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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/04/2022

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	815.21800	815.21800		818.40500	818.40500				0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	826.05400	826.05400		829.30500	829.30500				0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	837.98300	837.98300		841.29100	841.29100				0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	851.94600	851.94600		855.32300	855.32300				0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	866.22000	866.22000		869.66000	869.66000				0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	922.18400	922.18400		929.81600	929.81600				0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	934.44200	934.44200		942.20000	942.20000				0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	947.93700	947.93700		955.81700	955.81700				0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	963.73100	963.73100		971.76000	971.76000				0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	979.87800	979.87800		988.04900	988.04900				0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	822.51800	822.51800		829.87300	829.87300				0.00	361,907,920.00	44	29.0
ALBI	On 04/08/2022	Index Future	833.45100	833.45100		840.92600	840.92600				0.00	366,718,440.00	44	126.0
ALBI	On 03/11/2022	Index Future	845.48700	845.48700		853.08000	853.08000				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	Open Interest
ALBI	On 02/02/2023	Index Future			859.57400	859.57400	867.30900	867.30900			0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future			873.97600	873.97600	881.84700	881.84700			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			11.71079	75.04555	11.56295	75.79393			0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future			11.94164	76.07177	11.78721	76.83145			0.00	0.00	0	350.0
ES33	On 03/11/2022	Bond Future			12.16486	73.39566	12.00377	74.16675			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future			12.37193	74.63959	12.20369	75.42436			0.00	0.00	0	0.0
ES33	On 04/05/2023	Bond Future			12.58335	72.12289	12.40772	72.92133			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			12.10433	73.41414	11.96126	74.24941			0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future			12.31439	74.41808	12.16506	75.26574			0.00	0.00	0	4,769.0
ES42	On 03/11/2022	Bond Future			12.51828	71.24015	12.36249	72.10055			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future			12.70087	72.44977	12.53852	73.32539			0.00	0.00	0	0.0
ES42	On 04/05/2023	Bond Future			12.89463	69.42240	12.72522	70.31320			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			811.11900	811.11900	818.41300	818.41300			0.00	194,668,560.00	24	2.0
GOVI	On 04/08/2022	GOVI			821.90100	821.90100	829.31300	829.31300			0.00	147,942,180.00	18	1,113.0
GOVI	On 03/11/2022	GOVI			833.77000	833.77000	841.29900	841.29900			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI			847.66200	847.66200	855.33100	855.33100			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI			861.86500	861.86500	869.66900	869.66900			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future			160.29492	160.29492	160.31762	160.31762			0.00	0.00	0	426.0
I2025	On 04/08/2022	Bond Future			160.85208	160.85208	160.87723	160.87723			0.00	0.00	0	6,855.0
I2025	On 03/11/2022	Bond Future			163.19014	163.19014	163.21656	163.21656			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future			164.27319	164.27319	164.30146	164.30146			0.00	0.00	0	0.0
