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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/07/2022

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
Derivatives														
AL37	On	04/08/2022	Index Future	804.17200	804.17200		801.74100	801.74100			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	816.41200	816.41200		813.95500	813.95500			0.00	0.00	0	0.0
AL37	On	02/02/2023	Index Future	830.97600	830.97600		828.48600	828.48600			0.00	0.00	0	0.0
AL37	On	04/05/2023	Index Future	846.58600	846.58600		844.05400	844.05400			0.00	0.00	0	0.0
AL37	On	03/08/2023	Index Future	863.16800	863.16800		860.59100	860.59100			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	905.70200	905.70200		895.71500	895.71500			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	919.48800	919.48800		909.36100	909.36100			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	935.89100	935.89100		925.59400	925.59400			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	953.47100	953.47100		942.98800	942.98800			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	972.14700	972.14700		961.46200	961.46200			0.00	0.00	0	0.0
ALBI	On	04/08/2022	Index Future	809.52500	809.52500		797.81700	797.81700			0.00	0.00	0	112.0
ALBI	On	03/11/2022	Index Future	821.84700	821.84700		809.97200	809.97200			0.00	0.00	0	121.0
ALBI	On	02/02/2023	Index Future	836.50800	836.50800		824.43100	824.43100			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	852.22200		852.22200		839.92400	839.92400			0.00	0.00	0	0.0
ALBI	On 03/08/2023	Index Future	868.91400		868.91400		856.37900	856.37900			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	12.35089		74.11016		12.62572	72.83369			0.00	0.00	0	0.0
ES33	On 03/11/2022	Bond Future	12.57965		71.46116		12.86624	70.16622			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	12.78639		72.75555		13.08550	71.43813			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future	12.98311		70.35036		13.29526	69.00836			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future	13.17515		71.74891		13.50105	70.38067			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	12.66200		72.50734		12.95169	70.97897			0.00	0.00	0	0.0
ES42	On 03/11/2022	Bond Future	12.87035		69.35787		13.17275	67.80705			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	13.05194		70.61675		13.36707	69.03882			0.00	0.00	0	4,769.0
ES42	On 04/05/2023	Bond Future	13.23261		67.70068		13.56149	66.09327			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future	13.40350		69.04904		13.74627	67.41010			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	798.04100		798.04100		786.46400	786.46400			0.00	0.00	0	909.0
GOVI	On 03/11/2022	GOVI	810.18800		810.18800		798.44600	798.44600			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI	824.64100		824.64100		812.69900	812.69900			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI	840.13200		840.13200		827.97100	827.97100			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI	856.58700		856.58700		844.19200	844.19200			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	162.75991		162.75991		162.60458	162.60458			0.00	27,343,664.88	168	9,167.0
I2025	On 03/11/2022	Bond Future	165.25270		165.25270		165.09724	165.09724			0.00	0.00	0	1,199.0
I2025	On 02/02/2023	Bond Future	166.54299		166.54299		166.38698	166.38698			0.00	24,148,733.55	145	1,918.0
I2025	On 04/05/2023	Bond Future	169.71217		169.71217		169.55431	169.55431			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future	171.31671		171.31671		171.15698	171.15698			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	119.72761		119.72761		119.34486	119.34486			0.00	0.00	0	1,629.0
I2029	On 03/11/2022	Bond Future	120.30360		120.30360		119.91661	119.91661			0.00	0.00	0	1,012.0
I2029	On 02/02/2023	Bond Future	122.47959		122.47959		122.08711	122.08711			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		123.51371	123.51371		123.11482	123.11482			0.00	0.00	0	0.0
