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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/08/2022

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	813.33800	813.33800		814.93700	814.93700			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	826.13300	826.13300		827.76700	827.76700			0.00	0.00	0	0.0
AL37	On	02/02/2023	Index Future	840.78100	840.78100		842.45200	842.45200			0.00	0.00	0	0.0
AL37	On	04/05/2023	Index Future	856.30200	856.30200		858.00700	858.00700			0.00	0.00	0	0.0
AL37	On	03/08/2023	Index Future	873.89500	873.89500		875.64100	875.64100			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	939.46300	939.46300		928.32100	928.32100			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	954.24200	954.24200		942.93600	942.93600			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	971.16200	971.16200		959.66400	959.66400			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	989.08900	989.08900		977.38300	977.38300			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	1,009.41000	1,009.41000		997.47100	997.47100			0.00	0.00	0	0.0
ALBI	On	04/08/2022	Index Future	828.43100	828.43100		828.06600	828.06600			0.00	0.00	0	0.0
ALBI	On	03/11/2022	Index Future	841.46300	841.46300		841.10100	841.10100			0.00	0.00	0	138.0
ALBI	On	02/02/2023	Index Future	856.38400	856.38400		856.02300	856.02300			0.00	0.00	0	0.0

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
ALBI	On 04/05/2023	Index Future		872.19200	872.19200		871.82900	871.82900			0.00	0.00	0	0.0
ALBI	On 03/08/2023	Index Future		890.11200	890.11200		889.74700	889.74700			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		11.95981	75.98309		11.98707	75.85034			0.00	0.00	0	0.0
ES33	On 03/11/2022	Bond Future		12.16408	73.39937		12.19194	73.26714			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		12.35461	74.71984		12.38321	74.58739			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future		12.53826	72.32671		12.56786	72.19282			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		12.69491	73.83544		12.72541	73.70037			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		12.31437	74.41819		12.32594	74.35320			0.00	0.00	0	0.0
ES42	On 03/11/2022	Bond Future		12.50099	71.33479		12.51258	71.27133			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		12.66906	72.61992		12.68073	72.55742			0.00	0.00	0	4,769.0
ES42	On 04/05/2023	Bond Future		12.83817	69.71718		12.85013	69.65456			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		12.97933	71.17509		12.99147	71.11268			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		816.85500	816.85500		816.45600	816.45600			0.00	0.00	0	7.0
GOVI	On 03/11/2022	GOVI		829.70400	829.70400		829.30900	829.30900			0.00	8,297,040.00	1	869.0
GOVI	On 02/02/2023	GOVI		844.41600	844.41600		844.02100	844.02100			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI		860.00400	860.00400		859.60600	859.60600			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		877.67300	877.67300		877.27300	877.27300			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future		163.18738	163.18738		163.04998	163.04998			0.00	97,912,428.00	600	3,755.0
I2025	On 03/11/2022	Bond Future		165.76843	165.76843		165.63455	165.63455			0.00	99,461,058.00	600	7,789.0
I2025	On 02/02/2023	Bond Future		167.04811	167.04811		166.91638	166.91638			0.00	0.00	0	1,918.0
I2025	On 04/05/2023	Bond Future		170.17193	170.17193		170.04002	170.04002			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		171.94558	171.94558		171.81434	171.81434			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		119.55836	119.55836		119.90554	119.90554			0.00	0.00	0	1,489.0
