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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/07/2022

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	808.73600	808.73600		808.52400	808.52400			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	821.52400	821.52400		821.31900	821.31900			0.00	0.00	0	0.0
AL37	On	02/02/2023	Index Future	836.66700	836.66700		836.46800	836.46800			0.00	0.00	0	0.0
AL37	On	04/05/2023	Index Future	852.41800	852.41800		852.21900	852.21900			0.00	0.00	0	0.0
AL37	On	03/08/2023	Index Future	869.14700	869.14700		868.94700	868.94700			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	910.53600	910.53600		909.84100	909.84100			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	924.93300	924.93300		924.23900	924.23900			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	941.98200	941.98200		941.28600	941.28600			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	959.71600	959.71600		959.01100	959.01100			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	978.55000	978.55000		977.83600	977.83600			0.00	0.00	0	0.0
ALBI	On	04/08/2022	Index Future	812.15400	812.15400		812.01200	812.01200			0.00	121,823,100.00	15	27.0
ALBI	On	03/11/2022	Index Future	824.99600	824.99600		824.86200	824.86200			0.00	123,749,400.00	15	138.0
ALBI	On	02/02/2023	Index Future	840.20200	840.20200		840.07600	840.07600			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		856.02000	856.02000		855.89500	855.89500			0.00	0.00	0	0.0
ALBI	On 03/08/2023	Index Future		872.81900	872.81900		872.69600	872.69600			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		12.30812	74.31172		12.32087	74.25155			0.00	0.00	0	0.0
ES33	On 03/11/2022	Bond Future		12.52595	71.70754		12.53865	71.64917			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		12.72091	73.04863		12.73354	72.99197			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future		12.91447	70.65035		12.92742	70.59362			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		13.10319	72.05616		13.11653	71.99906			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		12.65612	72.53895		12.65311	72.55514			0.00	0.00	0	0.0
ES42	On 03/11/2022	Bond Future		12.85623	69.43175		12.85260	69.45076			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		13.02925	70.73278		13.02493	70.75491			0.00	0.00	0	4,769.0
ES42	On 04/05/2023	Bond Future		13.20862	67.82051		13.20390	67.84413			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		13.37838	69.17187		13.37331	69.19671			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		800.65600	800.65600		800.49900	800.49900			0.00	48,039,360.00	6	44.0
GOVI	On 03/11/2022	GOVI		813.31600	813.31600		813.16600	813.16600			0.00	0.00	0	832.0
GOVI	On 02/02/2023	GOVI		828.30700	828.30700		828.16500	828.16500			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI		843.90100	843.90100		843.76000	843.76000			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		860.46300	860.46300		860.32200	860.32200			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future		162.45858	162.45858		162.57032	162.57032			0.00	0.00	0	4,055.0
I2025	On 03/11/2022	Bond Future		165.04131	165.04131		165.16074	165.16074			0.00	0.00	0	7,984.0
I2025	On 02/02/2023	Bond Future		166.42328	166.42328		166.55111	166.55111			0.00	0.00	0	1,918.0
I2025	On 04/05/2023	Bond Future		169.59625	169.59625		169.72881	169.72881			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		171.20117	171.20117		171.33807	171.33807			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		118.88196	118.88196		118.91007	118.91007			0.00	0.00	0	1,629.0
I2029	On 03/11/2022	Bond Future		119.51384	119.51384		119.54666	119.54666			0.00	0.00	0	1,199.0
I2029	On 02/02/2023	Bond Future		121.74643	121.74643		121.78436	121.78436			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		122.76925	122.76925		122.80955	122.80955			0.00	0.00	0	0.0