I2029	On 03/08/2023	Bond Future		125.96216	125.96216		125.55593	125.55593			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		114.03612	114.03612		113.28358	113.28358			0.00	179,036,708.40	1,570	3,796.0
I2033	On 03/11/2022	Bond Future		114.44934	114.44934		113.68684	113.68684			0.00	0.00	0	420.0
I2033	On 02/02/2023	Bond Future		116.51906	116.51906		115.74423	115.74423			0.00	182,934,924.20	1,570	5,877.0
I2033	On 04/05/2023	Bond Future		117.35402	117.35402		116.56547	116.56547			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future		119.68023	119.68023		118.87661	118.87661			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		128.25986	128.25986		127.35904	127.35904			0.00	110,303,479.60	860	3,429.0
I2038	On 03/11/2022	Bond Future		130.22422	130.22422		129.31152	129.31152			0.00	111,992,829.20	860	2,268.0
I2038	On 02/02/2023	Bond Future		130.66899	130.66899		129.74172	129.74172			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future		133.15637	133.15637		132.21218	132.21218			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future		133.81710	133.81710		132.85545	132.85545			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		115.77583	115.77583		114.90865	114.90865			0.00	97,483,248.86	842	13,131.0
I2046	On 03/11/2022	Bond Future		115.57264	115.57264		114.69379	114.69379			0.00	97,312,162.88	842	9,421.0
I2046	On 02/02/2023	Bond Future		117.66382	117.66382		116.77046	116.77046			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future		117.86642	117.86642		116.95731	116.95731			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future		120.20412	120.20412		119.27755	119.27755			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		116.98605	116.98605		116.96829	116.96829			0.00	98,502,254.10	842	10,704.0
I2050	On 03/11/2022	Bond Future		118.77783	118.77783		118.76133	118.76133			0.00	100,010,932.86	842	3,844.0
I2050	On 02/02/2023	Bond Future		118.80436	118.80436		118.78937	118.78937			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future		121.06592	121.06592		121.05133	121.05133			0.00	0.00	0	0.0
I2050	On 03/08/2023	Bond Future		121.26848	121.26848		121.25458	121.25458			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		317.98100	317.98100		317.05400	317.05400			0.00	283,003,090.00	89	341.0
IGOV	On 03/11/2022	Index Future		322.90000	322.90000		321.96300	321.96300			0.00	264,778,000.00	82	375.0
IGOV	On 02/02/2023	Index Future		328.73700	328.73700		327.78800	327.78800			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future		334.98900	334.98900		334.02300	334.02300			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future		341.62400	341.62400		340.64100	340.64100			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future		5.73500	94.26500		5.61000	94.39000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		5.99500	94.00500		5.87500	94.12500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future		6.56000	93.44000		6.38000	93.62000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future		6.75000	93.25000		6.55000	93.45000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		7.25500	92.74500		7.08500	92.91500			0.00	0.00	0	68.0

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	18/01/2023			Jibar Tradeable Future	7.45000	92.55000		7.34000	92.66000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/03/2023			Jibar Tradeable Future	7.87000	92.13000		7.70000	92.30000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/06/2023			Jibar Tradeable Future	8.31000	91.69000		8.14500	91.85500			0.00	0.00	0	0.0
JIBAR FUTURE	On	20/09/2023			Jibar Tradeable Future	8.78000	91.22000		8.38500	91.61500			0.00	0.00	0	75.0
JIBAR FUTURE	On	20/12/2023			Jibar Tradeable Future	8.55500	91.44500		8.47500	91.52500			0.00	0.00	0	172.0
JIBAR FUTURE	On	20/03/2024			Jibar Tradeable Future	8.90500	91.09500		8.74500	91.25500			0.00	0.00	0	0.0
JIBAR FUTURE	On	19/06/2024			Jibar Tradeable Future	8.69500	91.30500		8.64000	91.36000			0.00	0.00	0	0.0
R186	On	04/08/2022			Bond Future	9.33354	105.51449		9.42253	105.19383		5.44	0.00	26,800,680.46	254	88,221.0
