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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 03/05/2022

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
AL37	On 05/05/2022	Index Future	814.98800		814.98800		814.36700	814.36700			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	825.57400		825.57400		824.99500	824.99500			0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	837.53800		837.53800		836.97400	836.97400			0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	851.53300		851.53300		850.99200	850.99200			0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	866.46000		866.46000		865.93000	865.93000			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	927.35500		927.35500		924.94600	924.94600			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	939.40000		939.40000		937.01700	937.01700			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	953.01400		953.01400		950.62300	950.62300			0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	968.93900		968.93900		966.54400	966.54400			0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	985.92400		985.92400		983.51100	983.51100			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	827.10200		827.10200		824.38000	824.38000			0.00	0.00	0	29.0
ALBI	On 04/08/2022	Index Future	837.84500		837.84500		835.13800	835.13800			0.00	0.00	0	126.0
ALBI	On 03/11/2022	Index Future	849.98700		849.98700		847.26500	847.26500			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 Inter
ALBI	On 02/02/2023	Index Future		864.19000	864.19000		861.45400	861.45400			0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future		879.33900	879.33900		876.57700	876.57700			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		11.62064	75.50066		11.66840	75.25907			0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future		11.85160	76.51338		11.90119	76.26970			0.00	0.00	0	350.0
ES33	On 03/11/2022	Bond Future		12.06977	73.84947		12.12136	73.60277			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		12.27144	75.10692		12.32512	74.85676			0.00	0.00	0	0.0
ES33	On 04/05/2023	Bond Future		12.46530	72.65821		12.52119	72.40408			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		12.01462	73.93604		12.06714	73.62975			0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future		12.22426	74.92772		12.27882	74.61850			0.00	0.00	0	4,769.0
ES42	On 03/11/2022	Bond Future		12.42328	71.76276		12.48008	71.44953			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		12.60085	72.98708		12.65986	72.66926			0.00	0.00	0	0.0
ES42	On 04/05/2023	Bond Future		12.77906	70.02804		12.84050	69.70497			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		815.71200	815.71200		813.01600	813.01600			0.00	0.00	0	2.0
GOVI	On 04/08/2022	GOVI		826.30700	826.30700		823.62600	823.62600			0.00	8,263,070.00	1	1,112.0
GOVI	On 03/11/2022	GOVI		838.28200	838.28200		835.58600	835.58600			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI		852.29000	852.29000		849.58000	849.58000			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI		867.23000	867.23000		864.49400	864.49400			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future		160.33129	160.33129		160.31094	160.31094			0.00	0.00	0	118.0
I2025	On 04/08/2022	Bond Future		160.84706	160.84706		160.82892	160.82892			0.00	0.00	0	7,305.0
I2025	On 03/11/2022	Bond Future		163.19704	163.19704		163.17982	163.17982			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future		164.29238	164.29238		164.27647	164.27647			0.00	0.00	0	0.0
I2025	On 04/05/2023	Bond Future		167.21519	167.21519		167.19997	167.19997			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		117.72587	117.72587		117.44573	117.44573			0.00	0.00	0	1,807.0
I2029	On 04/08/2022	Bond Future		119.30494	119.30494		119.02285	119.02285			0.00	0.00	0	3,915.0
I2029	On 03/11/2022	Bond Future		119.80901	119.80901		119.52368	119.52368			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		121.84297	121.84297		121.55394	121.55394			0.00	0.00	0	0.00