I2029	On 03/11/2022	Bond Future		120.19123	120.19123		120.54807	120.54807			0.00	20,913,274.02	174	1,729.0
I2029	On 02/02/2023	Bond Future		122.35197	122.35197		122.71858	122.71858			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		123.34148	123.34148		123.71666	123.71666			0.00	0.00	0	0.0
I2029	On 03/08/2023	Bond Future		125.90557	125.90557		126.29100	126.29100			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		113.96865	113.96865		114.01524	114.01524			0.00	0.00	0	3,546.0
I2033	On 03/11/2022	Bond Future		114.43717	114.43717		114.48854	114.48854			0.00	0.00	0	1,267.0
I2033	On 02/02/2023	Bond Future		116.49421	116.49421		116.54965	116.54965			0.00	0.00	0	5,967.0
I2033	On 04/05/2023	Bond Future		117.28849	117.28849		117.34659	117.34659			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future		119.72642	119.72642		119.78816	119.78816			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		127.26309	127.26309		127.91425	127.91425			0.00	27,997,879.80	220	3,319.0
I2038	On 03/11/2022	Bond Future		129.27582	129.27582		129.94187	129.94187			0.00	28,440,680.40	220	5,196.0
I2038	On 02/02/2023	Bond Future		129.68724	129.68724		130.36874	130.36874			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future		132.11283	132.11283		132.80900	132.80900			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future		132.87620	132.87620		133.58942	133.58942			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		117.27433	117.27433		116.83008	116.83008			0.00	0.00	0	4,858.0
I2046	On 03/11/2022	Bond Future		117.15229	117.15229		116.70509	116.70509			0.00	0.00	0	15,833.0
I2046	On 02/02/2023	Bond Future		119.25892	119.25892		118.80682	118.80682			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future		119.44936	119.44936		118.99056	118.99056			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future		121.93398	121.93398		121.46814	121.46814			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		118.63108	118.63108		118.15641	118.15641			0.00	0.00	0	1,973.0
I2050	On 03/11/2022	Bond Future		120.50756	120.50756		120.02944	120.02944			0.00	0.00	0	9,740.0
I2050	On 02/02/2023	Bond Future		120.54971	120.54971		120.06635	120.06635			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future		122.80447	122.80447		122.31370	122.31370			0.00	0.00	0	0.0
I2050	On 03/08/2023	Bond Future		123.15501	123.15501		122.65668	122.65668			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		318.74200	318.74200		319.02400	319.02400			0.00	0.00	0	14.0
IGOV	On 03/11/2022	Index Future		323.83500	323.83500		324.12600	324.12600			0.00	0.00	0	703.0
IGOV	On 02/02/2023	Index Future		329.65500	329.65500		329.95400	329.95400			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future		335.81700	335.81700		336.12300	336.12300			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future		342.79100	342.79100		343.10600	343.10600			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future		5.75500	94.24500		5.76000	94.24000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		5.84500	94.15500		5.86500	94.13500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future		6.46000	93.54000		6.45500	93.54500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future		6.56000	93.44000		6.55500	93.44500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		7.06500	92.93500		7.05500	92.94500			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	7.15000	92.85000		7.14000	92.86000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/03/2023			Jibar Tradeable Future	7.47000	92.53000		7.45000	92.55000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/06/2023			Jibar Tradeable Future	7.79000	92.21000		7.73500	92.26500			0.00	0.00	0	0.0