I2029	On 03/08/2023	Bond Future		125.20721	125.20721		125.24961	125.24961			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		112.37191	112.37191		113.36434	113.36434			0.00	0.00	0	3,796.0
I2033	On 03/11/2022	Bond Future		112.82439	112.82439		113.83668	113.83668			0.00	0.00	0	420.0
I2033	On 02/02/2023	Bond Future		114.93157	114.93157		115.96704	115.96704			0.00	10,343,841.30	90	5,967.0
I2033	On 04/05/2023	Bond Future		115.73858	115.73858		116.79534	116.79534			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future		118.03676	118.03676		119.11576	119.11576			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		125.84397	125.84397		126.73555	126.73555			0.00	0.00	0	3,429.0
I2038	On 03/11/2022	Bond Future		127.84462	127.84462		128.75499	128.75499			0.00	6,392,231.00	50	4,096.0
I2038	On 02/02/2023	Bond Future		128.31951	128.31951		129.25179	129.25179			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future		130.76653	130.76653		131.71831	131.71831			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future		131.38074	131.38074		132.35270	132.35270			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		114.66686	114.66686		115.34956	115.34956			0.00	484,123,482.92	4,222	4,858.0
I2046	On 03/11/2022	Bond Future		114.51299	114.51299		115.21077	115.21077			0.00	0.00	0	13,473.0
I2046	On 02/02/2023	Bond Future		116.65255	116.65255		117.36780	117.36780			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future		116.83727	116.83727		117.56769	117.56769			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future		119.15822	119.15822		119.90452	119.90452			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		115.92914	115.92914		117.26742	117.26742			0.00	410,968,801.30	3,545	2,891.0
I2050	On 03/11/2022	Bond Future		117.77212	117.77212		119.13583	119.13583			0.00	41,220,242.00	350	8,594.0
I2050	On 02/02/2023	Bond Future		117.84709	117.84709		119.24087	119.24087			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future		120.09437	120.09437		121.51643	121.51643			0.00	0.00	0	0.0
I2050	On 03/08/2023	Bond Future		120.27735	120.27735		121.72895	121.72895			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		315.52800	315.52800		317.09400	317.09400			0.00	0.00	0	17.0
IGOV	On 03/11/2022	Index Future		320.59500	320.59500		322.19100	322.19100			0.00	0.00	0	699.0
IGOV	On 02/02/2023	Index Future		326.58200	326.58200		328.21100	328.21100			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future		332.80500	332.80500		334.46700	334.46700			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future		339.41100	339.41100		341.10600	341.10600			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future		5.77500	94.22500		5.77500	94.22500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		5.88500	94.11500		5.88500	94.11500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future		6.50000	93.50000		6.48000	93.52000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future		6.60000	93.40000		6.58000	93.42000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		7.12500	92.87500		7.10500	92.89500			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			7.23000		92.77000		7.21000	92.79000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.58000		92.42000		7.55000	92.45000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.92500		92.07500		7.85000	92.15000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.19500		91.80500		8.12000	91.88000			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.09500		91.90500		8.01500	91.98500			0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.26000		91.74000		8.18500	91.81500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.18500		91.81500		8.10000	91.90000			0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future			9.17272		106.09714		9.18535	106.05124		5.44	0.00	65,461,935.38	617	83,257.0
R186	On 04/08/2022	Bond Future	6.96	Call	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	Bond Future	7.96	Call	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	Bond Future	9.78	Put	2.43000		0.00243		4.44000	0.00444	2.430	5.83	0.01	0.00	0	3,541.0