I2029	On 04/05/2023	Bond Future		122.73456	122.73456		122.44117	122.44117			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		114.03186	114.03186		113.79638	113.79638			0.00	0.00	0	253.00
I2033	On 04/08/2022	Bond Future		115.56141	115.56141		115.32443	115.32443			0.00	143,527,271.22	1,242	7,414.00
I2033	On 03/11/2022	Bond Future		115.92724	115.92724		115.68763	115.68763			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future		117.89515	117.89515		117.65254	117.65254			0.00	0.00	0	0.00
I2033	On 04/05/2023	Bond Future		118.63134	118.63134		118.38526	118.38526			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		131.05238	131.05238		130.36782	130.36782			0.00	0.00	0	1,076.00
I2038	On 04/08/2022	Bond Future		130.97115	130.97115		130.27948	130.27948			0.00	0.00	0	6,836.00
I2038	On 03/11/2022	Bond Future		132.88497	132.88497		132.18413	132.18413			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future		133.25703	133.25703		132.54552	132.54552			0.00	0.00	0	0.00
I2038	On 04/05/2023	Bond Future		135.62892	135.62892		134.90563	134.90563			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		118.54859	118.54859		118.32880	118.32880			0.00	0.00	0	6,004.00
I2046	On 04/08/2022	Bond Future		120.13873	120.13873		119.91788	119.91788			0.00	0.00	0	15,759.00
I2046	On 03/11/2022	Bond Future		119.94741	119.94741		119.72418	119.72418			0.00	0.00	0	1,566.00
I2046	On 02/02/2023	Bond Future		121.98469	121.98469		121.75902	121.75902			0.00	0.00	0	0.00
I2046	On 04/05/2023	Bond Future		122.15138	122.15138		121.92254	121.92254			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		123.25363	123.25363		122.54510	122.54510			0.00	0.00	0	1,201.00
I2050	On 04/08/2022	Bond Future		122.86130	122.86130		122.14528	122.14528			0.00	0.00	0	10,961.00
I2050	On 03/11/2022	Bond Future		124.65650	124.65650		123.93065	123.93065			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future		124.68015	124.68015		123.94357	123.94357			0.00	0.00	0	0.00
I2050	On 04/05/2023	Bond Future		126.89926	126.89926		126.15035	126.15035			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		317.75800	317.75800		316.99800	316.99800			0.00	0.00	0	15.00
IGOV	On 04/08/2022	Index Future		321.96500	321.96500		321.21300	321.21300			0.00	3,219,650.00	1	482.00
IGOV	On 03/11/2022	Index Future		326.70900	326.70900		325.95500	325.95500			0.00	0.00	0	16.00
IGOV	On 02/02/2023	Index Future		332.24400	332.24400		331.49100	331.49100			0.00	0.00	0	0.00
IGOV	On 04/05/2023	Index Future		338.14300	338.14300		337.38400	337.38400			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future		4.55500	95.44500		4.54500	95.45500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future		4.95500	95.04500		4.93000	95.07000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future		5.05000	94.95000		5.03000	94.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future		5.44000	94.56000		5.37000	94.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		5.55000	94.45000		5.50500	94.49500			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			5.86000	94.14000		5.81000	94.19000				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.36500	93.63500		6.30500	93.69500				0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.76000	93.24000		6.69000	93.31000				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.11500	92.88500		7.06000	92.94000				0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.41500	92.58500		7.36000	92.64000				0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.53000	92.47000		7.46500	92.53500				0.00	0.00	0	72.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.72000	92.28000		7.67000	92.33000				0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.33118	112.19084		8.34401	112.14006			5.17	0.00	11,219,084.00	100	35,023.0
R186	On 05/05/2022	Bond Future	6.73	Call	0.00000	0.00000		0.00000	0.00000	0.000		5.19	0.00	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.28	Call	0.00000	0.00000		0.00000	0.00000	0.000		4.99	0.00	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	0.00000	0.00000		0.00000	0.00000	0.000		4.93	0.00	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	0.00000	0.00000		0.98000	0.00098	0.000		4.89	0.00	0.00	0	435.0