R186	On	04/08/2022	6.96	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000	5.94	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	4.94	0.00	0.00	0	3,541.0
R186	On	04/08/2022	9.78	Put	Bond Future	50.49000	0.05049		96.76000	0.09676	50.490	5.83	0.09	0.00	0	3,541.0
R186	On	03/11/2022			Bond Future	9.56835	107.10459		9.66368	106.78058			5.55	1,071,045.90	10	30,594.0
R186	On	03/11/2022	8.23	Call	Bond Future	139.54000	0.13954		115.06000	0.11506	139.540	5.89	0.09	0.00	0	4,310.0
R186	On	03/11/2022	8.91	Put	Bond Future	2,720.11000	2.72011		2,974.83000	2.97483	2,720.110	5.50	0.76	0.00	0	4,310.0
R186	On	02/02/2023			Bond Future	9.75326	103.71958		9.85584	103.39115			5.50	0.00	0	0.0
R186	On	04/05/2023			Bond Future	9.93364	105.67336		10.04471	105.33950			5.24	0.00	0	0.0
R186	On	03/08/2023			Bond Future	10.10863	102.44650		10.22950	102.10661			5.27	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	331.31961	331.31961		331.14635	331.14635			0.00	0.00	0	594.0
R197	On	03/11/2022			Bond Future	336.39395	336.39395		336.22264	336.22264			0.00	0.00	0	221.0
R197	On	02/02/2023			Bond Future	333.66264	333.66264		333.49301	333.49301			0.00	0.00	0	0.0
R197	On	04/05/2023			Bond Future	340.01556	340.01556		339.84498	339.84498			0.00	0.00	0	0.0
R197	On	03/08/2023			Bond Future	337.63392	337.63392		337.46359	337.46359			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	245.00432	245.00432		244.96719	244.96719			0.00	83,301,468.80	340	6,134.0
R202	On	03/11/2022			Bond Future	248.75677	248.75677		248.72236	248.72236			0.00	0.00	0	459.0
R202	On	02/02/2023			Bond Future	248.57303	248.57303		248.54130	248.54130			0.00	84,514,830.20	340	440.0
R202	On	04/05/2023			Bond Future	253.30407	253.30407		253.27341	253.27341			0.00	0.00	0	0.0
R202	On	03/08/2023			Bond Future	253.47921	253.47921		253.45039	253.45039			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	6.95411	103.85366		6.84723	103.91145		0.71	0.00	0.00	0	24,611.0
R2023	On	03/11/2022			Bond Future	7.62693	101.49959		7.42953	101.55970		0.44	0.00	0.00	0	3,370.0
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	10.77367	86.21975		10.96287	85.35882		8.76	0.00	0.00	0	71,351.0

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R2030	On 04/08/2022	Bond Future	8.30	Call	0.00000	0.00000		0.00000	0.00000	0.00000	0.000	9.63	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	0.00000	0.000	9.63	0.00	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	209.25000	0.20925		558.93000	0.55893	209.250	7.67	0.26		0.00	0	800.0
R2030	On 03/11/2022	Bond Future			10.98477	87.51910		11.18302	86.64637		9.27	0.00		1,487,824.70	17	34,764.0
R2030	On 03/11/2022	Bond Future	9.70	Call	188.26000	0.18826		121.54000	0.12154	188.260	9.18	0.10		0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	470.43000	0.47043		319.87000	0.31987	470.430	8.83	0.21		0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	780.27000	0.78027		1,056.92000	1.05692	780.270	9.59	0.27		0.00	0	500.0
R2030	On 02/02/2023	Bond Future			11.16643	85.07527		11.37466	84.18804		9.31	0.00		0.00	0	5,200.0
R2030	On 02/02/2023	Bond Future	8.81	Call	68.69000	0.06869		45.18000	0.04518	68.690	8.79	0.03		0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	117.32000	0.11732		79.23000	0.07923	117.320	8.79	0.05		0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.66	Put	7,111.23000	7.11123		7,905.25000	7.90525	7,111.230	8.79	0.88		0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	424.13000	0.42413		307.19000	0.30719	424.130	8.79	0.15		0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.94	Put	5,974.43000	5.97443		6,727.33000	6.72733	5,974.430	8.79	0.83		0.00	0	102.0
R2030	On 02/02/2023	Bond Future	11.16	Put	2,262.62000	2.26262		2,729.78000	2.72978	2,262.620	9.04	0.49		0.00	0	388.0
R2030	On 02/02/2023	Bond Future	11.35	Call	2,686.01000	2.68601		2,215.24000	2.21524	2,686.010	9.18	0.57		0.00	0	5,000.0
R2030	On 02/02/2023	Bond Future	11.55	Call	3,207.87000	3.20787		2,686.24000	2.68624	3,207.870	9.36	0.62		0.00	0	5,000.0
R2030	On 04/05/2023	Bond Future			11.34659	86.67867		11.56557	85.77539		8.94	0.00		0.00	0	0.0