R186	On 03/11/2022	Bond Future			9.37730		107.75778		9.38977	107.71499		5.55	0.00	57,434,896.74	533	46,440.0
R186	On 03/11/2022	Bond Future	8.23	Call	189.56000		0.18956		187.80000	0.18780	189.560	5.89	0.12	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	2,215.16000		2.21516		2,250.37000	2.25037	2,215.160	5.50	0.69	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.52770		104.44643		9.53991	104.40692		5.50	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			9.68811		106.41628		9.70086	106.37754		5.24	0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.84040		103.20591		9.85388	103.16757		5.27	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			331.20444		331.20444		331.15331	331.15331			0.00	0.00	0	117.0
R197	On 03/11/2022	Bond Future			336.46985		336.46985		336.42990	336.42990			0.00	0.00	0	771.0
R197	On 02/02/2023	Bond Future			333.92619		333.92619		333.89806	333.89806			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			340.29506		340.29506		340.27103	340.27103			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			337.91207		337.91207		337.89103	337.89103			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			243.45838		243.45838		244.46965	244.46965			0.00	0.00	0	5,614.0
R202	On 03/11/2022	Bond Future			247.32890		247.32890		248.36507	248.36507			0.00	0.00	0	6,140.0
R202	On 02/02/2023	Bond Future			247.25880		247.25880		248.32380	248.32380			0.00	4,945,176.00	20	460.0
R202	On 04/05/2023	Bond Future			251.97373		251.97373		253.06234	253.06234			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			252.12149		252.12149		253.23447	253.23447			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			6.88292		103.89214		6.90792	103.87862		0.71	0.00	935,029.26	9	24,620.0
R2023	On 03/11/2022	Bond Future			7.30689		101.59708		7.33951	101.58713		0.44	0.00	914,373.72	9	3,617.0
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			10.67098		86.69170		10.68319	86.63541		8.76	0.00	17,338,340.00	200	63,788.0

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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	43.96000	0.04396		60.92000	0.06092	43.960	7.67	0.09	0.00	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			10.86575	88.04858		10.87785	87.99456		9.27	0.00	21,571,902.10	245	38,089.0	
R2030	On 03/11/2022	Bond Future	9.70	Call	220.17000	0.22017		218.22000	0.21822	220.170	9.18	0.11	0.00	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	551.84000	0.55184		545.38000	0.54538	551.840	8.83	0.24	0.00	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	604.84000	0.60484		624.21000	0.62421	604.840	9.59	0.23	0.00	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			11.02926	85.66625		11.04121	85.61455		9.31	0.00	0.00	0.00	0	5,200.0
R2030	On 02/02/2023	Bond Future	8.81	Call	83.14000	0.08314		82.34000	0.08234	83.140	8.79	0.04	0.00	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	141.18000	0.14118		139.74000	0.13974	141.180	8.79	0.06	0.00	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.66	Put	6,580.44000	6.58044		6,628.01000	6.62801	6,580.440	8.79	0.86	0.00	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	500.18000	0.50018		494.82000	0.49482	500.180	8.79	0.18	0.00	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.94	Put	5,471.17000	5.47117		5,516.57000	5.51657	5,471.170	8.79	0.80	0.00	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	11.16	Put	1,951.46000	1.95146		1,980.46000	1.98046	1,951.460	9.04	0.45	0.00	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	11.35	Call	2,999.35000	2.99935		2,973.68000	2.97368	2,999.350	9.18	0.61	0.00	0.00	0	5,000.0
R2030	On 02/02/2023	Bond Future	11.55	Call	3,554.64000	3.55464		3,525.99000	3.52599	3,554.640	9.36	0.66	0.00	0.00	0	5,000.0
R2030	On 04/05/2023	Bond Future			11.20186	87.28247		11.21414	87.23103		8.94	0.00	0.00	0.00	0	0.0
