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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 18/07/2022

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	04/08/2022	Index Future	797.57200	797.57200		799.78600	799.78600			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	809.74600	809.74600		812.02900	812.02900			0.00	0.00	0	0.0
AL37	On	02/02/2023	Index Future	823.54800	823.54800		825.89100	825.89100			0.00	0.00	0	0.0
AL37	On	04/05/2023	Index Future	838.70200	838.70200		841.10400	841.10400			0.00	0.00	0	0.0
AL37	On	03/08/2023	Index Future	855.46400	855.46400		857.93100	857.93100			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	888.45600	888.45600		891.64500	891.64500			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	902.01800	902.01800		905.29400	905.29400			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	917.39300	917.39300		920.74800	920.74800			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	934.27300	934.27300		937.70800	937.70800			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	952.94500	952.94500		956.46800	956.46800			0.00	0.00	0	0.0
ALBI	On	04/08/2022	Index Future	792.11600	792.11600		794.11700	794.11700			0.00	0.00	0	138.0
ALBI	On	03/11/2022	Index Future	804.20700	804.20700		806.27400	806.27400			0.00	0.00	0	0.0
ALBI	On	02/02/2023	Index Future	817.91500	817.91500		820.03700	820.03700			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 04/05/2023	Index Future		832.96400	832.96400		835.14300	835.14300			0.00	0.00	0	0.0
ALBI	On 03/08/2023	Index Future		849.61200	849.61200		851.85000	851.85000			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 04/08/2022	Bond Future		12.74849	72.27379		12.71101	72.44405			0.00	25,295,826.50	350	0.0
ES33	On 03/11/2022	Bond Future		12.99346	69.60199		12.95408	69.77595			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		13.23138	70.80810		13.19007	70.98569			0.00	24,782,835.00	350	350.0
ES33	On 04/05/2023	Bond Future		13.45378	68.34058		13.41050	68.52200			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		13.65926	69.72993		13.61393	69.91549			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 04/08/2022	Bond Future		13.04819	70.48228		13.02560	70.59801			0.00	336,129,993.32	4,769	0.0
ES42	On 03/11/2022	Bond Future		13.27279	67.30690		13.24896	67.42547			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		13.48273	68.47506		13.45772	68.59628			0.00	326,557,561.14	4,769	4,769.0
ES42	On 04/05/2023	Bond Future		13.68776	65.49322		13.66151	65.61720			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		13.87147	66.82831		13.84398	66.95530			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 04/08/2022	GOVI		780.77400	780.77400		782.79100	782.79100			0.00	0.00	0	909.0
GOVI	On 03/11/2022	GOVI		792.69200	792.69200		794.77400	794.77400			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI		806.20300	806.20300		808.34100	808.34100			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI		821.03700	821.03700		823.23100	823.23100			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		837.44600	837.44600		839.70000	839.70000			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future		161.97934	161.97934		161.97991	161.97991			0.00	0.00	0	9,728.0
I2025	On 03/11/2022	Bond Future		164.47195	164.47195		164.47518	164.47518			0.00	0.00	0	1,199.0
I2025	On 02/02/2023	Bond Future		165.63035	165.63035		165.63531	165.63531			0.00	0.00	0	1,773.0
I2025	On 04/05/2023	Bond Future		168.72066	168.72066		168.72695	168.72695			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		170.38777	170.38777		170.39571	170.39571			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 04/08/2022	Bond Future		119.42644	119.42644		118.75117	118.75117			0.00	0.00	0	1,879.0
I2029	On 03/11/2022	Bond Future		120.01561	120.01561		119.33165	119.33165			0.00	0.00	0	385.0
I2029	On 02/02/2023	Bond Future		122.09288	122.09288		121.39809	121.39809			0.00	0.00	0	728.0

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 04/05/2023	Bond Future		123.08244	123.08244		122.37564	122.37564			0.00	0.00	0	0.0