JIBAR FUTURE	On	20/09/2023			Jibar Tradeable Future	8.02500	91.97500		7.98000	92.02000			0.00	0.00	0	75.0
JIBAR FUTURE	On	20/12/2023			Jibar Tradeable Future	7.93000	92.07000		7.87000	92.13000			0.00	0.00	0	272.0
JIBAR FUTURE	On	20/03/2024			Jibar Tradeable Future	8.06000	91.94000		8.01000	91.99000			0.00	0.00	0	0.0
JIBAR FUTURE	On	19/06/2024			Jibar Tradeable Future	8.02000	91.98000		7.97500	92.02500			0.00	0.00	0	0.0
R186	On	04/08/2022			Bond Future	9.00478	106.70996		8.95172	106.90451		5.54	0.00	0.00	0	40,222.0
R186	On	04/08/2022	6.96	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000	7.35	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	5.36	0.00	0.00	0	3,541.0
R186	On	04/08/2022	9.78	Put	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000	6.52	0.00	0.00	0	3,541.0
R186	On	03/11/2022			Bond Future	9.19918	108.37144		9.14103	108.57277		5.63	0.00	9,753,429.60	90	66,190.0
R186	On	03/11/2022	8.23	Call	Bond Future	207.00000	0.20700		239.84000	0.23984	207.000	5.57	0.14	0.00	0	4,310.0
R186	On	03/11/2022	8.91	Put	Bond Future	1,790.50000	1.79050		1,673.95000	1.67395	1,790.500	5.61	0.62	0.00	0	4,310.0
R186	On	02/02/2023			Bond Future	9.35838	104.99631		9.29464	105.20426		5.60	0.00	0.00	0	0.0
R186	On	04/05/2023			Bond Future	9.51706	106.93787		9.44743	107.15115		5.30	0.00	0.00	0	0.0
R186	On	03/08/2023			Bond Future	9.61890	103.83842		9.54228	104.05837		5.17	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	331.48164	331.48164		331.40070	331.40070			0.00	0.00	0	110.0
R197	On	03/11/2022			Bond Future	336.72451	336.72451		336.65385	336.65385			0.00	0.00	0	831.0
R197	On	02/02/2023			Bond Future	333.95291	333.95291		333.89030	333.89030			0.00	0.00	0	0.0
R197	On	04/05/2023			Bond Future	340.20000	340.20000		340.14078	340.14078			0.00	0.00	0	0.0
R197	On	03/08/2023			Bond Future	338.13010	338.13010		338.07658	338.07658			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	245.09810	245.09810		245.86862	245.86862			0.00	0.00	0	5,614.0
R202	On	03/11/2022			Bond Future	248.97478	248.97478		249.76603	249.76603			0.00	0.00	0	6,140.0
R202	On	02/02/2023			Bond Future	248.76290	248.76290		249.57513	249.57513			0.00	0.00	0	460.0
R202	On	04/05/2023			Bond Future	253.41516	253.41516		254.24617	254.24617			0.00	0.00	0	0.0
R202	On	03/08/2023			Bond Future	253.82604	253.82604		254.67931	254.67931			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	7.06145	103.79568		7.02223	103.81685		0.75	0.00	595,579,611.84	5,738	16,631.0
R2023	On	03/11/2022			Bond Future	7.65650	101.49059		7.57387	101.51574		0.45	0.00	628,734,205.05	6,195	18,487.0
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	10.32930	88.28604		10.33075	88.27920		9.04	0.00	0.00	0	36,646.0

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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	14.52	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	10.25	0.00	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	0.00000	0.00000		0.00000	0.00000	0.00000	0.000	10.39	0.00	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			10.50906	89.66062		10.50989	89.65683			9.51	0.00	0.00	0	67,115.0
R2030	On 03/11/2022	Bond Future	9.70	Call	413.15000	0.41315		418.43000	0.41843	413.150		9.10	0.19	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	1,061.28000	1.06128		1,068.45000	1.06845	1,061.280		9.28	0.38	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	382.70000	0.38270		389.35000	0.38935	382.700		10.62	0.15	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			10.66860	87.24524		10.66891	87.24387			9.58	0.00	0.00	0	5,200.0