R2030	On 04/05/2023	Bond Future	9.03	Call	263.52000	0.26352		260.88000	0.26088	263.520	8.69	0.09	0.00	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	9.58	Call	540.98000	0.54098		535.66000	0.53566	540.980	8.69	0.16	0.00	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	9.67	Call	602.88000	0.60288		596.99000	0.59699	602.880	8.69	0.17	0.00	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	9.78	Call	683.98000	0.68398		677.32000	0.67732	683.980	8.68	0.19	0.00	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	10.00	Call	859.77000	0.85977		851.46000	0.85146	859.770	8.61	0.23	0.00	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	10.42	Call	1,294.14000	1.29414		1,281.91000	1.28191	1,294.140	8.48	0.32	0.00	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	10.65	Call	1,594.56000	1.59456		1,579.77000	1.57977	1,594.560	8.41	0.37	0.00	0.00	0	350.0
R2030	On 04/05/2023	Bond Future	11.34	Put	2,351.59000	2.35159		2,379.48000	2.37948	2,351.590	8.64	0.45	0.00	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	11.62	Put	1,895.85000	1.89585		1,920.24000	1.92024	1,895.850	8.84	0.38	0.00	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	12.04	Put	1,374.21000	1.37421		1,393.84000	1.39384	1,374.210	9.20	0.30	0.00	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	12.50	Put	971.25000	0.97125		986.53000	0.98653	971.250	9.64	0.22	0.00	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	12.57	Put	921.93000	0.92193		936.62000	0.93662	921.930	9.71	0.21	0.00	0.00	0	350.0
R2030	On 03/08/2023	Bond Future			11.37431	84.99153		11.38703	84.94000		8.81	0.00	0.00	0.00	0	0.0
R2030	On 03/08/2023	Bond Future	10.40	Call	1,311.97000	1.31197		1,299.76000	1.29976	1,311.970	8.29	0.30	0.00	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	1,620.33000	1.62033		1,605.68000	1.60568	1,620.330	8.26	0.35	0.00	0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	1,292.64000	1.29264		1,309.35000	1.30935	1,292.640	9.34	0.26	0.00	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	1,069.50000	1.06950		1,083.95000	1.08395	1,069.500	9.63	0.22	0.00	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			11.10559	86.31152		11.12756	86.19827		10.04	0.00	30,640,589.60	355	65,116.0	
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	0.00	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	0.00	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	0.00	0	900.0
R2032	On 04/08/2022	Bond Future	10.50	Call	0.16000	0.00016		0.23000	0.00023	0.160	7.62	0.00	0.00	0.00	0	900.0
R2032	On 04/08/2022	Bond Future	10.70	Put	2,136.62000	2.13662		2,250.68000	2.25068	2,136.620	8.11	0.98	0.00	0.00	0	7,500.0
R2032	On 04/08/2022	Bond Future	11.00	Put	777.87000	0.77787		880.58000	0.88058	777.870	8.85	0.68	0.00	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	13.08000	0.01308		22.61000	0.02261	13.080	10.26	0.03	0.00	0	800.0	
R2032	On 03/11/2022	Bond Future			11.29525	83.50967		11.31756	83.39782		11.10	0.00	29,812,952.19	357	107,182.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	18.17000	0.01817		17.54000	0.01754	18.170	10.24	0.01	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	21.49000	0.02149		20.74000	0.02074	21.490	10.24	0.01	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	29.80000	0.02980		28.76000	0.02876	29.800	10.24	0.02	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	113.70000	0.11370		109.69000	0.10969	113.700	10.21	0.06	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	6,428.15000	6.42815		6,533.59000	6.53359	6,428.150	10.18	0.91	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	6,175.70000	6.17570		6,280.34000	6.28034	6,175.700	10.17	0.90	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	232.79000	0.23279		224.71000	0.22471	232.790	10.16	0.11	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	4,607.37000	4.60737		4,704.78000	4.70478	4,607.370	10.11	0.82	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	4,299.51000	4.29951		4,394.89000	4.39489	4,299.510	10.10	0.79	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	616.97000	0.61697		596.94000	0.59694	616.970	10.08	0.24	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.55	Put	1,302.16000	1.30216		1,354.58000	1.35458	1,302.160	10.84	0.38	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	445.95000	0.44595		470.55000	0.47055	445.950	11.88	0.16	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future			11.45435	85.05209		11.47698	84.94146		10.87	0.00	0.00	0	18.