I2025	On 04/05/2023	Bond Future			167.06445	167.06445	167.09383	167.09383			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			117.58044	117.58044	117.63784	117.63784			0.00	0.00	0	2,007.0
I2029	On 04/08/2022	Bond Future			119.18838	119.18838	119.24812	119.24812			0.00	0.00	0	3,515.0
I2029	On 03/11/2022	Bond Future			119.68188	119.68188	119.74318	119.74318			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		121.70462	121.70462		121.76799	121.76799			0.00	0.00	0	0.00
I2029	On 04/05/2023	Bond Future		122.49790	122.49790		122.56276	122.56276			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		113.87758	113.87758		113.76162	113.76162			0.00	0.00	0	503.00
I2033	On 04/08/2022	Bond Future		115.43491	115.43491		115.31887	115.31887			0.00	19,970,239.43	173	7,302.00
I2033	On 03/11/2022	Bond Future		115.79023	115.79023		115.67313	115.67313			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future		117.74696	117.74696		117.62888	117.62888			0.00	0.00	0	0.00
I2033	On 04/05/2023	Bond Future		118.38782	118.38782		118.26817	118.26817			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		130.51412	130.51412		130.49234	130.49234			0.00	0.00	0	1,076.00
I2038	On 04/08/2022	Bond Future		130.45965	130.45965		130.43939	130.43939			0.00	0.00	0	6,836.00
I2038	On 03/11/2022	Bond Future		132.35617	132.35617		132.33631	132.33631			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future		132.70950	132.70950		132.69026	132.69026			0.00	0.00	0	0.00
I2038	On 04/05/2023	Bond Future		134.96525	134.96525		134.94620	134.94620			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		118.31168	118.31168		118.89156	118.89156			0.00	0.00	0	6,004.00
I2046	On 04/08/2022	Bond Future		119.92968	119.92968		120.51913	120.51913			0.00	0.00	0	15,759.00
I2046	On 03/11/2022	Bond Future		119.72645	119.72645		120.32505	120.32505			0.00	0.00	0	1,566.00
I2046	On 02/02/2023	Bond Future		121.75082	121.75082		122.36065	122.36065			0.00	0.00	0	0.00
I2046	On 04/05/2023	Bond Future		121.81767	121.81767		122.43814	122.43814			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		122.52731	122.52731		123.19389	123.19389			0.00	112,480,070.58	918	1,201.00
I2050	On 04/08/2022	Bond Future		122.15710	122.15710		122.83457	122.83457			0.00	112,140,217.80	918	10,961.00
I2050	On 03/11/2022	Bond Future		123.93265	123.93265		124.62074	124.62074			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future		123.93472	123.93472		124.63547	124.63547			0.00	0.00	0	0.00
I2050	On 04/05/2023	Bond Future		126.04125	126.04125		126.75436	126.75436			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
IGOV	On 05/05/2022	Index Future		317.08400	317.08400		317.53300	317.53300			0.00	6,341,680.00	2	15.00
IGOV	On 04/08/2022	Index Future		321.37800	321.37800		321.84100	321.84100			0.00	3,213,780.00	1	483.00
IGOV	On 03/11/2022	Index Future		326.09700	326.09700		326.57000	326.57000			0.00	0.00	0	16.00
IGOV	On 02/02/2023	Index Future		331.60600	331.60600		332.09300	332.09300			0.00	0.00	0	0.00
IGOV	On 04/05/2023	Index Future		337.23700	337.23700		337.73500	337.73500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future		4.54000	95.46000		4.53000	95.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future		4.89000	95.11000		4.87500	95.12500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future		4.98000	95.02000		4.96500	95.03500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future		5.29000	94.71000		5.26000	94.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		5.40500	94.59500		5.39500	94.60500			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	5.71000	94.29000		5.70500	94.29500			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/12/2022			Jibar Tradeable Future	6.17000	93.83000		6.14000	93.86000			0.00	0.00	0	68.0