R2030	On 02/02/2023	Bond Future	8.81	Call	222.22000	0.22222		224.60000	0.22460	222.220		9.57	0.08	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	326.48000	0.32648		329.46000	0.32946	326.480		9.44	0.12	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.66	Put	5,317.53000	5.31753		5,323.19000	5.32319	5,317.530		9.15	0.78	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	875.21000	0.87521		879.88000	0.87988	875.210		9.12	0.26	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.94	Put	4,318.08000	4.31808		4,324.36000	4.32436	4,318.080		9.15	0.71	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	11.16	Put	1,502.75000	1.50275		1,509.45000	1.50945	1,502.750		9.96	0.35	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	11.35	Call	4,212.57000	4.21257		4,217.59000	4.21759	4,212.570		10.15	0.70	0.00	0	5,000.0
R2030	On 02/02/2023	Bond Future	11.55	Call	4,840.21000	4.84021		4,844.87000	4.84487	4,840.210		10.36	0.74	0.00	0	5,000.0
R2030	On 04/05/2023	Bond Future			10.82999	88.85910		10.83003	88.85893			9.24	0.00	0.00	0	0.0
R2030	On 04/05/2023	Bond Future	9.03	Call	471.12000	0.47112		473.89000	0.47389	471.120		9.01	0.14	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	9.58	Call	852.20000	0.85220		855.88000	0.85588	852.200		8.85	0.22	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	9.67	Call	933.48000	0.93348		937.30000	0.93730	933.480		8.82	0.24	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	9.78	Call	1,041.06000	1.04106		1,045.04000	1.04504	1,041.060		8.79	0.26	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	10.00	Call	1,285.18000	1.28518		1,289.45000	1.28945	1,285.180		8.72	0.31	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	10.42	Call	1,951.84000	1.95184		1,956.61000	1.95661	1,951.840		8.87	0.41	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	10.65	Call	2,401.65000	2.40165		2,406.59000	2.40659	2,401.650		8.99	0.47	0.00	0	350.0
R2030	On 04/05/2023	Bond Future	11.34	Put	1,937.61000	1.93761		1,942.71000	1.94271	1,937.610		9.52	0.37	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	11.62	Put	1,581.79000	1.58179		1,586.69000	1.58669	1,581.790		9.77	0.31	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	12.04	Put	1,166.81000	1.16681		1,171.30000	1.17130	1,166.810		10.17	0.24	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	12.50	Put	836.46000	0.83646		840.41000	0.84041	836.460		10.61	0.18	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	12.57	Put	795.39000	0.79539		799.25000	0.79925	795.390		10.67	0.17	0.00	0	350.0
R2030	On 03/08/2023	Bond Future			10.96202	86.68317		10.96161	86.68487			9.25	0.00	0.00	0	0.0
R2030	On 03/08/2023	Bond Future	10.40	Call	2,059.28000	2.05928		2,064.01000	2.06401	2,059.280		8.86	0.40	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	2,522.41000	2.52241		2,527.41000	2.52741	2,522.410		9.00	0.45	0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	1,208.68000	1.20868		1,212.02000	1.21202	1,208.680		10.63	0.22	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	1,012.65000	1.01265		1,015.80000	1.01580	1,012.650		10.89	0.19	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			10.77425	88.04486		10.77061	88.06417			10.33	0.00	616,402,064.86	7,001	51,038.0
R2032	On 04/08/2022	Bond Future	8.97	Call	0.00000	0.00000		0.00000	0.00000	0.000		11.73	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		11.22	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		11.22	0.00	0.00	0	900.0
R2032	On 04/08/2022	Bond Future	10.50	Call	0.37000	0.00037		6.80000	0.00680	0.370		11.22	0.00	0.00	0	900.0