R2030	On 04/05/2023	Bond Future	9.03	Call	224.39000	0.22439		164.53000	0.16453	224.390	8.69	0.08		0.00	0	388.0
R2030	On 04/05/2023	Bond Future	9.58	Call	466.56000	0.46656		354.09000	0.35409	466.560	8.69	0.14		0.00	0	150.0
R2030	On 04/05/2023	Bond Future	9.67	Call	521.07000	0.52107		397.62000	0.39762	521.070	8.69	0.15		0.00	0	479.0
R2030	On 04/05/2023	Bond Future	9.78	Call	592.60000	0.59260		455.04000	0.45504	592.600	8.68	0.17		0.00	0	388.0
R2030	On 04/05/2023	Bond Future	10.00	Call	747.80000	0.74780		580.21000	0.58021	747.800	8.61	0.21		0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	10.42	Call	1,134.69000	1.13469		898.13000	0.89813	1,134.690	8.48	0.29		0.00	0	479.0
R2030	On 04/05/2023	Bond Future	10.65	Call	1,404.75000	1.40475		1,124.17000	1.12417	1,404.750	8.41	0.34		0.00	0	350.0
R2030	On 04/05/2023	Bond Future	11.34	Put	2,662.18000	2.66218		3,130.61000	3.13061	2,662.180	8.64	0.49		0.00	0	150.0
R2030	On 04/05/2023	Bond Future	11.62	Put	2,165.52000	2.16552		2,571.83000	2.57183	2,165.520	8.84	0.42		0.00	0	388.0
R2030	On 04/05/2023	Bond Future	12.04	Put	1,588.81000	1.58881		1,910.77000	1.91077	1,588.810	9.20	0.33		0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	12.50	Put	1,136.08000	1.13608		1,381.48000	1.38148	1,136.080	9.64	0.25		0.00	0	479.0
R2030	On 04/05/2023	Bond Future	12.57	Put	1,080.15000	1.08015		1,315.40000	1.31540	1,080.150	9.71	0.24		0.00	0	350.0
R2030	On 03/08/2023	Bond Future			11.52749	84.37368		11.75838	83.45312		8.81	0.00		0.00	0	0.0
R2030	On 03/08/2023	Bond Future	10.40	Call	1,153.10000	1.15310		922.42000	0.92242	1,153.100	8.29	0.27		0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	1,431.81000	1.43181		1,158.16000	1.15816	1,431.810	8.26	0.32		0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	1,479.98000	1.47998		1,762.03000	1.76203	1,479.980	9.34	0.28		0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	1,230.48000	1.23048		1,471.82000	1.47182	1,230.480	9.63	0.24		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			11.20726	85.78915		11.40125	84.80458		10.04	0.00		0.00	0	83,517.0
R2032	On 04/08/2022	Bond Future	8.97	Call	0.00000	0.00000		0.00000	0.00000	0.000	10.91	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	10.19	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	9.92	0.00		0.00	0	900.0
R2032	On 04/08/2022	Bond Future	10.50	Call	0.84000	0.00084		0.08000	0.00008	0.840	7.62	0.00		0.00	0	900.0
R2032	On 04/08/2022	Bond Future	10.70	Put	2,665.44000	2.66544		3,637.73000	3.63773	2,665.440	8.11	0.97		0.00	0	7,500.0
R2032	On 04/08/2022	Bond Future	11.00	Put	1,278.06000	1.27806		2,119.35000	2.11935	1,278.060	8.85	0.76		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	103.77000		0.10377	312.69000	0.31269	103.770	10.26	0.12		0.00	0	800.0
R2032	On 03/11/2022	Bond Future			11.41122		82.93044	11.61367	81.93223			11.10	0.00	746,373.96	9	93,709.0
R2032	On 03/11/2022	Bond Future	9.31	Call	15.60000		0.01560	8.24000	0.00824	15.600	10.24	0.01		0.00	0	180.0
R2032	On 03/11/2022	Bond Future	9.36	Call	18.42000		0.01842	9.82000	0.00982	18.420	10.24	0.01		0.00	0	454.0
R2032	On 03/11/2022	Bond Future	9.46	Call	25.46000		0.02546	13.83000	0.01383	25.460	10.24	0.02		0.00	0	500.0
R2032	On 03/11/2022	Bond Future	9.92	Call	96.21000		0.09621	56.66000	0.05666	96.210	10.21	0.05		0.00	0	750.0
R2032	On 03/11/2022	Bond Future	10.11	Put	6,978.96000		6.97896	7,916.32000	7.91632	6,978.960	10.18	0.92		0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.16	Put	6,722.88000		6.72288	7,653.35000	7.65335	6,722.880	10.17	0.91		0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.21	Call	196.75000		0.19675	121.51000	0.12151	196.750	10.16	0.10		0.00	0	500.0
R2032	On 03/11/2022	Bond Future	10.49	Put	5,120.81000		5.12081	5,989.73000	5.98973	5,120.810	10.11	0.84		0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.56	Put	4,803.35000		4.80335	5,655.29000	5.65529	4,803.350	10.10	0.82		0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.67	Call	524.61000		0.52461	348.70000	0.34870	524.610	10.08	0.21		0.00	0	750.0