I2029	On 03/08/2023	Bond Future		125.57389	125.57389		124.85368	124.85368			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 04/08/2022	Bond Future		112.89973	112.89973		113.09158	113.09158			0.00	0.00	0	5,786.0
I2033	On 03/11/2022	Bond Future		113.30378	113.30378		113.50021	113.50021			0.00	0.00	0	4.0
I2033	On 02/02/2023	Bond Future		115.26465	115.26465		115.46544	115.46544			0.00	0.00	0	5,737.0
I2033	On 04/05/2023	Bond Future		116.04157	116.04157		116.24703	116.24703			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future		118.39032	118.39032		118.60072	118.60072			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 04/08/2022	Bond Future		126.32560	126.32560		127.17642	127.17642			0.00	0.00	0	4,615.0
I2038	On 03/11/2022	Bond Future		128.26947	128.26947		129.13570	129.13570			0.00	0.00	0	777.0
I2038	On 02/02/2023	Bond Future		128.59063	128.59063		129.47324	129.47324			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future		130.99060	130.99060		131.89071	131.89071			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future		131.67690	131.67690		132.59636	132.59636			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 04/08/2022	Bond Future		114.46113	114.46113		114.44343	114.44343			0.00	0.00	0	15,992.0
I2046	On 03/11/2022	Bond Future		114.26049	114.26049		114.24413	114.24413			0.00	0.00	0	4,062.0
I2046	On 02/02/2023	Bond Future		116.23865	116.23865		116.22290	116.22290			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future		116.38382	116.38382		116.36882	116.36882			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future		118.74159	118.74159		118.72706	118.72706			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 04/08/2022	Bond Future		116.35985	116.35985		115.91625	115.91625			0.00	0.00	0	10,704.0
I2050	On 03/11/2022	Bond Future		118.15058	118.15058		117.70168	117.70168			0.00	0.00	0	2,640.0
I2050	On 02/02/2023	Bond Future		118.08763	118.08763		117.63205	117.63205			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future		120.29153	120.29153		119.82835	119.82835			0.00	0.00	0	0.0
I2050	On 03/08/2023	Bond Future		120.54386	120.54386		120.07249	120.07249			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 04/08/2022	Index Future		315.64300	315.64300		315.98500	315.98500			0.00	0.00	0	707.0
IGOV	On 03/11/2022	Index Future		320.54000	320.54000		320.90100	320.90100			0.00	0.00	0	16.0
IGOV	On 02/02/2023	Index Future		326.08000	326.08000		326.45600	326.45600			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future		332.15500	332.15500		332.54400	332.54400			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future		338.86700	338.86700		339.27100	339.27100			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future		5.06500	94.93500		5.07500	94.92500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future		5.66000	94.34000		5.67000	94.33000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		5.92500	94.07500		5.92500	94.07500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future		6.44000	93.56000		6.44000	93.56000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future		6.63000	93.37000		6.64000	93.36000			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	21/12/2022			Jibar Tradeable Future	7.16500	92.83500		7.17500	92.82500			0.00	0.00	0	68.0
JIBAR FUTURE	On	15/03/2023			Jibar Tradeable Future	7.76000	92.24000		7.77000	92.23000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/06/2023			Jibar Tradeable Future	8.25500	91.74500		8.24500	91.75500			0.00	0.00	0	0.0
JIBAR FUTURE	On	20/09/2023			Jibar Tradeable Future	8.52000	91.48000		8.49500	91.50500			0.00	0.00	0	75.0
JIBAR FUTURE	On	20/12/2023			Jibar Tradeable Future	8.44000	91.56000		8.48000	91.52000			0.00	0.00	0	172.0
JIBAR FUTURE	On	20/03/2024			Jibar Tradeable Future	8.71500	91.28500		8.72500	91.27500			0.00	0.00	0	0.0
JIBAR FUTURE	On	19/06/2024			Jibar Tradeable Future	8.66500	91.33500		8.69500	91.30500			0.00	0.00	0	0.0
R186	On	04/08/2022			Bond Future	9.58218	104.62164		9.49379	104.93794		5.38	0.00	929,040,163.20	8,880	88,006.0
R186	On	04/08/2022	6.96	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000	3.72	0.00	0.00	0	3,541.0