JIBAR FUTURE	On	15/03/2023			Jibar Tradeable Future	6.48500	93.51500		6.47000	93.53000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/06/2023			Jibar Tradeable Future	6.81000	93.19000		6.78000	93.22000			0.00	0.00	0	0.0
JIBAR FUTURE	On	20/09/2023			Jibar Tradeable Future	7.05000	92.95000		7.02000	92.98000			0.00	0.00	0	75.0
JIBAR FUTURE	On	20/12/2023			Jibar Tradeable Future	7.17500	92.82500		7.13500	92.86500			0.00	0.00	0	72.0
JIBAR FUTURE	On	20/03/2024			Jibar Tradeable Future	7.39500	92.60500		7.36500	92.63500			0.00	0.00	0	0.0
R186	On	05/05/2022			Bond Future	8.31592	112.25128		8.20295	112.70005		5.16	0.00	764,094,462.96	6,807	35,068.0
R186	On	05/05/2022	6.73	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000	5.23	0.00	0.00	0	3,600.0
R186	On	05/05/2022	7.28	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000	5.03	0.00	0.00	0	435.0
R186	On	05/05/2022	7.48	Call	Bond Future	0.00000	0.00000		0.12000	0.00012	0.000	4.98	0.00	0.00	0	3,600.0
R186	On	05/05/2022	7.88	Call	Bond Future	3.32000	0.00332		27.76000	0.02776	3.320	4.96	0.01	0.00	0	435.0
R186	On	05/05/2022	8.14	Call	Bond Future	82.42000	0.08242		248.08000	0.24808	82.420	5.09	0.19	0.00	0	454.0
R186	On	05/05/2022	8.35	Call	Bond Future	397.41000	0.39741		732.66000	0.73266	397.410	5.25	0.57	0.00	0	454.0
R186	On	05/05/2022	8.64	Put	Bond Future	26.58000	0.02658		15.51000	0.01551	26.580	5.58	0.07	0.00	0	4,035.0
R186	On	05/05/2022	8.94	Put	Bond Future	1.13000	0.00113		0.89000	0.00089	1.130	5.97	0.00	0.00	0	454.0
R186	On	05/05/2022	9.18	Put	Bond Future	0.06000	0.00006		0.07000	0.00007	0.060	6.28	0.00	0.00	0	454.0
R186	On	04/08/2022			Bond Future	8.52917	108.46999		8.40745	108.92632		5.39	0.00	738,355,221.93	6,807	78,030.0
R186	On	04/08/2022	6.96	Call	Bond Future	23.77000	0.02377		38.10000	0.03810	23.770	5.19	0.02	0.00	0	3,600.0
R186	On	04/08/2022	7.96	Call	Bond Future	392.67000	0.39267		521.29000	0.52129	392.670	5.15	0.23	0.00	0	3,600.0
R186	On	04/08/2022	9.78	Put	Bond Future	154.78000	0.15478		122.28000	0.12228	154.780	6.32	0.09	0.00	0	3,600.0
R186	On	03/11/2022			Bond Future	8.72665	110.02155		8.59558	110.48503		5.11	0.00	0.00	0	11,129.0
R186	On	02/02/2023			Bond Future	8.88157	106.56462		8.73975	107.03681		5.03	0.00	0.00	0	0.0
R186	On	04/05/2023			Bond Future	9.05751	108.35576		8.90352	108.83634		4.81	0.00	0.00	0	0.0
R186	On	21/12/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On	21/12/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On	21/12/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On	05/05/2022			Bond Future	330.04682	330.04682		330.04116	330.04116			0.00	0.00	0	615.0
R197	On	04/08/2022			Bond Future	326.10240	326.10240		326.10106	326.10106			0.00	0.00	0	328.0
R197	On	03/11/2022			Bond Future	330.84234	330.84234		330.84285	330.84285			0.00	0.00	0	0.0
R197	On	02/02/2023			Bond Future	327.74480	327.74480		327.74805	327.74805			0.00	0.00	0	0.0
R197	On	04/05/2023			Bond Future	333.31760	333.31760		333.32225	333.32225			0.00	0.00	0	0.0
R197	On	07/12/2023			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On	05/05/2022			Bond Future	250.83498	250.83498		250.79357	250.79357			0.00	0.00	0	786.0
R202	On	04/08/2022			Bond Future	249.77274	249.77274		249.73420	249.73420			0.00	0.00	0	6,519.0
R202	On	03/11/2022			Bond Future	253.40286	253.40286		253.36515	253.36515			0.00	0.00	0	0.0
R202	On	02/02/2023			Bond Future	253.06926	253.06926		253.03308	253.03308			0.00	0.00	0	0.0