R186	On 05/05/2022	Bond Future	8.14	Call	6.00000	0.00600		49.16000	0.04916	6.000		5.06	0.04	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.35	Call	214.83000	0.21483		315.16000	0.31516	214.830		5.29	0.57	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.64	Put	0.71000	0.00071		27.61000	0.02761	0.710		5.67	0.00	0.00	0	4,035.0
R186	On 05/05/2022	Bond Future	8.94	Put	0.00000	0.00000		0.94000	0.00094	0.000		6.08	0.00	0.00	0	454.0
R186	On 05/05/2022	Bond Future	9.18	Put	0.00000	0.00000		0.04000	0.00004	0.000		6.37	0.00	0.00	0	454.0
R186	On 04/08/2022	Bond Future			8.55323	108.38007		8.56655	108.33033			5.40	0.00	0.00	0	78,080.0
R186	On 04/08/2022	Bond Future	6.96	Call	11.78000	0.01178		13.05000	0.01305	11.780		4.88	0.01	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	338.60000	0.33860		345.20000	0.34520	338.600		5.09	0.22	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	134.43000	0.13443		150.43000	0.15043	134.430		6.16	0.09	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.75017	109.93865		8.76426	109.88903			5.14	0.00	0.00	0	11,129.0
R186	On 02/02/2023	Bond Future			8.90442	106.48878		8.91931	106.43941			5.06	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			9.05421	108.36603		9.07013	108.31650			4.84	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			330.12694	330.12694		330.07007	330.07007				0.00	0.00	0	608.0
R197	On 04/08/2022	Bond Future			326.09867	326.09867		326.04606	326.04606				0.00	0.00	0	395.0
R197	On 03/11/2022	Bond Future			330.86287	330.86287		330.81192	330.81192				0.00	0.00	0	0.0
R197	On 02/02/2023	Bond Future			327.79135	327.79135		327.74296	327.74296				0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			333.62873	333.62873		333.58154	333.58154				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			251.37998	251.37998		250.87082	250.87082				0.00	0.00	0	786.0
R202	On 04/08/2022	Bond Future			250.26020	250.26020		249.74798	249.74798				0.00	0.00	0	6,519.0
R202	On 03/11/2022	Bond Future			253.91583	253.91583		253.39826	253.39826				0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			253.61052	253.61052		253.08643	253.08643				0.00	0.00	0	0.0
R202	On 04/05/2023	Bond Future			258.12374	258.12374		257.59188	257.59188				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	Options 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			5.48619		103.24646		5.51442	103.22409		0.96	0.00	0.00	0	13,640.0
R2023	On 04/08/2022	Bond Future			5.57299		104.60536		5.61144	104.58429		0.68	0.00	941,448.24	9	22,183.0
R2023	On 03/11/2022	Bond Future			5.36597		102.19236		5.43282	102.17174		0.37	0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 05/05/2022	Bond Future			9.93055		91.91696		9.96326	91.75507		8.23	0.00	0.00	0	53,730.0
R2030	On 05/05/2022	Bond Future	7.73	Call	0.00000		0.00000		0.00000	0.00000	0.000	7.72	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	7.71	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	7.67	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	7.64	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	7.63	0.00	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.15	Call	0.00000		0.00000		0.00000	0.00000	0.000	7.61	0.00	0.00	0	7,500.0
R2030	On 05/05/2022	Bond Future	9.35	Put	2,936.41000		2.93641	3,098.38000	3.09838	2,936.410		7.60	1.00	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.60	Put	1,657.25000		1.65725	1,826.78000	1.82678	1,657.250		7.66	1.00	0.00	0	5,000.0
R2030	On 05/05/2022	Bond Future	9.65	Put	1,404.61000		1.40461	1,581.98000	1.58198	1,404.610		7.70	1.00	0.00	0	5,000.0
R2030	On 05/05/2022	Bond Future	9.95	Put	175.96000		0.17596	415.75000	0.41575	175.960		8.14	0.43	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	2.51000		0.00251	64.52000	0.06452	2.510		8.71	0.01	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		10.63	0.00	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			10.15348		89.12109	10.18757	88.95839			8.42	0.00	0.00	0	96,429.0