R186	On	04/08/2022	7.96	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000	3.72	0.00	0.00	0	3,541.0
R186	On	04/08/2022	9.78	Put	Bond Future	264.36000	0.26436		217.06000	0.21706	264.360	6.08	0.30	0.00	0	3,541.0
R186	On	03/11/2022			Bond Future	9.83367	106.20599		9.73808	106.52860		5.49	0.00	803,023,490.39	7,561	30,594.0
R186	On	03/11/2022	8.23	Call	Bond Future	64.95000	0.06495		87.73000	0.08773	64.950	5.63	0.05	0.00	0	4,310.0
R186	On	03/11/2022	8.91	Put	Bond Future	3,433.34000	3.43334		3,178.74000	3.17874	3,433.340	5.39	0.84	0.00	0	4,310.0
R186	On	02/02/2023			Bond Future	10.06563	102.72356		9.96202	103.05258		5.47	0.00	0.00	0	0.0
R186	On	04/05/2023			Bond Future	10.28543	104.62065		10.17271	104.95646		5.22	0.00	0.00	0	0.0
R186	On	03/08/2023			Bond Future	10.47572	101.41868		10.35259	101.76196		5.22	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	04/08/2022			Bond Future	330.11246	330.11246		330.00209	330.00209			0.00	0.00	0	809.0
R197	On	03/11/2022			Bond Future	335.19242	335.19242		335.08512	335.08512			0.00	0.00	0	21.0
R197	On	02/02/2023			Bond Future	332.24011	332.24011		332.13429	332.13429			0.00	0.00	0	0.0
R197	On	04/05/2023			Bond Future	338.44279	338.44279		338.33726	338.33726			0.00	0.00	0	0.0
R197	On	03/08/2023			Bond Future	336.23212	336.23212		336.12802	336.12802			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	04/08/2022			Bond Future	242.79948	242.79948		245.90499	245.90499			0.00	0.00	0	6,933.0
R202	On	03/11/2022			Bond Future	246.53576	246.53576		249.69256	249.69256			0.00	0.00	0	0.0
R202	On	02/02/2023			Bond Future	246.15288	246.15288		249.36660	249.36660			0.00	0.00	0	269.0
R202	On	04/05/2023			Bond Future	250.74656	250.74656		254.02199	254.02199			0.00	0.00	0	0.0
R202	On	03/08/2023			Bond Future	251.00770	251.00770		254.35175	254.35175			0.00	0.00	0	0.0
R202	On	07/12/2033			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On	04/08/2022			Bond Future	6.90765	103.87877		6.88086	103.89326		0.72	0.00	0.00	0	26,768.0
R2023	On	03/11/2022			Bond Future	7.51804	101.53274		7.46480	101.54895		0.44	0.00	0.00	0	161.0
R2023	On	28/02/2023			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On	04/08/2022			Bond Future	11.11561	84.67184		11.04405	84.99281		8.67	0.00	905,141,969.60	10,690	70,121.0

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R2030	On 04/08/2022	Bond Future	8.30	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.000	8.18	0.00	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.000	7.99	0.00	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	1,064.38000	1.06438		909.19000	0.90919	1,064.380	0.000	8.50	0.68	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			11.34216	85.95404		11.26662	86.28177			9.16	0.00	789,058,087.20	9,180	34,764.0
R2030	On 03/11/2022	Bond Future	9.70	Call	80.59000	0.08059		103.88000	0.10388	80.590	0.000	9.05	0.05	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	224.71000	0.22471		277.27000	0.27727	224.710	0.000	8.72	0.12	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	1,310.59000	1.31059		1,206.72000	1.20672	1,310.590	0.000	9.47	0.40	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			11.55823	83.41566		11.47847	83.75013			9.22	0.00	0.00	0	5,200.0
R2030	On 02/02/2023	Bond Future	8.81	Call	42.97000	0.04297		52.97000	0.05297	42.970	0.000	9.20	0.02	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	73.77000	0.07377		89.48000	0.08948	73.770	0.000	9.20	0.03	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.66	Put	8,636.01000	8.63601		8,335.84000	8.33584	8,636.010	0.000	9.00	0.92	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	243.74000	0.24374		285.66000	0.28566	243.740	0.000	8.92	0.10	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.94	Put	7,419.04000	7.41904		7,132.10000	7.13210	7,419.040	0.000	8.86	0.89	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	11.16	Put	3,212.72000	3.21272		3,031.27000	3.03127	3,212.720	0.000	9.15	0.60	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	11.35	Call	1,888.79000	1.88879		2,061.46000	2.06146	1,888.790	0.000	9.32	0.45	0.00	0	5,000.0