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	117.35000	0.11735		113.85000	0.11385	117.350	10.20	0.05	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	159.77000	0.15977		155.09000	0.15509	159.770	10.20	0.06	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	9.92	Call	352.69000	0.35269		342.97000	0.34297	352.690	10.20	0.12	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	7,181.92000	7.18192		7,278.95000	7.27895	7,181.920	10.17	0.84	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	557.71000	0.55771		543.00000	0.54300	557.710	10.16	0.17	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	5,673.47000	5.67347		5,763.38000	5.76338	5,673.470	10.12	0.77	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	1,024.26000	1.02426		999.24000	0.99924	1,024.260	10.09	0.28	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	1,765.61000	1.76561		1,813.74000	1.81374	1,765.610	10.70	0.37	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	746.85000	0.74685		772.34000	0.77234	746.850	11.79	0.18	0.00	0	750.0	
R2032	On 04/05/2023	Bond Future			11.61625	82.49694		11.63965	82.38547		11.08	0.00	0.00	0	0.0	
R2032	On 04/05/2023	Bond Future	10.62	Call	1,233.56000	1.23356		1,207.36000	1.20736	1,233.560	10.42	0.28	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	11.37	Call	2,467.60000	2.46760		2,422.39000	2.42239	2,467.600	10.40	0.46	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	13.43	Put	784.75000	0.78475		806.48000	0.80648	784.750	12.40	0.16	0.00	0	400.0	
R2032	On 03/08/2023	Bond Future			11.77133	84.12050		11.79560	84.00776		10.39	0.00	0.00	0	2,600.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	3,713.50000	3.71350		3,656.58000	3.65658	3,713.500	10.10	0.55	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			11.35419	87.53981		11.36563	87.47335		11.11	0.00	39,392,914.50	450	113,339.0	
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	0.05000	0.00005		0.09000	0.00009	0.050	10.31	0.00	0.00	0	394.0	
R2035	On 04/08/2022	Bond Future	10.64	Put	4,304.39000	4.30439		4,371.01000	4.37101	4,304.390	10.06	1.00	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	11.13	Put	1,431.55000	1.43155		1,506.96000	1.50696	1,431.550	10.21	0.84	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	12.18	Put	0.42000	0.00042		0.96000	0.00096	0.420	11.84	0.00	0.00	0	394.0	
R2035	On 03/11/2022	Bond Future			11.53172	84.41956		11.54306	84.35527		12.41	0.00	37,988,802.00	450	21,720.0	
R2035	On 03/11/2022	Bond Future	9.82	Call	38.71000	0.03871		38.59000	0.03859	38.710	11.08	0.02	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.30	Call	163.12000	0.16312		161.75000	0.16175	163.120	11.09	0.08	0.00	0	976.0	
R2035	On 03/11/2022	Bond Future	10.57	Put	6,045.45000	6.04545		6,106.44000	6.10644	6,045.450	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	3,950.63000	3.95063		4,005.65000	4.00565	3,950.630	11.12	0.73	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	11.05	Call	897.86000	0.89786		887.38000	0.88738	897.860	11.18	0.30	0.00	0	976.0	
R2035	On 03/11/2022	Bond Future	12.68	Put	410.87000	0.41087		426.03000	0.42603	410.870	13.52	0.13	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future			11.68483	85.97734		11.69605	85.91516		12.19	0.00	0.00	0	72,176.0	