R2030	On 04/08/2022	Bond Future	8.30	Call	8.58000		0.00858	8.96000	0.00896	8.580		8.10	0.01	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	101.90000		0.10190	100.71000	0.10071	101.900		7.79	0.07	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	390.67000		0.39067	443.05000	0.44305	390.670		9.15	0.17	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			10.34744		90.40373	10.38302	90.23945			8.08	0.00	0.00	0	18,731.0
R2030	On 02/02/2023	Bond Future			10.51816		87.91481	10.55536	87.74864			8.14	0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future	8.81	Call	251.18000		0.25118	242.57000	0.24257	251.180		7.55	0.10	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.66	Put	4,853.52000		4.85352	4,990.06000	4.99006	4,853.520		7.64	0.74	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.94	Put	3,956.26000		3.95626	4,081.81000	4.08181	3,956.260		7.81	0.66	0.00	0	102.0
R2030	On 04/05/2023	Bond Future			10.68909		89.46612	10.72808	89.29761			7.85	0.00	0.00	0	0.0
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2032	On 05/05/2022	Bond Future			10.31944		88.24303	10.36190	88.00644			9.54	0.00	0.00	0	79,205.0
R2032	On 05/05/2022	Bond Future	9.58	Call	0.00000		0.00000	0.00000	0.00000	0.000		8.59	0.00	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.18	Call	22.30000		0.02230	77.37000	0.07737	22.300		8.70	0.09	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.29	Call	159.11000		0.15911	232.49000	0.23249	159.110		8.90	0.39	0.00	0	993.0
R2032	On 05/05/2022	Bond Future	10.98	Put	0.00000		0.00000	1.26000	0.00126	0.000		11.16	0.00	0.00	0	993.0
R2032	On 05/05/2022	Bond Future	11.18	Put	0.00000		0.00000	0.08000	0.00008	0.000		11.51	0.00	0.00	0	780.0
R2032	On 04/08/2022	Bond Future			10.52061		89.40442	10.56468	89.16612			9.26	0.00	292,173,644.56	3,268	73,888.0
R2032	On 04/08/2022	Bond Future	8.97	Call	13.38000		0.01338	13.05000	0.01305	13.380		8.17	0.01	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.40	Call	67.08000		0.06708	63.67000	0.06367	67.080		7.98	0.05	0.00	0	1,300.0
R2032	On 04/08/2022	Bond Future	9.72	Call	225.16000		0.22516	212.35000	0.21235	225.160		8.25	0.12	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	10.10	Call	703.77000		0.70377	665.12000	0.66512	703.770		8.79	0.29	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	11.00	Put	766.50000	0.76650		866.20000	0.86620	766.500	9.88	0.27		0	7,500.0	
R2032	On 04/08/2022	Bond Future	11.60	Put	275.86000	0.27586		325.44000	0.32544	275.860	10.83	0.11		0	800.0	
R2032	On 03/11/2022	Bond Future			10.70589	86.53925		10.75177	86.29815		9.32	0.00	220,675,087.50	2,550	85,350.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	172.46000	0.17246		162.28000	0.16228	172.460	8.33	0.08		0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	193.24000	0.19324		181.82000	0.18182	193.240	8.32	0.08		0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	241.01000	0.24101		226.76000	0.22676	241.010	8.31	0.10		0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	640.74000	0.64074		605.33000	0.60533	640.740	8.48	0.22		0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	4,148.34000	4.14834	4,341.05000	4.34105	4,148.340	8.71	0.71		0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	3,961.21000	3.96121	4,150.23000	4.15023	3,961.210	8.76	0.69		0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	1,115.66000	1.11566	1,059.77000	1.05977	1,115.660	8.82	0.33		0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	2,867.21000	2.86721	3,029.72000	3.02972	2,867.210	9.11	0.57		0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	2,664.28000	2.66428	2,820.84000	2.82084	2,664.280	9.17	0.54		0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	2,177.58000	2.17758	2,083.54000	2.08354	2,177.580	9.26	0.50		0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.55	Put	878.85000	0.87885	957.28000	0.95728	878.850	10.26	0.23		0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	383.65000	0.38365	425.86000	0.42586	383.650	11.33	0.11		0.00	0	750.0	