R2032	On 03/11/2022	Bond Future	11.55	Put	1,592.50000		1.59250	2,073.62000	2.07362	1,592.500	10.84	0.43		0.00	0	500.0
R2032	On 03/11/2022	Bond Future	12.30	Put	588.35000		0.58835	818.27000	0.81827	588.350	11.88	0.19		0.00	0	750.0
R2032	On 02/02/2023	Bond Future			11.58558		84.41335	11.79695	83.39842			10.87	0.00	0.00	0	18.0
R2032	On 02/02/2023	Bond Future	9.31	Call	98.74000		0.09874	65.73000	0.06573	98.740	10.20	0.04		0.00	0	454.0
R2032	On 02/02/2023	Bond Future	9.47	Call	134.82000		0.13482	91.14000	0.09114	134.820	10.20	0.05		0.00	0	500.0
R2032	On 02/02/2023	Bond Future	9.92	Call	300.47000		0.30047	211.86000	0.21186	300.470	10.20	0.10		0.00	0	750.0
R2032	On 02/02/2023	Bond Future	10.16	Put	7,747.29000		7.74729	8,639.57000	8.63957	7,747.290	10.17	0.86		0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.22	Call	478.25000		0.47825	345.89000	0.34589	478.250	10.16	0.15		0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	6,199.70000		6.19970	7,029.96000	7.02996	6,199.700	10.12	0.79		0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	887.91000		0.88791	665.81000	0.66581	887.910	10.09	0.25		0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	2,055.23000		2.05523	2,509.75000	2.50975	2,055.230	10.70	0.41		0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	903.21000		0.90321	1,143.32000	1.14332	903.210	11.79	0.21		0.00	0	750.0
R2032	On 04/05/2023	Bond Future			11.75385		81.84434	11.97478	80.81095			11.08	0.00	0.00	0	0.0
R2032	On 04/05/2023	Bond Future	10.62	Call	1,087.08000		1.08708	852.65000	0.85265	1,087.080	10.42	0.25		0.00	0	400.0
R2032	On 04/05/2023	Bond Future	11.37	Call	2,212.31000		2.21231	1,807.82000	1.80782	2,212.310	10.40	0.42		0.00	0	400.0
R2032	On 04/05/2023	Bond Future	13.43	Put	918.66000		0.91866	1,124.22000	1.12422	918.660	12.40	0.18		0.00	0	400.0
R2032	On 03/08/2023	Bond Future			11.91554		83.45364	12.14655	82.40043			10.39	0.00	0.00	0	2,600.0
R2032	On 03/08/2023	Bond Future	11.90	Call	3,385.63000		3.38563	2,871.27000	2.87127	3,385.630	10.10	0.52		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			11.39928		87.27828	11.68870	85.62727			11.11	0.00	270,562,668.00	3,100	119,532.0
R2035	On 04/08/2022	Bond Future	9.53	Call	0.00000		0.00000	0.00000	0.00000	0.000	12.12	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	11.91	0.00		0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	1.00000		0.00100	0.05000	0.00005	1.000	10.31	0.00		0.00	0	394.0
R2035	On 04/08/2022	Bond Future	10.64	Put	4,568.36000		4.56836	6,216.83000	6.21683	4,568.360	10.06	1.00		0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	1,757.43000		1.75743	3,257.06000	3.25706	1,757.430	10.21	0.81		0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	9.54000		0.00954	85.78000	0.08578	9.540	11.84	0.01		0.00	0	394.0
R2035	On 03/11/2022	Bond Future			11.58724		84.10551	11.88852	82.43079			12.41	0.00	0.00	0	8,092.0
R2035	On 03/11/2022	Bond Future	9.82	Call	39.43000		0.03943	15.40000	0.01540	39.430	11.08	0.02		0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	160.16000		0.16016	72.40000	0.07240	160.160	11.09	0.07		0.00	0	976.0
R2035	On 03/11/2022	Bond Future	10.57	Put	6,349.23000		6.34923	7,863.94000	7.86394	6,349.230	11.10	0.87		0.00	0	582.0

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 03/11/2022	Bond Future	10.99	Put	4,229.07000		4.22907	5,560.66000	5.56066	4,229.070		11.12	0.74	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	856.94000		0.85694	478.53000	0.47853	856.940		11.18	0.28	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	12.68	Put	495.37000		0.49537	817.02000	0.81702	495.370		13.52	0.15	0.00	0	976.0
R2035	On 02/02/2023	Bond Future			11.75167		85.60791	12.06557	83.90443			12.19	0.00	265,384,521.00	3,100	72,176.0
