.21664		198.33000	0.19833	216.640		8.15	0.10	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	251.16000	0.25116		230.47000	0.23047	251.160		8.20	0.11	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	4,086.65000	4.08665		4,249.23000	4.24923	4,086.650		8.72	0.71	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	3,611.11000	3.61111		3,763.79000	3.76379	3,611.110		8.82	0.67	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	Open Interest
R213	10.19	Put	2,971.72000		2.97172	3,108.78000	3.10878	2,971.720		8.97	0.59	0.00	0	476.0
R213	10.37	Put	2,499.97000		2.49997	2,623.29000	2.62329	2,499.970		9.13	0.53	0.00	0	200.0
R213			10.64502		83.68872	10.69314	83.46604			8.61	0.00	0.00	0	0.0
R213	9.16	Call	350.39000		0.35039	325.60000	0.32560	350.390		7.90	0.12	0.00	0	476.0
R213	10.01	Put	4,289.94000		4.28994	4,444.72000	4.44472	4,289.940		8.30	0.67	0.00	0	476.0
R213	10.35	Put	3,291.68000		3.29168	3,424.68000	3.42468	3,291.680		8.51	0.57	0.00	0	476.0
R213	10.43	Call	2,079.37000		2.07937	1,984.48000	1.98448	2,079.370		8.57	0.45	0.00	0	912.0
R213	12.20	Put	703.54000		0.70354	744.63000	0.74463	703.540	10.34	10.34	0.17	0.00	0	912.0
R213			10.81424		81.53438	10.74000	81.86980				0.00	0.00	0	0.0
R213			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R213/R186			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R214			10.86630		66.54415	10.94866	66.07455			13.18	0.00	945,858,548.10	14,214	9,531.0
R214			11.02764		67.41423	11.11294	66.93915			12.76	0.00	417,024,426.78	6,186	14,860.0
R214			11.17203		65.11312	11.26028	64.63158			13.00	0.00	0.00	0	0.0
R214			11.29748		66.23509	11.38873	65.74611			12.56	0.00	0.00	0	0.0
R214			11.42936		64.04397	11.37000	64.35945				0.00	0.00	0	0.0
R214			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R214/R209			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
Total for Derivatives :												18,022,323,066.81	180,007	1 673 485.0
Grand Total:												18,022,323,066.81	180,007	1 673 485.0