R2032	On 04/08/2022	Bond Future	10.70	Put	461.57000	0.46157		517.86000	0.51786	461.570		11.22	0.78	0.00	0	7,500.0
R2032	On 04/08/2022	Bond Future	11.00	Put	1.83000	0.00183		14.65000	0.01465	1.830		11.22	0.01	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	0.00000	0.00000		0.00000	0.00000	0.000	0.000	11.73	0.00	0.00	0	800.0
R2032	On 03/11/2022	Bond Future			10.95074	85.26293		10.94634	85.28564			11.42	0.00	617,815,190.78	7,246	154,102.0
R2032	On 03/11/2022	Bond Future	9.31	Call	51.23000	0.05123		53.60000	0.05360	51.230	10.54	0.03	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	59.33000	0.05933		61.98000	0.06198	59.330	10.53	0.03	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	78.93000	0.07893		82.23000	0.08223	78.930	10.52	0.04	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	257.28000	0.25728		264.90000	0.26490	257.280	10.44	0.12	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	4,897.00000	4.89700	4,884.48000	4.88448	4,897.000	10.52	0.83	0.00	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	4,671.62000	4.67162	4,659.86000	4.65986	4,671.620	10.56	0.81	0.00	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	510.93000	0.51093		522.64000	0.52264	510.930	10.60	0.21	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	3,329.46000	3.32946	3,322.79000	3.32279	3,329.460	10.82	0.69	0.00	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	3,082.32000	3.08232	3,076.71000	3.07671	3,082.320	10.90	0.66	0.00	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	1,254.38000	1.25438	1,273.07000	1.27307	1,254.380	11.02	0.39	0.00	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.55	Put	876.73000	0.87673	879.95000	0.87995	876.730	12.17	0.27	0.00	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	294.55000	0.29455	297.74000	0.29774	294.550	13.19	0.11	0.00	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future			11.10668	86.77682		11.10159	86.80243			11.21	0.00	0.00	0	18.0
R2032	On 02/02/2023	Bond Future	9.31	Call	239.06000	0.23906	243.93000	0.24393	239.060	10.55	0.08	0.00	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	311.58000	0.31158	317.47000	0.31747	311.580	10.52	0.10	0.00	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	9.92	Call	617.50000	0.61750	626.85000	0.62685	617.500	10.45	0.18	0.00	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	5,804.48000	5.80448	5,790.37000	5.79037	5,804.480	10.41	0.76	0.00	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	928.39000	0.92839	940.44000	0.94044	928.390	10.40	0.25	0.00	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	4,485.22000	4.48522	4,474.55000	4.47455	4,485.220	10.55	0.67	0.00	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	1,677.01000	1.67701	1,693.65000	1.69365	1,677.010	10.66	0.38	0.00	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	1,412.39000	1.41239	1,411.74000	1.41174	1,412.390	11.89	0.29	0.00	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	613.06000	0.61306	614.31000	0.61431	613.060	12.99	0.14	0.00	0.00	0	750.0	
R2032	On 04/05/2023	Bond Future			11.25928	84.22281		11.25370	84.25017			11.54	0.00	0.00	0	0.0
R2032	On 04/05/2023	Bond Future	10.62	Call	1,911.25000	1.91125	1,926.79000	1.92679	1,911.250	11.03	0.37	0.00	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	11.37	Call	3,659.18000	3.65918	3,680.27000	3.68027	3,659.180	11.66	0.55	0.00	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	13.43	Put	721.83000	0.72183	722.10000	0.72210	721.830	13.70	0.14	0.00	0.00	0	400.0	
R2032	On 03/08/2023	Bond Future			11.38118	85.96161		11.37497	85.99136			10.99	0.00	0.00	0	2,600.0