R2030	On 02/02/2023	Bond Future	11.55	Call	2,319.62000	2.31962		2,512.10000	2.51210	2,319.620	0.000	9.51	0.51	0.00	0	5,000.0
R2030	On 04/05/2023	Bond Future			11.76657	84.95704		11.68238	85.29857			8.87	0.00	0.00	0	0.0
R2030	On 04/05/2023	Bond Future	9.03	Call	117.11000	0.11711		136.87000	0.13687	117.110	0.000	8.60	0.05	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	9.58	Call	260.29000	0.26029		298.11000	0.29811	260.290	0.000	8.58	0.09	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	9.67	Call	290.96000	0.29096		332.34000	0.33234	290.960	0.000	8.55	0.10	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	9.78	Call	332.89000	0.33289		378.99000	0.37899	332.890	0.000	8.52	0.11	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	10.00	Call	432.05000	0.43205		488.74000	0.48874	432.050	0.000	8.46	0.14	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	10.42	Call	690.78000	0.69078		772.13000	0.77213	690.780	0.000	8.34	0.20	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	10.65	Call	902.74000	0.90274		1,001.19000	1.00119	902.740	0.000	8.38	0.25	0.00	0	350.0
R2030	On 04/05/2023	Bond Future	11.34	Put	3,632.69000	3.63269		3,448.77000	3.44877	3,632.690	0.000	8.74	0.59	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	11.62	Put	3,027.22000	3.02722		2,867.47000	2.86747	3,027.220	0.000	8.97	0.52	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	12.04	Put	2,290.89000	2.29089		2,164.28000	2.16428	2,290.890	0.000	9.35	0.42	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	12.50	Put	1,685.61000	1.68561		1,589.54000	1.58954	1,685.610	0.000	9.80	0.33	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	12.57	Put	1,607.90000	1.60790		1,515.92000	1.51592	1,607.900	0.000	9.87	0.32	0.00	0	350.0
R2030	On 03/08/2023	Bond Future			11.96116	82.65512		11.87211	83.00436			8.72	0.00	0.00	0	0.0
R2030	On 03/08/2023	Bond Future	10.40	Call	727.42000	0.72742		806.64000	0.80664	727.420	0.000	8.17	0.20	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	926.63000	0.92663		1,021.49000	1.02149	926.630	0.000	8.14	0.24	0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	2,081.57000	2.08157		1,969.83000	1.96983	2,081.570	0.000	9.47	0.36	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	1,749.99000	1.74999		1,654.68000	1.65468	1,749.990	0.000	9.75	0.31	0.00	0	350.0
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2032	On 04/08/2022	Bond Future			11.55323	84.04418		11.48517	84.38352			9.93	0.00	476,782,633.14	5,673	90,189.0
R2032	On 04/08/2022	Bond Future	8.97	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.000	9.67	0.00	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.72	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.000	9.19	0.00	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.80	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.000	9.02	0.00	0.00	0	900.0
R2032	On 04/08/2022	Bond Future	10.50	Call	0.02000	0.00002		0.15000	0.00015	0.020	0.000	7.49	0.00	0.00	0	900.0
R2032	On 04/08/2022	Bond Future	10.70	Put	4,396.37000	4.39637		4,059.54000	4.05954	4,396.370	0.000	8.00	1.00	0.00	0	7,500.0
R2032	On 04/08/2022	Bond Future	11.00	Put	2,841.34000	2.84134		2,538.51000	2.53851	2,841.340	0.000	8.77	0.96	0.00	0	7,500.0

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	623.21000		0.62321	543.77000	0.54377	623.210	10.15	0.45	0.00	0	800.0	
R2032	On 03/11/2022	Bond Future			11.77149		81.16533	11.70009	81.51107		11.03	0.00	484,557,020.10	5,970	86,468.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	4.91000		0.00491	7.18000	0.00718	4.910	10.18	0.00	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	5.89000		0.00589	8.55000	0.00855	5.890	10.18	0.00	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	8.41000		0.00841	12.02000	0.01202	8.410	10.18	0.01	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	35.83000		0.03583	48.05000	0.04805	35.830	10.11	0.02	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	8,650.26000		8.65026	8,323.49000	8.32349	8,650.260	10.08	0.96	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	8,383.33000		8.38333	8,058.75000	8.05875	8,383.330	