R202	On	04/05/2023			Bond Future	257.37025	257.37025		257.33452	257.33452			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.46279		103.26501		5.46493	103.26331		0.99	0.00	0.00	0	13,640.0
R2023	On 04/08/2022	Bond Future			5.48943		104.65118		5.49004	104.65085		0.70	0.00	0.00	0	22,183.0
R2023	On 03/11/2022	Bond Future			5.24099		102.23093		5.24021	102.23117		0.38	0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 05/05/2022	Bond Future			10.01558		91.49689		9.87264	92.20449		8.18	0.00	215,383,679.06	2,354	53,730.0
R2030	On 05/05/2022	Bond Future	7.73	Call	0.00000		0.00000		0.00000	0.00000	0.000	7.60	0.00	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	0.00000		0.00000		0.00000	0.00000	0.000	7.58	0.00	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	0.00000		0.00000		0.00000	0.00000	0.000	7.57	0.00	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	0.00000		0.00000		0.00000	0.00000	0.000	7.56	0.00	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	0.00000		0.00000		0.00000	0.00000	0.000	7.56	0.00	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.15	Call	0.00000		0.00000	0.14000	0.00014	0.000	0.000	7.57	0.00	0.00	0	7,500.0
R2030	On 05/05/2022	Bond Future	9.35	Put	3,356.57000	3.35657		2,652.45000	2.65245	3,356.570	7.68	1.00	0.00	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.60	Put	2,085.15000	2.08515		1,437.97000	1.43797	2,085.150	7.98	0.98	0.00	0.00	0	5,000.0
R2030	On 05/05/2022	Bond Future	9.65	Put	1,839.80000	1.83980		1,223.14000	1.22314	1,839.800	8.04	0.96	0.00	0.00	0	5,000.0
R2030	On 05/05/2022	Bond Future	9.95	Put	613.14000	0.61314		323.57000	0.32357	613.140	8.53	0.62	0.00	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	140.33000	0.14033		67.83000	0.06783	140.330	9.08	0.21	0.00	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	0.03000	0.00003		0.03000	0.00003	0.030	10.48	0.00	0.00	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			10.23781		88.71932		10.08738	89.43764		8.41	0.00	208,845,279.28	2,354	94,844.0
R2030	On 04/08/2022	Bond Future	8.30	Call	6.74000	0.00674		13.30000	0.01330	6.740	7.98	0.01	0.00	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	85.66000	0.08566		141.63000	0.14163	85.660	7.75	0.06	0.00	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	533.73000	0.53373		409.18000	0.40918	533.730	9.44	0.21	0.00	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			10.43739		89.98917		10.27955	90.71827		8.03	0.00	0.00	0	18,731.0
R2030	On 02/02/2023	Bond Future			10.61427		87.48630		10.44820	88.22841		8.07	0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future	8.81	Call	211.82000	0.21182		285.03000	0.28503	211.820	7.48	0.08	0.00	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.66	Put	5,173.36000	5.17336		4,632.37000	4.63237	5,173.360	7.57	0.76	0.00	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.94	Put	4,242.99000	4.24299		3,761.63000	3.76163	4,242.990	7.74	0.68	0.00	0.00	0	102.0
R2030	On 04/05/2023	Bond Future			10.80700		88.95778		10.63220	89.71273		7.79	0.00	0.00	0	0.0
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2032	On 05/05/2022	Bond Future			10.40898		87.74510		10.27086	88.51478		9.50	0.00	350,366,184.30	3,993	79,205.0
R2032	On 05/05/2022	Bond Future	9.58	Call	0.00000	0.00000		0.15000	0.00015	0.000	8.49	0.00	0.00	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.18	Call	75.31000	0.07531		303.29000	0.30329	75.310	9.34	0.13	0.00	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.29	Call	208.64000	0.20864		587.20000	0.58720	208.640	9.60	0.29	0.00	0.00	0	993.0
R2032	On 05/05/2022	Bond Future	10.98	Put	4.72000	0.00472		2.72000	0.00272	4.720	11.19	0.01	0.00	0.00	0	993.0