R2032	On 03/08/2023	Bond Future	11.90	Call	5,174.96000	5.17496	5,198.55000	5.19855	5,174.960	11.35	0.62	0.00	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			11.01395	89.55182		11.03993	89.39576			11.56	0.00	0.00	0	83,641.0
R2035	On 04/08/2022	Bond Future	9.53	Call	0.00000	0.00000		0.00000	0.00000	0.000	16.17	0.00	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	16.17	0.00	0.00	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	0.01000	0.00001		0.62000	0.00062	0.010	16.17	0.00	0.00	0.00	0	394.0
R2035	On 04/08/2022	Bond Future	10.64	Put	2,292.46000	2.29246	2,452.71000	2.45271	2,292.460	16.17	1.00	0.00	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	11.13	Put	73.20000	0.07320	209.62000	0.20962	73.200	16.17	0.18	0.00	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	12.18	Put	0.00000	0.00000		0.00000	0.00000	0.000	16.17	0.00	0.00	0.00	0	394.0
R2035	On 03/11/2022	Bond Future			11.17892	86.45578		11.20541	86.30042			12.87	0.00	33,890,665.76	392	60,084.0
R2035	On 03/11/2022	Bond Future	9.82	Call	116.80000	0.11680	111.33000	0.11133	116.800	11.59	0.06	0.00	0.00	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	406.69000	0.40669	389.20000	0.38920	406.690	11.65	0.16	0.00	0.00	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	10.57	Put	4,447.08000	4.44708	4,572.72000	4.57272	4,447.080	11.95	0.75	0.00	0.00	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	2,779.64000	2.77964	2,880.39000	2.88039	2,779.640	12.48	0.57	0.00	0	582.0		
R2035	On 03/11/2022	Bond Future	11.05	Call	1,825.30000	1.82530	1,766.81000	1.76681	1,825.300	12.57	0.46	0.00	0	976.0		
R2035	On 03/11/2022	Bond Future	12.68	Put	275.34000	0.27534	295.22000	0.29522	275.340	15.10	0.09	0.00	0	976.0		
R2035	On 02/02/2023	Bond Future			11.32815	87.98967		11.35528	87.83415	12.76	0.00	0.00	0	72,176.0		
R2035	On 02/02/2023	Bond Future	9.81	Call	412.53000	0.41253	398.22000	0.39822	412.530	11.73	0.12	0.00	0	582.0		
R2035	On 02/02/2023	Bond Future	9.89	Call	470.60000	0.47060	454.51000	0.45451	470.600	11.73	0.13	0.00	0	388.0		
R2035	On 02/02/2023	Bond Future	10.30	Call	875.66000	0.87566	848.02000	0.84802	875.660	11.73	0.22	0.00	0	976.0		
R2035	On 02/02/2023	Bond Future	10.64	Call	1,400.34000	1.40034	1,359.88000	1.35988	1,400.340	11.85	0.31	0.00	0	388.0		
R2035	On 02/02/2023	Bond Future	10.66	Put	5,401.49000	5.40149	5,515.70000	5.51570	5,401.490	11.87	0.69	0.00	0	582.0		
R2035	On 02/02/2023	Bond Future	11.05	Call	2,321.83000	2.32183	2,263.16000	2.26316	2,321.830	12.22	0.43	0.00	0	976.0		
R2035	On 02/02/2023	Bond Future	11.06	Put	3,907.58000	3.90758	4,003.97000	4.00397	3,907.580	12.23	0.56	0.00	0	582.0		
R2035	On 02/02/2023	Bond Future	11.98	Put	1,761.52000	1.76152	1,818.61000	1.81861	1,761.520	13.39	0.31	0.00	0	388.0		
R2035	On 02/02/2023	Bond Future	13.22	Put	580.19000	0.58019	604.32000	0.60432	580.190	15.07	0.12	0.00	0	976.0		
R2035	On 04/05/2023	Bond Future			11.46624	85.11687		11.49424	84.95971	13.08	0.00	0.00	0	0.0		
R2035	On 04/05/2023	Bond Future	9.85	Call	750.41000	0.75041	728.92000	0.72892	750.410	12.25	0.16	0.00	0	388.0		
R2035	On 04/05/2023	Bond Future	10.42	Call	1,417.89000	1.41789	1,381.13000	1.38113	1,417.890	12.22	0.27	0.00	0	491.0		
R2035	On 04/05/2023	Bond Future	10.60	Call	1,718.53000	1.71853	1,675.81000	1.67581	1,718.530	12.28	0.31	0.00	0	388.0		
R2035	On 04/05/2023	Bond Future	11.17	Call	2,996.77000	2.99677	2,933.15000	2.93315	2,996.770	12.73	0.45	0.00	0	491.0		
R2035	On 04/05/2023	Bond Future	12.46	Put	1,934.69000	1.93469	1,985.41000	1.98541	1,934.690	14.24	0.28	0.00	0	388.0		
R2035	On 04/05/2023	Bond Future	13.18	Put	1,176.63000	1.17663	1,210.98000	1.21098	1,176.630	15.13	0.18	0.00	0	491.0		