R2035	On 02/02/2023	Bond Future	9.81	Call	182.73000		0.18273	100.75000	0.10075	182.730		11.15	0.06	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	212.74000		0.21274	118.76000	0.11876	212.740		11.15	0.07	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.30	Call	437.04000		0.43704	259.45000	0.25945	437.040		11.15	0.13	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	10.64	Call	739.13000		0.73913	460.55000	0.46055	739.130		11.15	0.20	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.66	Put	7,105.39000		7.10539	8,523.40000	8.52340	7,105.390		11.15	0.80	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	1,287.41000		1.28741	847.61000	0.84761	1,287.410		11.14	0.30	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	11.06	Put	5,244.82000		5.24482	6,504.06000	6.50406	5,244.820		11.14	0.70	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	2,362.07000		2.36207	3,155.76000	3.15576	2,362.070		11.85	0.42	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	13.22	Put	770.01000		0.77001	1,100.24000	1.10024	770.010		13.54	0.16	0.00	0	976.0
R2035	On 04/05/2023	Bond Future			11.90158		82.72023	12.22834	80.98530			12.58	0.00	0.00	0	0.0
R2035	On 04/05/2023	Bond Future	9.85	Call	398.70000		0.39870	252.88000	0.25288	398.700		11.74	0.10	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	10.42	Call	830.41000		0.83041	556.62000	0.55662	830.410		11.74	0.19	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	10.60	Call	1,021.76000		1.02176	696.26000	0.69626	1,021.760		11.74	0.22	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	11.17	Call	1,839.01000		1.83901	1,316.46000	1.31646	1,839.010		11.71	0.34	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	12.46	Put	2,322.83000		2.32283	3,001.87000	3.00187	2,322.830		12.54	0.35	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	13.18	Put	1,376.41000		1.37641	1,825.35000	1.82535	1,376.410		13.41	0.23	0.00	0	491.0
R2035	On 03/08/2023	Bond Future			12.04711		84.34589	12.38755	82.57738			11.83	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			11.56203		78.94708	11.82601	77.43250			12.44	0.00	439,182,606.04	5,563	124,394.0
R2037	On 04/08/2022	Bond Future	10.10	Call	0.00000		0.00000	0.00000	0.00000	0.000		13.30	0.00	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	4,006.37000		4.00637	5,514.02000	5.51402	4,006.370		11.22	0.99	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.21	Call	100.74000		0.10074	15.25000	0.01525	100.740		11.22	0.12	0.00	0	1,050.0
R2037	On 04/08/2022	Bond Future	11.42	Put	1,204.36000		1.20436	2,433.94000	2.43394	1,204.360		11.47	0.68	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.95	Put	111.28000		0.11128	471.29000	0.47129	111.280		12.35	0.12	0.00	0	1,050.0
R2037	On 03/11/2022	Bond Future			11.73807		80.13680	12.01231	78.60048			13.18	0.00	0.00	0	11,076.0
R2037	On 02/02/2023	Bond Future			11.89171		77.31095	12.17687	75.74823			13.71	0.00	111,327,768.00	1,440	63,547.0
R2037	On 04/05/2023	Bond Future			12.04091		78.76889	12.33740	77.17726			13.42	0.00	0.00	0	0.0
R2037	On 04/05/2023	Bond Future	11.03	Call	1,420.70000		1.42070	1,029.20000	1.02920	1,420.700		12.50	0.28	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.78	Call	2,892.39000		2.89239	2,225.45000	2.22545	2,892.390		12.69	0.46	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	13.73	Put	1,092.06000		1.09206	1,416.86000	1.41686	1,092.060		15.05	0.18	0.00	0	400.0
R2037	On 03/08/2023	Bond Future			12.18870		76.05878	12.49737	74.43636			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			11.59564		80.97665	11.88470	79.19435			13.05	0.00	63,161,787.00	780	95,672.0
R2040	On 04/08/2022	Bond Future	9.70	Call	0.00000		0.00000	0.00000	0.00000	0.000		14.22	0.00	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	0.96000		0.00096	0.05000	0.00005	0.960		12.32	0.00	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	25.75000		0.02575	184.12000	0.18412	25.750		13.52	0.03	0.00	0	460.0

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			11.76401		82.19692		12.06427	80.38888		13.82	0.00	0.00	0	19,693.0
R2040	On 03/11/2022	Bond Future	10.70	Call	300.50000		0.30050		145.21000	0.14521	300.500	12.36	0.12	0.00	0	1,078.0
R2040	On 03/11/2022	Bond Future	10.80	Call	380.65000		0.38065		189.26000	0.18926	380.650	12.36	0.14	0.00	0	1,500.0
R2040	On 03/11/2022	Bond Future	11.20	Call	877.13000		0.87713		485.90000	0.48590	877.130	12.38	0.27	0.00	0	1,078.0