R2032	On 05/05/2022	Bond Future	11.18	Put	0.47000	0.00047		0.34000	0.00034	0.470	11.50	0.00	0.00	0.00	0	780.0
R2032	On 04/08/2022	Bond Future			10.60982		88.92295		10.46541	89.70413		9.21	0.00	363,961,634.35	4,093	70,318.0
R2032	On 04/08/2022	Bond Future	8.97	Call	10.80000	0.01080		21.40000	0.02140	10.800	8.13	0.01	0.00	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.40	Call	54.57000	0.05457		96.23000	0.09623	54.570	7.96	0.04	0.00	0.00	0	1,300.0
R2032	On 04/08/2022	Bond Future	9.72	Call	187.01000	0.18701		293.89000	0.29389	187.010	8.23	0.11	0.00	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	10.10	Call	601.96000	0.60196		840.64000	0.84064	601.960	8.76	0.25	0.00	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	353.16000		0.35316	267.93000	0.26793	353.160	10.73	0.14	0.00	0	800.0	
R2032	On 03/11/2022	Bond Future			10.80029		86.04415	10.64946	86.83704			9.28	0.00	0.00	0	79,845.0
R2032	On 03/11/2022	Bond Future	9.31	Call	145.86000		0.14586	211.16000	0.21116	145.860	8.32	0.07	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	163.68000		0.16368	235.38000	0.23538	163.680	8.32	0.07	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	204.99000		0.20499	290.88000	0.29088	204.990	8.31	0.09	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	556.63000		0.55663	738.41000	0.73841	556.630	8.47	0.20	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	4,528.76000		4.52876	3,971.46000	3.97146	4,528.760	8.69	0.74	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	4,333.06000		4.33306	3,790.54000	3.79054	4,333.060	8.75	0.72	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	983.63000		0.98363	1,248.95000	1.24895	983.630	8.80	0.30	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	3,179.04000		3.17904	2,735.92000	2.73592	3,179.040	9.08	0.60	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	2,962.81000		2.96281	2,540.61000	2.54061	2,962.810	9.14	0.58	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	1,959.93000		1.95993	2,363.12000	2.36312	1,959.930	9.22	0.47	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.55	Put	1,012.95000		1.01295	834.69000	0.83469	1,012.950	10.19	0.26	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	448.49000		0.44849	364.74000	0.36474	448.490	11.24	0.13	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future			10.96713		87.48264	10.80948	88.28951			8.89	0.00	0.00	0	0.0
R2032	On 02/02/2023	Bond Future	9.31	Call	243.10000		0.24310	327.03000	0.32703	243.100	8.06	0.09	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	326.76000		0.32676	432.74000	0.43274	326.760	8.08	0.11	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	9.92	Call	715.32000		0.71532	905.07000	0.90507	715.320	8.26	0.21	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	5,291.13000		5.29113	4,730.49000	4.73049	5,291.130	8.46	0.73	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	1,147.90000		1.14790	1,408.84000	1.40884	1,147.900	8.51	0.29	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	4,085.62000		4.08562	3,609.31000	3.60931	4,085.620	8.73	0.63	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	2,028.14000		2.02814	2,400.92000	2.40092	2,028.140	8.84	0.43	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	1,311.67000		1.31167	1,117.37000	1.11737	1,311.670	9.99	0.27	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	618.19000		0.61819	521.68000	0.52168	618.190	11.11	0.14	0.00	0	750.0	
R2032	On 04/05/2023	Bond Future			11.14262		84.79730	10.97776	85.61811			9.00	0.00	0.00	0	0.0