R2032	On 02/02/2023	Bond Future			10.86722	87.99281		10.91496	87.74853		8.95	0.00		0	0.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	282.49000	0.28249	266.41000	0.26641	282.490	8.06	0.10		0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	377.43000	0.37743	356.39000	0.35639	377.430	8.08	0.13		0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	9.92	Call	781.05000	0.78105	740.55000	0.74055	781.050	8.13	0.23		0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	4,859.26000	4.85926	5,048.77000	5.04877	4,859.260	8.28	0.71		0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	1,233.59000	1.23359	1,174.89000	1.17489	1,233.590	8.33	0.31		0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	3,706.47000	3.70647	3,872.72000	3.87272	3,706.470	8.58	0.60		0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	2,191.84000	2.19184	2,101.57000	2.10157	2,191.840	8.72	0.45		0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	1,106.00000	1.10600	1,183.29000	1.18329	1,106.000	9.77	0.24		0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	504.43000	0.50443	546.49000	0.54649	504.430	10.91	0.12		0.00	0	750.0	
R2032	On 04/05/2023	Bond Future			11.02403	85.38668		11.07380	85.13866		9.04	0.00		0	0.0	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00		0	0.0	
R2035	On 05/05/2022	Bond Future			10.69898	89.12390		10.74632	88.82824		10.77	0.00	250,527,282.90	2,811	57,764.0	
R2035	On 04/08/2022	Bond Future			10.89084	90.29693		10.93993	89.99871		10.39	0.00	855,111,927.10	9,470	131,559.0	
R2035	On 04/08/2022	Bond Future	9.53	Call	31.66000	0.03166	29.89000	0.02989	31.660	9.05	0.02		0.00	0	400.0	
R2035	On 04/08/2022	Bond Future	9.84	Call	96.13000	0.09613	89.39000	0.08939	96.130	8.89	0.06		0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	10.53	Call	890.16000	0.89016	831.45000	0.83145	890.160	9.73	0.32		0.00	0	400.0	
R2035	On 04/08/2022	Bond Future	10.64	Put	2,695.39000	2.69539	2,920.64000	2.92064	2,695.390	9.92	0.62		0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	11.13	Put	1,268.53000	1.26853	1,422.06000	1.42206	1,268.530	10.55	0.37		0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	12.18	Put	211.22000	0.21122	256.07000	0.25607	211.220	12.32	0.08		0.00	0	400.0	
R2035	On 03/11/2022	Bond Future			11.06812	87.11003		11.11909	86.80817		10.50	0.00		0	130.0	
R2035	On 03/11/2022	Bond Future	9.82	Call	261.81000	0.26181	243.35000	0.24335	261.810	9.26	0.10		0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.30	Call	705.84000	0.70584	659.22000	0.65922	705.840	9.29	0.22		0.00	0	1,000.0	
R2035	On 03/11/2022	Bond Future	10.57	Put	4,243.04000	4.24304	4,473.10000	4.47310	4,243.040	9.69	0.68		0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.99	Put	2,774.40000	2.77440	2,959.78000	2.95978	2,774.400	10.25	0.51		0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	11.05	Call	2,490.94000	2.49094	2,367.87000	2.36787	2,490.940	10.31	0.51		0.00	0	1,000.0	
R2035	On 03/11/2022	Bond Future	12.68	Put	417.72000	0.41772	467.59000	0.46759	417.720	12.62	0.11		0.00	0	1,000.0	

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			11.22715	88.57225		11.28008	88.26623			10.11	0.00	0.00	0	0.0
R2035	On 02/02/2023	Bond Future	9.81	Call	405.42000	0.40542		379.19000	0.37919	405.420		9.07	0.12	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	10.30	Call	922.93000	0.92293		868.94000	0.86894	922.930		9.20	0.23	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	10.66	Put	4,985.31000	4.98531		5,208.35000	5.20835	4,985.310		9.59	0.66	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	2,580.95000	2.58095		2,463.37000	2.46337	2,580.950		9.96	0.46	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	11.06	Put	3,585.31000	3.58531		3,772.85000	3.77285	3,585.310		9.97	0.53	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	13.22	Put	564.05000	0.56405		613.92000	0.61392	564.050		12.64	0.11	0.00	0	1,000.0
R2035	On 04/05/2023	Bond Future			11.37392	85.63802		11.42889	85.32716			10.23	0.00	0.00	0	0.0
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			10.84393	85.24585		10.89628	84.91482			11.43	0.00	0.00	0	32,638.0
R2037	On 04/08/2022	Bond Future			11.03413	82.11176		11.08841	81.77774			11.63	0.00	192,798,412.48	2,348	131,420.0