10.07	0.96	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	80.19000		0.08019	103.75000	0.10375	80.190	10.07	0.04	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	6,682.86000		6.68286	6,378.14000	6.37814	6,682.860	10.02	0.92	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	6,342.34000		6.34234	6,043.81000	6.04381	6,342.340	10.07	0.90	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	260.31000		0.26031	318.50000	0.31850	260.310	10.16	0.12	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.55	Put	2,553.86000		2.55386	2,386.81000	2.38681	2,553.860	11.10	0.57	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	1,088.13000		1.08813	1,011.31000	1.01131	1,088.130	12.15	0.31	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future			11.97580		82.55279	11.90096	82.90520		10.78	0.00	0.00	0	0.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	44.49000		0.04449	54.67000	0.05467	44.490	10.12	0.02	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	62.68000		0.06268	76.25000	0.07625	62.680	10.12	0.03	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	9.92	Call	150.15000		0.15015	177.97000	0.17797	150.150	10.09	0.06	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	9,397.35000		9.39735	9,083.69000	9.08369	9,397.350	10.05	0.92	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	250.87000		0.25087	292.79000	0.29279	250.870	10.05	0.09	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	7,741.31000		7.74131	7,448.03000	7.44803	7,741.310	10.00	0.87	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	503.07000		0.50307	574.65000	0.57465	503.070	9.97	0.16	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	2,989.07000		2.98907	2,828.69000	2.82869	2,989.070	10.88	0.52	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	1,429.02000		1.42902	1,346.33000	1.34633	1,429.020	11.99	0.30	0.00	0	750.0	
R2032	On 04/05/2023	Bond Future			12.16853		79.91911	12.09010	80.27852		10.94	0.00	0.00	0	0.0	
R2032	On 03/08/2023	Bond Future			12.34132		81.52660	12.25912	81.89382		10.29	0.00	0.00	0	2,600.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	2,459.50000		2.45950	2,632.22000	2.63222	2,459.500	10.01	0.43	0.00	0	5,000.0	
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On 04/08/2022	Bond Future			11.81977		84.89507	11.76167	85.21846		11.04	0.00	6,068,384,498.67	71,481	122,599.0	
R2035	On 04/08/2022	Bond Future	9.53	Call	0.00000		0.00000	0.00000	0.00000	0.000	11.01	0.00	0.00	0	394.0	
R2035	On 04/08/2022	Bond Future	9.84	Call	0.00000		0.00000	0.00000	0.00000	0.000	10.90	0.00	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	10.53	Call	0.01000		0.00001	0.11000	0.00011	0.010	10.01	0.00	0.00	0	394.0	
R2035	On 04/08/2022	Bond Future	10.64	Put	6,948.95000		6.94895	6,625.84000	6.62584	6,948.950	9.87	1.00	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	11.13	Put	3,975.60000		3.97560	3,671.83000	3.67183	3,975.600	10.14	0.98	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	12.18	Put	205.22000		0.20522	197.04000	0.19704	205.220	11.76	0.17	0.00	0	394.0	
R2035	On 03/11/2022	Bond Future			12.02418		81.69267	11.96339	82.02222		12.36	0.00	327,587,606.70	4,010	8,075.0	
R2035	On 03/11/2022	Bond Future	9.82	Call	10.44000		0.01044	14.40000	0.01440	10.440	11.07	0.01	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.30	Call	51.56000		0.05156	66.55000	0.06655	51.560	11.09	0.03	0.00	0	976.0	
R2035	On 03/11/2022	Bond Future	10.57	Put	8,560.94000		8.56094	8,259.23000	8.25923	8,560.940	11.10	0.95	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.99	Put	6,223.81000		6.22381	5,958.32000	5.95832	6,223.810	11.36	0.86	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	11.05	Call	394.44000		0.39444	465.43000	0.46543	394.440	11.42	0.15	0.00	0	976.0	
R2035	On 03/11/2022	Bond Future	12.68	Put	1,065.75000		1.06575	1,006.51000	1.00651	1,065.750	13.85	0.27	0.00	0	976.0	

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			12.21942	83.08810		12.15583	83.42405		12.15	0.00	5,606,037,195.10	67,471	69,076.0