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2035	On 05/05/2022	Bond Future			10.78831		88.56720	10.65010	89.43068			10.73	0.00	457,449,588.00	5,165	57,764.0
R2035	On 04/08/2022	Bond Future			10.98005		89.75608	10.83591	90.63237			10.35	0.00	472,565,761.20	5,265	123,492.0
R2035	On 04/08/2022	Bond Future	9.53	Call	23.70000		0.02370	44.95000	0.04495	23.700	8.91	0.02	0.00	0	400.0	
R2035	On 04/08/2022	Bond Future	9.84	Call	82.70000		0.08270	141.63000	0.14163	82.700	8.96	0.05	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	10.53	Call	826.56000		0.82656	1,126.37000	1.12637	826.560	10.10	0.29	0.00	0	400.0	
R2035	On 04/08/2022	Bond Future	10.64	Put	3,140.52000		3.14052	2,612.90000	2.61290	3,140.520	10.22	0.66	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	11.13	Put	1,586.16000		1.58616	1,268.27000	1.26827	1,586.160	10.85	0.42	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	12.18	Put	308.03000		0.30803	235.03000	0.23503	308.030	12.59	0.11	0.00	0	400.0	
R2035	On 03/11/2022	Bond Future			11.16212		86.55452	11.01206	87.44380			10.52	0.00	0.00	0	130.0
R2035	On 03/11/2022	Bond Future	9.82	Call	225.86000		0.22586	320.79000	0.32079	225.860	9.29	0.09	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.30	Call	684.52000		0.68452	898.72000	0.89872	684.520	9.71	0.21	0.00	0	1,000.0	
R2035	On 03/11/2022	Bond Future	10.57	Put	4,738.04000		4.73804	4,150.41000	4.15041	4,738.040	10.07	0.70	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.99	Put	3,168.32000		3.16832	2,720.05000	2.72005	3,168.320	10.51	0.55	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	11.05	Call	2,316.98000		2.31698	2,777.35000	2.77735	2,316.980	10.57	0.48	0.00	0	1,000.0	
R2035	On 03/11/2022	Bond Future	12.68	Put	548.08000		0.54808	450.41000	0.45041	548.080	12.97	0.13	0.00	0	1,000.0	
R2035	On 02/02/2023	Bond Future			11.32623		88.00069	11.16980	88.90562			10.07	0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 02/02/2023	Bond Future	9.81	Call	349.09000		0.34909		463.34000	0.46334	349.090	9.05	0.11	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	10.30	Call	810.41000		0.81041		1,025.85000	1.02585	810.410	9.18	0.21	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	10.66	Put	5,383.39000		5.38339		4,793.06000	4.79306	5,383.390	9.56	0.69	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	2,339.38000		2.33938		2,764.67000	2.76467	2,339.380	9.92	0.43	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	11.06	Put	3,913.59000		3.91359		3,436.73000	3.43673	3,913.590	9.93	0.56	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	13.22	Put	633.12000		0.63312		534.26000	0.53426	633.120	12.53	0.13	0.00	0	1,000.0
R2035	On 04/05/2023	Bond Future			11.48951		84.98623		11.32664	85.90670		10.20	0.00	0.00	0	0.0
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			10.94329		84.61922		10.80006	85.52478		11.39	0.00	478,183,212.22	5,651	32,638.0
R2037	On 04/08/2022	Bond Future			11.13397		81.49893		10.98469	82.41776		11.58	0.00	460,550,453.43	5,651	129,062.0
R2037	On 04/08/2022	Bond Future	10.10	Call	123.83000		0.12383		208.35000	0.20835	123.830	10.03	0.07	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	2,753.95000		2.75395		2,251.50000	2.25150	2,753.950	11.45	0.61	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.21	Call	2,229.85000		2.22985		2,786.86000	2.78686	2,229.850	11.85	0.55	0.00	0	1,050.0
R2037	On 04/08/2022	Bond Future	11.42	Put	1,290.41000		1.29041		1,010.95000	1.01095	1,290.410	12.21	0.36	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.95	Put	572.49000		0.57249		437.39000	0.43739	572.490	13.29	0.18	0.00	0	1,050.0