R2037	On 04/08/2022	Bond Future	10.10	Call	147.92000	0.14792		134.79000	0.13479	147.920		9.93	0.08	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	2,291.63000	2.29163		2,521.59000	2.52159	2,291.630		11.10	0.56	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.21	Call	2,486.94000	2.48694		2,330.75000	2.33075	2,486.940		11.58	0.60	0.00	0	1,050.0
R2037	On 04/08/2022	Bond Future	11.42	Put	986.85000	0.98685		1,130.38000	1.13038	986.850		11.86	0.30	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.95	Put	395.57000	0.39557		472.40000	0.47240	395.570		12.87	0.14	0.00	0	1,050.0
R2037	On 03/11/2022	Bond Future			11.19899	83.29389		11.25524	82.95570			11.19	0.00	0.00	0	0.0
R2037	On 02/02/2023	Bond Future			11.34639	80.43600		11.40471	80.09294			11.38	0.00	0.00	0	0.0
R2037	On 04/05/2023	Bond Future			11.49096	81.85664		11.55145	81.50811			10.96	0.00	0.00	0	0.0
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			10.94363	87.35778		11.00091	86.96784			12.02	0.00	0.00	0	15,991.0
R2040	On 05/05/2022	Bond Future	9.82	Call	0.00000	0.00000		0.00000	0.00000	0.000		10.90	0.00	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	0.02000	0.00002		2.81000	0.00281	0.020		10.79	0.00	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		16.76	0.00	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.12752	84.00118		11.18695	83.60740			12.24	0.00	96,517,355.82	1,149	118,612.0
R2040	On 04/08/2022	Bond Future	9.70	Call	26.16000	0.02616		23.78000	0.02378	26.160		10.70	0.02	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	819.58000	0.81958		746.06000	0.74606	819.580		11.28	0.28	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	324.44000	0.32444		395.69000	0.39569	324.440		14.20	0.11	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			11.28671	85.21058		11.34829	84.81180			11.78	0.00	0.00	0	30.0
R2040	On 02/02/2023	Bond Future			11.42920	82.13462		11.49302	81.73005			12.01	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future			11.56848	83.58569		11.63465	83.17456			11.58	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			10.96317	84.16271		11.02033	83.76560			12.67	0.00	0.00	0	36,409.0
R2044	On 04/08/2022	Bond Future			11.13709	80.88921		11.19639	80.48811			12.91	0.00	30,980,567.43	383	67,656.0
R2044	On 03/11/2022	Bond Future			11.28728	82.05390		11.34870	81.64768			12.42	0.00	0.00	0	0.0
R2044	On 02/02/2023	Bond Future			11.42140	79.05017		11.48503	78.63792			12.68	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future			11.55208	80.44681		11.61800	80.02788			12.23	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2048	On	05/05/2022			Bond Future	10.89752	83.22874		10.95452	82.81980		13.12	0.00	0.00	0	127,860.0
R2048	On	04/08/2022			Bond Future	11.05815	84.32417		11.11723	83.91115		12.68	0.00	17,623,751.53	209	188,741.0
R2048	On	04/08/2022	10.20	Call	Bond Future	191.36000	0.19136		170.80000	0.17080	191.360	10.75	0.09	0.00	0	1,700.0
R2048	On	04/08/2022	10.90	Call	Bond Future	1,554.56000	1.55456	1,427.06000	1.42706	1,554.560		12.10	0.43	0.00	0	1,700.0
R2048	On	03/11/2022			Bond Future	11.20543	81.11459		11.26668	80.69620		12.87	0.00	0.00	0	0.0
R2048	On	02/02/2023			Bond Future	11.33685	82.47647		11.40032	82.05191		12.44	0.00	0.00	0	0.0
R2048	On	04/05/2023			Bond Future	11.45688	79.49848		11.52259	79.06704		12.68	0.00	0.00	0	0.0
R2048	On	28/02/2048			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On	05/05/2022			Bond Future	10.66797	69.03172		10.71506	68.77408		12.07	0.00	0.00	0	12,030.0
R209	On	05/05/2022	9.50	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000	10.97	0.00	0.00	0	2,975.0
R209	On	05/05/2022	9.75	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000	10.88	0.00	0.00	0	5,025.0
R209	On	05/05/2022	10.25	Put	Bond Future	2,348.14000	2.34814	2,606.80000	2.60680	2,348.140		10.74	1.00	0.00	0	7,500.0
R209	On	05/05/2022	10.75	Put	Bond Future	83.66000	0.08366	335.64000	0.33564	83.660		12.07	0.23	0.00	0	1,050.0
R209	On	05/05/2022	12.00	Put	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000	15.58	0.00	0.00	0	8,550.0