R2035	On 02/02/2023	Bond Future	9.81	Call	192.82000	0.19282		191.07000	0.19107	192.820	11.15	0.07	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	9.89	Call	224.68000	0.22468		222.61000	0.22261	224.680	11.15	0.07	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	10.30	Call	462.94000	0.46294		458.45000	0.45845	462.940	11.15	0.14	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future	10.64	Call	783.57000	0.78357		775.86000	0.77586	783.570	11.15	0.21	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	10.66	Put	6,781.71000	6.78171		6,835.96000	6.83596	6,781.710	11.15	0.79	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.05	Call	1,363.75000	1.36375		1,350.55000	1.35055	1,363.750	11.14	0.32	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future	11.06	Put	4,952.63000	4.95263		5,001.45000	5.00145	4,952.630	11.14	0.68	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.98	Put	2,167.56000	2.16756		2,199.72000	2.19972	2,167.560	11.85	0.40	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	13.22	Put	680.64000	0.68064		695.19000	0.69519	680.640	13.54	0.15	0.00	0	976.0	
R2035	On 04/05/2023	Bond Future			11.83177	83.09790		11.84321	83.03584		12.58	0.00	0.00	0	0.0	
R2035	On 04/05/2023	Bond Future	9.85	Call	421.70000	0.42170		417.88000	0.41788	421.700	11.74	0.11	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	10.42	Call	877.44000	0.87744		869.60000	0.86960	877.440	11.74	0.19	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	10.60	Call	1,078.97000	1.07897		1,069.44000	1.06944	1,078.970	11.74	0.23	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	11.17	Call	1,936.73000	1.93673		1,920.45000	1.92045	1,936.730	11.71	0.35	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	12.46	Put	2,157.40000	2.15740		2,184.24000	2.18424	2,157.400	12.54	0.34	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	13.18	Put	1,262.29000	1.26229		1,280.73000	1.28073	1,262.290	13.41	0.21	0.00	0	491.0	
R2035	On 03/08/2023	Bond Future			11.97409	84.73258		11.98582	84.67028		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			11.52781	79.14666		11.52887	79.14047		12.44	0.00	57,302,181.84	724	123,037.0	
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	3,800.17000	3.80017		3,807.10000	3.80710	3,800.170	11.22	1.00	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.21	Call	46.52000	0.04652		58.38000	0.05838	46.520	11.22	0.08	0.00	0	1,050.0	
R2037	On 04/08/2022	Bond Future	11.42	Put	913.62000	0.91362		947.19000	0.94719	913.620	11.47	0.68	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.95	Put	26.59000	0.02659		35.89000	0.03589	26.590	12.35	0.04	0.00	0	1,050.0	
R2037	On 03/11/2022	Bond Future			11.69444	80.38547		11.69504	80.38204		13.18	0.00	83,681,274.27	1,041	22,354.0	
R2037	On 02/02/2023	Bond Future			11.83785	77.61151		11.83793	77.61106		13.71	0.00	0.00	0	63,547.0	
R2037	On 04/05/2023	Bond Future			11.98469	79.07634		11.98457	79.07700		13.42	0.00	0.00	0	0.0	
R2037	On 04/05/2023	Bond Future	11.03	Call	1,476.63000	1.47663		1,482.09000	1.48209	1,476.630	12.50	0.29	0.00	0	400.0	
R2037	On 04/05/2023	Bond Future	11.78	Call	2,998.17000	2.99817		3,004.71000	3.00471	2,998.170	12.69	0.47	0.00	0	400.0	
R2037	On 04/05/2023	Bond Future	13.73	Put	1,009.77000	1.00977		1,014.36000	1.01436	1,009.770	15.05	0.17	0.00	0	400.0	
R2037	On 03/08/2023	Bond Future			12.12984	76.37411		12.12955	76.37567		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			11.59216	80.99850		11.58797	81.02481		13.05	0.00	44,954,167.50	555	84,335.0	
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	0.02000	0.00002		0.06000	0.00006	0.020	12.32	0.00	0.00	0	460.0	
R2040	On 04/08/2022	Bond Future	12.24	Put	3.46000	0.00346		5.37000	0.00537	3.460	13.52	0.01	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			11.75271	82.26626	11.74787	82.29599			13.82	0.00	78,975,609.60	960	38,983.0
R2040	On 03/11/2022	Bond Future	10.70	Call	277.96000	0.27796	286.40000	0.28640	277.960	12.36	0.11	0.00	0	1,078.0	
R2040	On 03/11/2022	Bond Future	10.80	Call	355.32000	0.35532	365.28000	0.36528	355.320	12.36	0.14	0.00	0	1,500.0	
R2040	On 03/11/2022	Bond Future	11.20	Call	843.51000	0.84351	860.39000	0.86039	843.510	12.38	0.27	0.00	0	1,078.0	
R2040	On 03/11/2022	Bond Future	11.30	Call	1,027.73000	1.02773	1,046.51000	1.04651	1,027.730	12.44	0.31	0.00	0	1,160.0	