R2040	On 03/11/2022	Bond Future	11.30	Call	1,062.37000		1.06237		605.78000	0.60578	1,062.370	12.44	0.31	0.00	0	1,160.0
R2040	On 03/11/2022	Bond Future	11.50	Call	1,526.03000		1.52603		923.76000	0.92376	1,526.030	12.69	0.40	0.00	0	1,500.0
R2040	On 03/11/2022	Bond Future	12.00	Call	3,116.33000		3.11633		2,133.38000	2.13338	3,116.330	13.39	0.61	0.00	0	1,160.0
R2040	On 03/11/2022	Bond Future	12.52	Put	844.00000		0.84400		1,342.02000	1.34202	844.000	14.31	0.22	0.00	0	1,078.0
R2040	On 02/02/2023	Bond Future			11.91079		79.15753		12.22290	77.31823		14.41	0.00	61,742,873.40	780	62,354.0
R2040	On 02/02/2023	Bond Future	10.21	Call	307.32000		0.30732		176.14000	0.17614	307.320	13.17	0.09	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	10.96	Call	1,015.53000		1.01553		648.61000	0.64861	1,015.530	13.17	0.24	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	12.27	Put	2,347.27000		2.34727		3,131.40000	3.13140	2,347.270	14.44	0.38	0.00	0	388.0
R2040	On 04/05/2023	Bond Future			12.05278		80.65046		12.37710	78.77717		14.11	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future	10.17	Call	534.65000		0.53465		345.41000	0.34541	534.650	13.17	0.12	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	10.73	Call	1,080.92000		1.08092		736.70000	0.73670	1,080.920	13.16	0.21	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	10.92	Call	1,335.68000		1.33568		925.92000	0.92592	1,335.680	13.15	0.25	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	11.48	Call	2,327.59000		2.32759		1,691.72000	1.69172	2,327.590	13.12	0.38	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	12.78	Put	2,299.99000		2.29999		2,966.68000	2.96668	2,299.990	14.48	0.32	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	13.45	Put	1,443.21000		1.44321		1,900.26000	1.90026	1,443.210	15.43	0.21	0.00	0	486.0
R2040	On 03/08/2023	Bond Future			12.19309		77.72701		12.53053	75.81740		14.08	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			11.57389		78.01100		11.86786	76.16961		13.69	0.00	47,586,710.00	610	35,272.0
R2044	On 03/11/2022	Bond Future			11.73235		79.18666		12.03763	77.31856		14.51	0.00	0.00	0	30,867.0
R2044	On 03/11/2022	Bond Future	10.60	Call	248.07000		0.24807		114.86000	0.11486	248.070	12.97	0.10	0.00	0	1,600.0
R2044	On 03/11/2022	Bond Future	11.30	Call	1,128.75000		1.12875		639.04000	0.63904	1,128.750	13.07	0.32	0.00	0	1,600.0
R2044	On 02/02/2023	Bond Future			11.87001		76.21866		12.18715	74.31831		15.15	0.00	46,493,382.60	610	29,403.0
R2044	On 04/05/2023	Bond Future			12.00269		77.65619		12.33203	75.72064		14.84	0.00	0.00	0	0.0
R2044	On 03/08/2023	Bond Future			12.13332		74.79922		12.47573	72.82610		14.82	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			11.52883		81.13386		11.82792	79.22040		13.34	0.00	0.00	0	113,866.0
R2048	On 04/08/2022	Bond Future	10.20	Call	0.01000		0.00001		0.00000	0.00000	0.010	13.98	0.00	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.30	Call	0.03000		0.00003		0.00000	0.00000	0.030	13.71	0.00	0.00	0	1,200.0
R2048	On 04/08/2022	Bond Future	10.90	Call	9.66000		0.00966		0.53000	0.00053	9.660	12.04	0.01	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	11.00	Call	21.94000		0.02194		1.38000	0.00138	21.940	11.76	0.03	0.00	0	1,200.0
R2048	On 04/08/2022	Bond Future	11.00	Put	3,622.42000		3.62242		5,515.32000	5.51532	3,622.420	11.76	0.97	0.00	0	50.0
R2048	On 03/11/2022	Bond Future			11.68614		77.93176		11.99708	75.99054		14.96	0.00	779,317,600.00	10,000	227,371.0
R2048	On 03/11/2022	Bond Future	11.20	Call	1,061.45000		1.06145		589.06000	0.58906	1,061.450	13.67	0.30	0.00	0	1,650.0
R2048	On 03/11/2022	Bond Future	11.90	Call	3,172.33000		3.17233		2,135.53000	2.13553	3,172.330	14.77	0.60	0.00	0	1,650.0
R2048	On 02/02/2023	Bond Future			11.82303		79.32398		12.14627	77.34918		14.73	0.00	0.00	0	0.0
R2048	On 04/05/2023	Bond Future			11.94651		76.38156		12.28205	74.37023		15.31	0.00	0.00	0	0.0
R2048	On 03/08/2023	Bond Future			12.06518		77.88295		12.41365	75.83260		14.42	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 Inter