R2037	On 03/11/2022	Bond Future			11.30375		82.66571		11.14867	83.59821		11.21	0.00	0.00	0	0.0
R2037	On 02/02/2023	Bond Future			11.45637		79.79086		11.29508	80.73962		11.32	0.00	0.00	0	0.0
R2037	On 04/05/2023	Bond Future			11.61685		81.13381		11.44916	82.09879		10.93	0.00	0.00	0	0.0
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			11.04286		86.68404		10.89454	87.69422		11.99	0.00	505,021,217.04	5,826	16,006.0
R2040	On 05/05/2022	Bond Future	9.82	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.73	0.00	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	4.48000		0.00448		55.44000	0.05544	4.480	11.46	0.01	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	0.00000		0.00000		0.00000	0.00000	0.000	15.96	0.00	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.22739		83.34111		11.07285	84.36599		12.20	0.00	506,380,584.36	6,076	116,553.0
R2040	On 04/08/2022	Bond Future	9.70	Call	18.72000		0.01872		37.82000	0.03782	18.720	10.54	0.01	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	753.34000		0.75334		1,067.59000	1.06759	753.340	11.76	0.25	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	470.57000		0.47057		355.02000	0.35502	470.570	14.55	0.14	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			11.39141		84.53435		11.23093	85.57441		11.82	0.00	0.00	0	30.0
R2040	On 02/02/2023	Bond Future			11.53900		81.44051		11.37219	82.49867		11.97	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future			11.69352		82.81152		11.52020	83.88773		11.57	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.06218		83.47688		10.91376	84.50858		12.65	0.00	0.00	0	36,419.0
R2044	On 04/08/2022	Bond Future			11.23689		80.21608		11.08230	81.26279		12.88	0.00	0.00	0	62,283.0
R2044	On 03/11/2022	Bond Future			11.39181		81.36461		11.23137	82.42670		12.48	0.00	0.00	0	0.0
R2044	On 02/02/2023	Bond Future			11.53089		78.34302		11.36424	79.42358		12.65	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future			11.67608		79.66187		11.50303	80.76096		12.24	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			10.99120		82.55853		10.84263	83.62595		13.13	0.00	301,338,634.50	3,650	127,860.0

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			11.15244		83.66676		10.99784	84.74965		12.69	0.00	305,383,674.00	3,650	188,118.0
R2048	On 04/08/2022	Bond Future	10.20	Call	183.26000		0.18326		305.58000	0.30558	183.260	11.19	0.08	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.90	Call	1,415.94000		1.41594		1,897.09000	1.89709	1,415.940	12.55	0.39	0.00	0	1,700.0
R2048	On 03/11/2022	Bond Future			11.30427		80.44133		11.14370	81.54019		12.95	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			11.44044		81.78560		11.27361	82.90353		12.45	0.00	0.00	0	0.0
R2048	On 04/05/2023	Bond Future			11.57432		78.73032		11.40121	79.86730		12.71	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.75683		68.54669		10.60839	69.35968		12.02	0.00	253,965,486.45	3,705	12,030.0
R209	On 05/05/2022	Bond Future	9.50	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.77	0.00	0.00	0	2,975.0
R209	On 05/05/2022	Bond Future	9.75	Call	0.00000		0.00000		0.01000	0.00001	0.000	10.74	0.00	0.00	0	5,025.0
R209	On 05/05/2022	Bond Future	10.25	Put	2,834.82000		2.83482		2,047.87000	2.04787	2,834.820	11.29	1.00	34,425,469.57	500	7,500.0
R209	On 05/05/2022	Bond Future	10.75	Put	503.65000		0.50365		249.53000	0.24953	503.650	12.80	0.51	0.00	0	1,050.0
R209	On 05/05/2022	Bond Future	12.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	15.35	0.00	0.00	0	8,550.0
R209	On 04/08/2022	Bond Future			10.92653		69.46685		10.77243	70.29169		11.64	0.00	309,474,816.75	4,455	13,944.0