R2040	On 03/11/2022	Bond Future	11.50	Call	1,491.05000	1.49105	1,513.57000	1.51357	1,491.050	12.69	0.40	0.00	0	1,500.0	
R2040	On 03/11/2022	Bond Future	12.00	Call	3,093.36000	3.09336	3,122.76000	3.12276	3,093.360	13.39	0.62	0.00	0	1,160.0	
R2040	On 03/11/2022	Bond Future	12.52	Put	774.82000	0.77482	777.46000	0.77746	774.820	14.31	0.21	0.00	0	1,078.0	
R2040	On 02/02/2023	Bond Future			11.89097	79.27667	11.88543	79.31002			14.41	0.00	0.00	0	62,354.0
R2040	On 02/02/2023	Bond Future	10.21	Call	298.90000	0.29890	305.11000	0.30511	298.900	13.17	0.09	0.00	0	388.0	
R2040	On 02/02/2023	Bond Future	10.96	Call	1,007.39000	1.00739	1,021.51000	1.02151	1,007.390	13.17	0.24	0.00	0	388.0	
R2040	On 02/02/2023	Bond Future	12.27	Put	2,253.46000	2.25346	2,249.28000	2.24928	2,253.460	14.44	0.37	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future			12.03198	80.77308	12.02604	80.80815			14.11	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future	10.17	Call	529.56000	0.52956	537.16000	0.53716	529.560	13.17	0.12	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	10.73	Call	1,078.32000	1.07832	1,090.71000	1.09071	1,078.320	13.16	0.21	0.00	0	486.0	
R2040	On 04/05/2023	Bond Future	10.92	Call	1,335.05000	1.33505	1,349.26000	1.34926	1,335.050	13.15	0.25	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	11.48	Call	2,336.75000	2.33675	2,356.53000	2.35653	2,336.750	13.12	0.38	0.00	0	486.0	
R2040	On 04/05/2023	Bond Future	12.78	Put	2,222.48000	2.22248	2,217.98000	2.21798	2,222.480	14.48	0.31	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	13.45	Put	1,383.59000	1.38359	1,381.85000	1.38185	1,383.590	15.43	0.21	0.00	0	486.0	
R2040	On 03/08/2023	Bond Future			12.17114	77.85386	12.16480	77.89056			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			11.57619	77.99630	11.57167	78.02519			13.69	0.00	297,711,877.10	3,817	29,380.0
R2044	On 03/11/2022	Bond Future			11.72748	79.21709	11.72234	79.24924			14.51	0.00	367,171,212.15	4,635	43,103.0
R2044	On 03/11/2022	Bond Future	10.60	Call	223.91000	0.22391	231.41000	0.23141	223.910	12.97	0.09	0.00	0	1,600.0	
R2044	On 03/11/2022	Bond Future	11.30	Call	1,080.87000	1.08087	1,100.94000	1.10094	1,080.870	13.07	0.32	0.00	0	1,600.0	
R2044	On 02/02/2023	Bond Future			11.85731	76.29646	11.85148	76.33222			15.15	0.00	0.00	0	29,403.0
R2044	On 04/05/2023	Bond Future			11.98931	77.73663	11.98308	77.77414			14.84	0.00	0.00	0	0.0
R2044	On 03/08/2023	Bond Future			12.11913	74.88294	12.11250	74.92210			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			11.53133	81.11751	11.53175	81.11476			13.34	0.00	32,447,004.00	400	96,978.0
R2048	On 04/08/2022	Bond Future	10.20	Call	0.00000	0.00000	0.00000	0.00000	0.000	13.98	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	13.71	0.00	0.00	0	1,200.0	
R2048	On 04/08/2022	Bond Future	10.90	Call	0.75000	0.00075	1.40000	0.00140	0.750	12.04	0.00	236,057.99	1,600	100.0	
R2048	On 04/08/2022	Bond Future	11.00	Call	2.85000	0.00285	4.64000	0.00464	2.850	11.76	0.01	0.00	0	1,200.0	
R2048	On 04/08/2022	Bond Future	11.00	Put	3,619.68000	3.61968	3,624.22000	3.62422	3,619.680	11.76	0.99	0.00	0	50.0	
R2048	On 04/08/2022	Bond Future	11.30	Call	112.57000	0.11257	133.42000	0.13342	112.570	12.15	0.15	19,684,613.53	1,600	1,600.0	
R2048	On 03/11/2022	Bond Future			11.68171	77.96006	11.68169	77.96019			14.96	0.00	56,599,003.56	726	247,201.0
R2048	On 03/11/2022	Bond Future	11.20	Call	1,012.29000	1.01229	1,022.04000	1.02204	1,012.290	13.67	0.30	0.00	0	1,650.0	
R2048	On 03/11/2022	Bond Future	11.90	Call	3,120.45000	3.12045	3,132.16000	3.13216	3,120.450	14.77	0.61	0.00	0	1,650.0	
R2048	On 02/02/2023	Bond Future			11.81109	79.39873	11.81058	79.40192			14.73	0.00	0.00	0	0.0
R2048	On 04/05/2023	Bond Future			11.93395	76.45876	11.93323	76.46319			15.31	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 03/08/2023	Bond Future			12.05190		77.96313		12.05100	77.96857		14.42	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			11.35213		67.26078		11.36288	67.20639		12.53	0.00	10,089,117.00	150	20,590.0