R2035	On 02/02/2023	Bond Future	9.81	Call	75.15000	0.07515		89.40000	0.08940	75.150	11.13	0.03	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	89.08000	0.08908		105.47000	0.10547	89.080	11.13	0.03	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.30	Call	199.94000	0.19994		231.47000	0.23147	199.940	11.13	0.07	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	10.64	Call	362.94000	0.36294		413.14000	0.41314	362.940	11.12	0.11	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.66	Put	9,239.32000	9.23932		8,954.85000	8.95485	9,239.320	11.12	0.88	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	692.57000	0.69257		773.59000	0.77359	692.570	11.16	0.19	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	11.06	Put	7,164.91000	7.16491		6,910.91000	6.91091	7,164.910	11.17	0.81	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	3,670.37000	3.67037		3,510.94000	3.51094	3,670.370	12.13	0.55	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	13.22	Put	1,356.93000	1.35693		1,293.77000	1.29377	1,356.930	13.81	0.25	0.00	0	976.0
R2035	On 04/05/2023	Bond Future			12.39444	80.12373		12.32806	80.46643		12.47	0.00	0.00	0	0.0
R2035	On 04/05/2023	Bond Future	9.85	Call	194.65000	0.19465		220.27000	0.22027	194.650	11.66	0.06	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	10.42	Call	441.87000	0.44187		491.07000	0.49107	441.870	11.65	0.11	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	10.60	Call	557.60000	0.55760		616.47000	0.61647	557.600	11.64	0.14	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	11.17	Call	1,085.87000	1.08587		1,182.28000	1.18228	1,085.870	11.61	0.24	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	12.46	Put	3,447.25000	3.44725		3,309.87000	3.30987	3,447.250	12.71	0.46	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	13.18	Put	2,144.90000	2.14490		2,055.56000	2.05556	2,144.900	13.60	0.32	0.00	0	491.0
R2035	On 03/08/2023	Bond Future			12.55374	81.73417		12.48441	82.08436		11.79	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 04/08/2022	Bond Future			11.94639	76.75627		11.90980	76.96087		12.39	0.00	5,154,260,286.77	67,151	127,365.0
R2037	On 04/08/2022	Bond Future	10.10	Call	0.00000	0.00000		0.00000	0.00000	0.000	11.85	0.00	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	6,189.92000	6.18992		5,986.21000	5.98621	6,189.920	11.10	1.00	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.21	Call	9.82000	0.00982		22.27000	0.02227	9.820	11.48	0.01	0.00	0	1,050.0
R2037	On 04/08/2022	Bond Future	11.42	Put	3,080.45000	3.08045		2,917.81000	2.91781	3,080.450	11.81	0.93	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.95	Put	832.95000	0.83295		807.56000	0.80756	832.950	12.76	0.49	0.00	0	1,050.0
R2037	On 03/11/2022	Bond Future			12.13668	77.91865		12.09829	78.12814		13.17	0.00	477,641,324.50	6,130	11,076.0
R2037	On 02/02/2023	Bond Future			12.31789	74.99283		12.27769	75.20701		13.70	0.00	4,576,137,479.43	61,021	62,107.0
R2037	On 04/05/2023	Bond Future			12.48956	76.37949		12.44756	76.59842		13.35	0.00	0.00	0	0.0
R2037	On 03/08/2023	Bond Future			12.64944	73.65595		12.60551	73.88013		13.35	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 04/08/2022	Bond Future			11.97951	78.62337		11.94282	78.84355		13.04	0.00	470,167,752.60	5,980	95,672.0
R2040	On 04/08/2022	Bond Future	9.70	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.00	0.00	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	0.02000	0.00002		0.14000	0.00014	0.020	11.94	0.00	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	337.54000	0.33754		345.20000	0.34520	337.540	13.51	0.24	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			12.16207	79.81399		12.12359	80.03938		13.87	0.00	761,984,162.53	9,547	19,693.0
R2040	On 03/11/2022	Bond Future	10.70	Call	120.79000	0.12079		142.46000	0.14246	120.790	12.43	0.05	0.00	0	1,078.0
R2040	On 03/11/2022	Bond Future	10.80	Call	158.01000	0.15801		184.63000	0.18463	158.010	12.43	0.07	0.00	0	1,500.0
R2040	On 03/11/2022	Bond Future	11.20	Call	412.35000	0.41235		466.02000	0.46602	412.350	12.45	0.15	0.00	0	1,078.0
R2040	On 03/11/2022	Bond Future	11.30	Call	516.65000	0.51665		579.26000	0.57926	516.650	12.51	0.18	0.00	0	1,160.0