R209	On	04/08/2022			Bond Future	10.83776	69.94027		10.88639	69.68034		11.69	0.00	5,805,042.41	83	13,583.0
R209	On	03/11/2022			Bond Future	10.99306	67.80143		11.04337	67.53824		11.78	0.00	0.00	0	4,135.0
R209	On	03/11/2022	9.25	Call	Bond Future	63.58000	0.06358	59.05000	0.05905	63.580		10.42	0.03	0.00	0	9,500.0
R209	On	03/11/2022	10.00	Put	Bond Future	5,886.77000	5.88677	6,123.51000	6.12351	5,886.770		10.34	0.85	0.00	0	9,500.0
R209	On	03/11/2022	11.00	Put	Bond Future	2,242.93000	2.24293	2,396.26000	2.39626	2,242.930		11.78	0.48	0.00	0	9,500.0
R209	On	02/02/2023			Bond Future	11.12802	68.94007		11.18001	68.67320		11.39	0.00	0.00	0	0.0
R209	On	04/05/2023			Bond Future	11.25782	67.00570		11.31162	66.73457		11.50	0.00	0.00	0	0.0
R209	On	31/03/2036			Price Contribution	6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On	31/03/2036			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On	31/03/2036			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On	31/03/2036			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On	05/05/2022			Bond Future	219.69578	219.69578		219.78445	219.78445			0.00	0.00	0	972.0
R210	On	04/08/2022			Bond Future	222.64265	222.64265		222.73587	222.73587			0.00	0.00	0	1,025.0
R210	On	03/11/2022			Bond Future	222.94436	222.94436		223.04072	223.04072			0.00	0.00	0	0.0
R210	On	02/02/2023			Bond Future	226.73032	226.73032		226.83037	226.83037			0.00	0.00	0	0.0
R210	On	04/05/2023			Bond Future	227.72580	227.72580		227.82917	227.82917			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	10.17953	83.12313		10.21199	82.96002		9.27	0.00	0.00	0	21,678.0
R213	On	04/08/2022			Bond Future	10.38192	84.21719		10.41558	84.05319		9.03	0.00	9,432,325.28	112	26,534.0
R213	On	03/11/2022			Bond Future	10.56983	81.89024		10.60485	81.72454		9.06	0.00	0.00	0	0.0
R213	On	03/11/2022	9.13	Call	Bond Future	173.86000	0.17386	168.40000	0.16840	173.860		8.32	0.08	0.00	0	200.0
R213	On	03/11/2022	9.19	Call	Bond Future	197.28000	0.19728	190.97000	0.19097	197.280		8.31	0.09	0.00	0	476.0
R213	On	03/11/2022	9.84	Put	Bond Future	4,234.61000	4.23461	4,376.67000	4.37667	4,234.610		8.30	0.76	0.00	0	476.0

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	9.98	Put	3,736.01000	3.73601	3,871.93000	3.87193	3,736.010	8.43	0.71	0.00	0	200.0	
R213	On 03/11/2022	Bond Future	10.19	Put	3,065.02000	3.06502	3,190.52000	3.19052	3,065.020	8.63	0.63	0.00	0	476.0	
R213	On 03/11/2022	Bond Future	10.37	Put	2,559.37000	2.55937	2,675.05000	2.67505	2,559.370	8.78	0.56	0.00	0	200.0	
R213	On 02/02/2023	Bond Future			10.73692	83.26412	10.77339	83.09641		8.65	0.00	0.00	0	0.0	
R213	On 02/02/2023	Bond Future	9.16	Call	278.88000	0.27888	269.01000	0.26901	278.880	7.91	0.11	0.00	0	476.0	
R213	On 02/02/2023	Bond Future	10.01	Put	4,495.39000	4.49539	4,628.85000	4.62885	4,495.390	8.14	0.70	0.00	0	476.0	
R213	On 02/02/2023	Bond Future	10.35	Put	3,454.38000	3.45438	3,573.03000	3.57303	3,454.380	8.39	0.60	0.00	0	476.0	
R213	On 02/02/2023	Bond Future	10.43	Call	1,807.91000	1.80791	1,755.14000	1.75514	1,807.910	8.45	0.42	0.00	0	912.0	
R213	On 02/02/2023	Bond Future	12.20	Put	701.00000	0.70100	744.02000	0.74402	701.000	10.16	0.17	0.00	0	912.0	
R213	On 04/05/2023	Bond Future			10.89202	81.18488	10.93003	81.01478		8.76	0.00	0.00	0	0.0	
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R214	On 05/05/2022	Bond Future			10.94264	66.10869	10.99465	65.81462		13.14	0.00	0.00	0	9,531.0	
R214	On 04/08/2022	Bond Future			11.10579	66.97876	11.15955	66.68186		12.72	0.00	0.00	0	15,274.0	
R214	On 03/11/2022	Bond Future			11.25562	64.65686	11.31123	64.35614		12.90	0.00	0.00	0	0.0	
R214	On 02/02/2023	Bond Future			11.38947	65.74217	11.44698	65.43703		12.48	0.00	0.00	0	0.0	
R214	On 04/05/2023	Bond Future			11.51208	63.60841	11.57151	63.29837		12.68	0.00	0.00	0	0.0	
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
<b>Total for Derivatives :</b>												<b>2,138,815,920.47</b>	<b>23,736</b>	<b>1 822 837.0</b>	
<b>Grand Total:</b>												<b>2,138,815,920.47</b>	<b>23,736</b>	<b>1 822 837.0</b>	