R209	On 03/11/2022	Bond Future			11.50947		65.16747		11.52012	65.11470		13.96	0.00	18,442,394.01	283	7,022.0
R209	On 03/11/2022	Bond Future	9.25	Call	4.22000		0.00422		4.26000	0.00426	4.220	12.47	0.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	62.11000		0.06211		61.88000	0.06188	62.110	12.47	0.04	0.00	0	6,500.0
R209	On 03/11/2022	Bond Future	10.00	Put	8,201.39000		8.20139		8,253.93000	8.25393	8,201.390	12.47	0.96	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	3,327.74000		3.32774		3,372.79000	3.37279	3,327.740	12.51	0.71	0.00	0	10,000.0
R209	On 03/11/2022	Bond Future	12.00	Put	906.50000		0.90650		930.29000	0.93029	906.500	13.96	0.29	0.00	0	6,500.0
R209	On 02/02/2023	Bond Future			11.64101		66.37106		11.65152	66.31989		13.76	0.00	0.00	0	2,066.0
R209	On 04/05/2023	Bond Future			11.77299		64.47183		11.78369	64.42065		14.17	0.00	0.00	0	0.0
R209	On 03/08/2023	Bond Future			11.89782		65.74055		11.90876	65.68908		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			223.28201		223.28201		224.37008	224.37008			0.00	0.00	0	439.0
R210	On 03/11/2022	Bond Future			223.83492		223.83492		224.94834	224.94834			0.00	0.00	0	672.0
R210	On 02/02/2023	Bond Future			228.01670		228.01670		229.15953	229.15953			0.00	0.00	0	300.0
R210	On 04/05/2023	Bond Future			229.27192		229.27192		230.43955	230.43955			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			233.82550		233.82550		235.01879	235.01879			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			10.97572		81.38569		11.00276	81.25980		9.63	0.00	22,299,679.06	274	28,944.0
R213	On 03/11/2022	Bond Future			11.16825		79.11779		11.19584	78.99294		10.61	0.00	21,045,332.14	266	14,045.0
R213	On 03/11/2022	Bond Future	9.13	Call	21.57000		0.02157		20.57000	0.02057	21.570	10.33	0.01	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	25.96000		0.02596		24.75000	0.02475	25.960	10.33	0.02	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	6,476.16000		6.47616		6,594.41000	6.59441	6,476.160	10.29	0.92	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	5,831.74000		5.83174		5,947.75000	5.94775	5,831.740	10.22	0.90	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	4,908.47000		4.90847		5,020.00000	5.02000	4,908.470	10.11	0.85	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	4,165.49000		4.16549		4,271.98000	4.27198	4,165.490	10.03	0.80	0.00	0	200.0
R213	On 02/02/2023	Bond Future			11.33320		80.57745		11.36137	80.45339		10.28	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	116.03000		0.11603		111.54000	0.11154	116.030	9.96	0.05	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	6,606.18000		6.60618		6,714.05000	6.71405	6,606.180	9.96	0.84	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	5,243.73000		5.24373		5,343.84000	5.34384	5,243.730	9.83	0.77	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	827.98000		0.82798		801.89000	0.80189	827.980	9.80	0.25	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	970.59000		0.97059		1,007.83000	1.00783	970.590	10.50	0.25	0.00	0	912.0
R213	On 04/05/2023	Bond Future			11.49346		78.54667		11.52267	78.42139		10.38	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 03/08/2023	Bond Future	11.64965	80.09121		11.68003	79.96437		9.77	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	11.50115	64.84470		11.49650	64.86914		13.49	0.00	16,859,622.00	260	75,144.0
R214	On 03/11/2022	Bond Future	11.65011	62.57090		11.64482	62.59816		15.10	0.00	30,847,453.70	493	2,909.0
R214	On 02/02/2023	Bond Future	11.77789	63.72545		11.77192	63.75568		14.90	0.00	0.00	0	65,489.0
R214	On 04/05/2023	Bond Future	11.89929	61.63082		11.89293	61.66251		15.41	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future	12.01562	62.84320		12.00889	62.87621		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 :											2,711,443,969.46	29,322	1 954 580.0
Grand Total:											2,711,443,969.46	29,322	1 954 580.0