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			11.39054		67.06675		11.66439	65.70696		12.53	0.00	0.00	0	21,569.0
R209	On 03/11/2022	Bond Future			11.55702		64.93232		11.84100	63.55294		13.96	0.00	0.00	0	6,739.0
R209	On 03/11/2022	Bond Future	9.25	Call	4.72000		0.00472		1.64000	0.00164	4.720	12.47	0.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	63.61000		0.06361		27.69000	0.02769	63.610	12.47	0.04	0.00	0	3,500.0
R209	On 03/11/2022	Bond Future	10.00	Put	8,438.04000		8.43804		9,781.50000	9.78150	8,438.040	12.47	0.96	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	3,539.77000		3.53977		4,615.58000	4.61558	3,539.770	12.51	0.73	0.00	0	7,000.0
R209	On 03/11/2022	Bond Future	12.00	Put	1,027.22000		1.02722		1,542.42000	1.54242	1,027.220	13.96	0.31	0.00	0	3,500.0
R209	On 02/02/2023	Bond Future			11.69821		66.09328		11.99260	64.69019		13.76	0.00	0.00	0	2,066.0
R209	On 04/05/2023	Bond Future			11.83262		64.18735		12.13795	62.75836		14.17	0.00	0.00	0	0.0
R209	On 03/08/2023	Bond Future			11.95990		65.44930		12.27653	63.99263		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			224.73478		224.73478		224.00920	224.00920			0.00	0.00	0	512.0
R210	On 03/11/2022	Bond Future			225.18086		225.18086		224.44721	224.44721			0.00	0.00	0	556.0
R210	On 02/02/2023	Bond Future			229.25436		229.25436		228.51028	228.51028			0.00	0.00	0	300.0
R210	On 04/05/2023	Bond Future			230.52926		230.52926		229.77306	229.77306			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			235.10012		235.10012		234.33005	234.33005			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			11.05743		81.00608		11.27666	79.99925		9.63	0.00	0.00	0	33,034.0
R213	On 03/11/2022	Bond Future			11.26370		78.68695		11.49263	77.66607		10.61	0.00	0.00	0	98.0
R213	On 03/11/2022	Bond Future	9.13	Call	20.07000		0.02007		10.29000	0.01029	20.070	10.33	0.01	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	24.06000		0.02406		12.47000	0.01247	24.060	10.33	0.02	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	6,892.49000		6.89249		7,857.08000	7.85708	6,892.490	10.29	0.93	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	6,242.18000		6.24218		7,189.26000	7.18926	6,242.180	10.22	0.91	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	5,306.62000		5.30662		6,219.46000	6.21946	5,306.620	10.11	0.87	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	4,549.16000		4.54916		5,423.89000	5.42389	4,549.160	10.03	0.82	0.00	0	200.0
R213	On 02/02/2023	Bond Future			11.44371		80.09224		11.68316	79.05420		10.28	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	102.25000		0.10225		65.46000	0.06546	102.250	9.96	0.04	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	7,037.90000		7.03790		7,946.33000	7.94633	7,037.900	9.96	0.85	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	5,647.79000		5.64779		6,495.67000	6.49567	5,647.790	9.83	0.79	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	739.09000		0.73909		532.24000	0.53224	739.090	9.80	0.23	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	1,132.71000		1.13271		1,463.66000	1.46366	1,132.710	10.50	0.28	0.00	0	912.0
R213	On 04/05/2023	Bond Future			11.60944		78.05077		11.85987	76.99378		10.38	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			11.77156		79.58382		12.03386	78.50649		9.77	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
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	11.50356	64.83203	11.79240	63.34333		13.49	0.00	69,370,272.10	1,070	75,290.0
R214		On 03/11/2022	Bond Future	11.65961	62.52200	11.95904	61.01174		15.10	0.00	2,188,270.00	35	2,416.0
R214		On 02/02/2023	Bond Future	11.79502	63.63886	12.10548	62.10250		14.90	0.00	68,093,580.20	1,070	65,489.0
R214		On 04/05/2023	Bond Future	11.91723	61.54158	12.23875	59.97680		15.41	0.00	0.00	0	0.0
R214		On 03/08/2023	Bond Future	12.03446	62.75095	12.36759	61.15578		14.54	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 :											3,999,184,290.89	37,840	1 897 715.0
Grand Total:											3,999,184,290.89	37,840	1 897 715.0