R209	On 03/11/2022	Bond Future			11.08607		67.31599		10.92629	68.15299		11.80	0.00	0.00	0	4,135.0
R209	On 03/11/2022	Bond Future	9.25	Call	54.33000		0.05433		85.70000	0.08570	54.330	10.45	0.03	0.00	0	9,500.0
R209	On 03/11/2022	Bond Future	10.00	Put	6,324.25000		6.32425		5,623.40000	5.62340	6,324.250	10.40	0.86	0.00	0	9,500.0
R209	On 03/11/2022	Bond Future	11.00	Put	2,518.76000		2.51876		2,124.74000	2.12474	2,518.760	11.80	0.51	0.00	0	9,500.0
R209	On 02/02/2023	Bond Future			11.22544		68.44123		11.05975	69.29279		11.33	0.00	0.00	0	0.0
R209	On 04/05/2023	Bond Future			11.36979		66.44315		11.19794	67.30930		11.46	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			219.64064		219.64064		219.61106	219.61106			0.00	0.00	0	972.0
R210	On 04/08/2022	Bond Future			222.64425		222.64425		222.61718	222.61718			0.00	0.00	0	965.0
R210	On 03/11/2022	Bond Future			222.92964		222.92964		222.90339	222.90339			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			226.69815		226.69815		226.67341	226.67341			0.00	0.00	0	0.0
R210	On 04/05/2023	Bond Future			227.51470		227.51470		227.49042	227.49042			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			10.26910		82.67405		10.12095	83.41855		9.19	0.00	0.00	0	21,678.0
R213	On 04/08/2022	Bond Future			10.47106		83.78382		10.31603	84.53944		8.99	0.00	0.00	0	26,440.0
R213	On 03/11/2022	Bond Future			10.66428		81.44434		10.50226	82.21119		8.99	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	142.22000		0.14222		207.68000	0.20768	142.220	8.23	0.07	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	162.03000		0.16203		234.77000	0.23477	162.030	8.22	0.08	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	4,627.57000		4.62757		4,060.44000	4.06044	4,627.570	8.48	0.78	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	4,112.45000		4.11245		3,582.47000	3.58247	4,112.450	8.60	0.73	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	On 03/11/2022	Bond Future	10.19	Put	3,409.21000		3.40921	2,937.33000	2,937.33	3,409.210		8.77	0.66	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	2,872.58000		2.87258	2,451.28000	2,451.28	2,872.580		8.90	0.59	0.00	0	200.0
R213	On 02/02/2023	Bond Future			10.83713		82.80437	10.66747	83.58473			8.63	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	241.77000		0.24177	327.74000	0.32774	241.770		7.91	0.09	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	4,841.74000		4.84174	4,297.79000	4,297.79	4,841.740		8.13	0.73	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	3,754.58000		3.75458	3,290.74000	3,290.74	3,754.580		8.38	0.63	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	1,636.80000		1.63680	1,972.37000	1,972.37	1,636.800		8.43	0.39	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	790.88000		0.79088	661.14000	0.66114	790.880		10.11	0.19	0.00	0	912.0
R213	On 04/05/2023	Bond Future			11.01163		80.65118	10.83409	81.44500			8.69	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future			11.03135		65.60836	10.88785	66.42076			13.11	0.00	0.00	0	9,531.0
R214	On 04/08/2022	Bond Future			11.19468		66.48901	11.04568	67.31330			12.69	0.00	0.00	0	15,274.0
R214	On 03/11/2022	Bond Future			11.34866		64.15498	11.19424	64.99139			12.94	0.00	0.00	0	0.0
R214	On 02/02/2023	Bond Future			11.48685		65.22684	11.32672	66.07776			12.45	0.00	0.00	0	0.0
R214	On 04/05/2023	Bond Future			11.62292		63.03211	11.45707	63.89754			12.67	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
Total for Derivatives :													8,051,128,447.21	78,144	1 786 162.0	
Grand Total:													8,051,128,447.21	78,144	1 786 162.0	