R2040	On 03/11/2022	Bond Future	11.50	Call	796.81000	0.79681		879.62000	0.87962	796.810	12.75	0.25	0.00	0	1,500.0



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 03/11/2022	Bond Future	12.00	Call	1,894.06000		1.89406	2,029.23000	2.02923	1,894.060		13.44	0.45	0.00	0	1,160.0
R2040	On 03/11/2022	Bond Future	12.52	Put	1,563.26000		1.56326	1,516.43000	1.51643	1,563.260		14.35	0.35	0.00	0	1,078.0
R2040	On 02/02/2023	Bond Future			12.33570		76.67018	12.29542	76.90060			14.45	0.00	21,774,331.12	284	61,574.0
R2040	On 02/02/2023	Bond Future	10.21	Call	149.98000		0.14998	167.96000	0.16796	149.980		13.24	0.05	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	10.96	Call	562.68000		0.56268	612.04000	0.61204	562.680		13.23	0.15	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	12.27	Put	3,468.84000		3.46884	3,380.25000	3.38025	3,468.840		14.48	0.50	0.00	0	388.0
R2040	On 04/05/2023	Bond Future			12.49960		78.08804	12.45753	78.32359			14.09	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future	10.17	Call	294.84000		0.29484	319.99000	0.31999	294.840		13.17	0.08	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	10.73	Call	639.18000		0.63918	684.68000	0.68468	639.180		13.16	0.14	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	10.92	Call	807.68000		0.80768	861.73000	0.86173	807.680		13.15	0.17	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	11.48	Call	1,498.02000		1.49802	1,581.37000	1.58137	1,498.020		13.11	0.28	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	12.78	Put	3,250.19000		3.25019	3,174.08000	3.17408	3,250.190		14.46	0.41	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	13.45	Put	2,098.08000		2.09808	2,049.40000	2.04940	2,098.080		15.40	0.29	0.00	0	486.0
R2040	On 03/08/2023	Bond Future			12.65191		75.14866	12.60795	75.38977			14.13	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 04/08/2022	Bond Future			11.96219		75.59429	11.95056	75.66482			13.70	0.00	3,111,914,542.14	41,166	60,955.0
R2044	On 03/11/2022	Bond Future			12.13495		76.73911	12.12256	76.81246			14.58	0.00	615,370,923.09	8,019	5,794.0
R2044	On 03/11/2022	Bond Future	10.60	Call	96.31000		0.09631	106.94000	0.10694	96.310		13.07	0.04	0.00	0	1,600.0
R2044	On 03/11/2022	Bond Future	11.30	Call	583.28000		0.58328	619.33000	0.61933	583.280		13.47	0.19	0.00	0	1,600.0
R2044	On 02/02/2023	Bond Future			12.29885		73.66802	12.28576	73.74372			15.21	0.00	2,470,236,046.64	33,532	28,793.0
R2044	On 04/05/2023	Bond Future			12.45305		75.03041	12.43928	75.10839			14.83	0.00	0.00	0	0.0
R2044	On 03/08/2023	Bond Future			12.59582		72.15486	12.58133	72.23530			14.90	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 04/08/2022	Bond Future			11.92216		78.63483	11.90912	78.71538			13.35	0.00	6,601,472,613.33	83,951	134,211.0
R2048	On 04/08/2022	Bond Future	10.20	Call	0.00000		0.00000	0.00000	0.00000	0.000		12.99	0.00	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.30	Call	0.00000		0.00000	0.00000	0.00000	0.000		12.84	0.00	0.00	0	1,200.0
R2048	On 04/08/2022	Bond Future	10.90	Call	0.35000		0.00035	1.08000	0.00108	0.350		11.92	0.00	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	11.00	Call	0.97000		0.00097	2.59000	0.00259	0.970		11.77	0.00	0.00	0	1,200.0
R2048	On 04/08/2022	Bond Future	11.00	Put	6,100.48000		6.10048	6,021.55000	6.02155	6,100.480		11.77	1.00	0.00	0	50.0
R2048	On 03/11/2022	Bond Future			12.09441		75.40084	12.08065	75.48371			15.03	0.00	6,322,435,834.84	83,851	168,971.0
R2048	On 03/11/2022	Bond Future	11.20	Call	503.45000		0.50345	538.16000	0.53816	503.450		13.75	0.17	0.00	0	1,650.0
R2048	On 03/11/2022	Bond Future	11.90	Call	1,900.05000		1.90005	1,969.89000	1.96989	1,900.050		14.85	0.44	0.00	0	1,650.0
R2048	On 02/02/2023	Bond Future			12.25781		76.68894	12.24335	76.77393			14.79	0.00	0.00	0	0.0
R2048	On 04/05/2023	Bond Future			12.40276		73.67004	12.38763	73.75714			15.30	0.00	0.00	0	0.0
R2048	On 03/08/2023	Bond Future			12.53337		75.15133	12.51755	75.24070			14.49	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 04/08/2022	Bond Future			11.78415		65.12506	11.74601	65.30954			12.49	0.00	246,954,227.52	3,792	21,569.0
R209	On 03/11/2022	Bond Future			11.96450		62.96618	11.92470	63.15442			13.95	0.00	0.00	0	6,739.0
R209	On 03/11/2022	Bond Future	9.25	Call	1.14000		0.00114	1.58000	0.00158	1.140		12.49	0.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	20.22000		0.02022	25.33000	0.02533	20.220		12.49	0.01	0.00	0	3,500.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 03/11/2022	Bond Future	10.00	Put	10,360.79000		10.36079	10,177.66000	10.17766	10,360.790		12.49	0.99	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	5,118.00000		5.11800	4,973.13000	4.97313	5,118.000		12.53	0.85	0.00	0	7,000.0
R209	On 03/11/2022	Bond Future	12.00	Put	1,820.73000		1.82073	1,759.75000	1.75975	1,820.730		13.95	0.47	0.00	0	3,500.0
R209	On 02/02/2023	Bond Future			12.13169		64.04245	12.09023	64.23453			13.76	0.00	242,848,970.40	3,792	2,066.0
R209	On 04/05/2023	Bond Future			12.28752		62.07489	12.24438	62.27093			14.09	0.00	0.00	0	0.0
R209	On 03/08/2023	Bond Future			12.42557		63.32329	12.38070	63.52372			13.36	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 04/08/2022	Bond Future			223.20335		223.20335	222.71233	222.71233				0.00	0.00	0	1,068.0
R210	On 03/11/2022	Bond Future			223.66375		223.66375	223.16843	223.16843				0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			227.53536		227.53536	227.03350	227.03350				0.00	0.00	0	300.0
R210	On 04/05/2023	Bond Future			228.71248		228.71248	228.20312	228.20312				0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			233.34372		233.34372	232.82553	232.82553				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 04/08/2022	Bond Future			11.43887		79.26509	11.36072	79.61766			9.50	0.00	0.00	0	33,034.0
R213	On 03/11/2022	Bond Future			11.66117		76.92556	11.57918	77.28463			10.49	0.00	0.00	0	98.0
R213	On 03/11/2022	Bond Future	9.13	Call	5.77000		0.00577	8.56000	0.00856	5.770		10.20	0.00	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	7.08000		0.00708	10.39000	0.01039	7.080		10.20	0.01	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	8,565.53000		8.56553	8,222.58000	8.22258	8,565.530		10.04	0.97	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	7,887.32000		7.88732	7,549.63000	7.54963	7,887.320		9.98	0.96	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	6,896.86000		6.89686	6,569.64000	6.56964	6,896.860		9.88	0.94	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	6,077.91000		6.07791	5,762.56000	5.76256	6,077.910		9.80	0.91	0.00	0	200.0
R213	On 02/02/2023	Bond Future			11.87409		78.23935	11.78803	78.60524			10.17	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	42.86000		0.04286	53.62000	0.05362	42.860		9.85	0.02	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	8,668.60000		8.66860	8,341.81000	8.34181	8,668.600		9.76	0.92	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	7,173.86000		7.17386	6,866.46000	6.86646	7,173.860		9.64	0.87	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	383.26000		0.38326	447.16000	0.44716	383.260		9.61	0.14	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	1,813.46000		1.81346	1,690.22000	1.69022	1,813.460		10.66	0.40	0.00	0	912.0
R213	On 04/05/2023	Bond Future			12.06661		76.13520	11.97637	76.50842			10.28	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			12.24229		77.66418	12.14759	78.04538			9.64	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 04/08/2022	Bond Future			11.88645		62.87081	11.86330	62.98657			13.50	0.00	3,873,533,474.91	61,611	76,360.0
R214	On 03/11/2022	Bond Future			12.05587		60.53594	12.03166	60.65433			15.17	0.00	0.00	0	2,381.0

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
R214	On 02/02/2023	Bond Future	12.21608	61.56999		12.19081	61.69099		14.96	0.00	3,793,388,653.89	61,611	64,419.0
R214	On 04/05/2023	Bond Future	12.35813	59.41206		12.33183	59.53574		15.41	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future	12.48572	60.60616		12.45836	60.73273		14.62	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>55,842,499,503.77</b>	<b>732,592</b>	<b>1 852 404.0</b>
<b>Grand Total:</b>											<b>55,842,499,503.77</b>	<b>732,592</b>	<b>1 852 404.0</b>