R2035	On 03/08/2023	Bond Future			11.57872	86.87278		11.60750	86.71430	12.71	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			11.17866	81.22681		11.20921	81.04157	12.98	0.00	116,641,699.16	1,436	84,472.0		
R2037	On 04/08/2022	Bond Future	10.10	Call	0.00000	0.00000	0.00000	0.00000	0.000	18.10	0.00	0.00	0	50.0		
R2037	On 04/08/2022	Bond Future	10.90	Put	1,722.76000	1.72276	1,922.81000	1.92281	1,722.760	18.10	0.99	0.00	0	50.0		
R2037	On 04/08/2022	Bond Future	11.21	Call	410.97000	0.41097	435.56000	0.43556	410.970	18.10	0.60	0.00	0	1,050.0		
R2037	On 04/08/2022	Bond Future	11.42	Put	8.51000	0.00851	64.17000	0.06417	8.510	18.10	0.03	0.00	0	50.0		
R2037	On 04/08/2022	Bond Future	11.95	Put	0.00000	0.00000	0.01000	0.00001	0.000	18.10	0.00	0.00	0	1,050.0		
R2037	On 03/11/2022	Bond Future			11.33302	82.49148		11.36425	82.30620	13.74	0.00	121,179,984.12	1,469	66,443.0		
R2037	On 02/02/2023	Bond Future			11.47219	79.69869		11.50425	79.51238	14.39	0.00	0.00	0	63,547.0		
R2037	On 02/02/2023	Bond Future	11.10	Call	2,176.33000	2.17633	0.00000	0.00000	2,176.330	13.85	0.41	20,685,583.33	636	636.0		
R2037	On 02/02/2023	Bond Future	11.97	Put	2,113.42000	2.11342	0.00000	0.00000	2,113.420	15.09	0.35	35,200,894.86	1,272	636.0		
R2037	On 04/05/2023	Bond Future			11.60991	81.17341		11.64300	80.98488	14.04	0.00	0.00	0	0.0		
R2037	On 04/05/2023	Bond Future	11.03	Call	2,347.56000	2.34756	2,282.65000	2.28265	2,347.560	13.32	0.38	0.00	0	400.0		
R2037	On 04/05/2023	Bond Future	11.78	Call	4,423.59000	4.42359	4,325.26000	4.32526	4,423.590	14.08	0.56	0.00	0	400.0		
R2037	On 04/05/2023	Bond Future	13.73	Put	913.96000	0.91396	946.14000	0.94614	913.960	16.63	0.14	0.00	0	400.0		
R2037	On 03/08/2023	Bond Future			11.72621	78.58949		11.76029	78.39880	14.40	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			11.27855	83.00614		11.28387	82.97143	13.72	0.00	850,397,904.30	10,245	63,077.0		
R2040	On 04/08/2022	Bond Future	9.70	Call	0.00000	0.00000	0.00000	0.00000	0.000	19.19	0.00	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 04/08/2022	Bond Future	10.70	Call	0.00000	0.00000		0.17000	0.00017	0.000	19.19	0.00	0.00	0	460.0	
R2040	On 04/08/2022	Bond Future	12.24	Put	0.00000	0.00000		0.00000	0.00000	0.000	19.19	0.00	0.00	0	460.0	
R2040	On 03/11/2022	Bond Future			11.42824	84.29854		11.43331	84.26616		14.53	0.00	1,105,491,053.56	13,114	61,821.0	
R2040	On 03/11/2022	Bond Future	10.70	Call	652.51000	0.65251		654.53000	0.65453	652.510	13.34	0.21	0.00	0	1,078.0	
R2040	On 03/11/2022	Bond Future	10.80	Call	813.45000	0.81345		815.20000	0.81520	813.450	13.47	0.25	0.00	0	1,500.0	
R2040	On 03/11/2022	Bond Future	11.20	Call	1,720.85000	1.72085		1,719.94000	1.71994	1,720.850	14.02	0.42	0.00	0	1,078.0	
R2040	On 03/11/2022	Bond Future	11.30	Call	2,015.86000	2.01586		2,013.91000	2.01391	2,015.860	14.19	0.46	0.00	0	1,160.0	
R2040	On 03/11/2022	Bond Future	11.50	Call	2,681.05000	2.68105		2,676.68000	2.67668	2,681.050	14.53	0.54	0.00	0	1,500.0	
R2040	On 03/11/2022	Bond Future	12.00	Call	4,691.27000	4.69127		4,679.79000	4.67979	4,691.270	15.42	0.72	0.00	0	1,160.0	
R2040	On 03/11/2022	Bond Future	12.52	Put	572.39000	0.57239		586.29000	0.58629	572.390	16.35	0.15	0.00	0	1,078.0	
R2040	On 02/02/2023	Bond Future			11.56341	81.28746		11.56830	81.25685		15.25	0.00	101,853,187.38	1,253	63,105.0	
R2040	On 02/02/2023	Bond Future	10.21	Call	605.07000	0.60507		605.60000	0.60560	605.070	14.02	0.15	0.00	0	388.0	
R2040	On 02/02/2023	Bond Future	10.96	Call	1,745.26000	1.74526		1,743.09000	1.74309	1,745.260	14.24	0.34	0.00	0	388.0	
R2040	On 02/02/2023	Bond Future	11.19	Call	2,309.90000	2.30990		0.00000	0.00000	2,309.900	14.48	0.41	20,574,407.27	621	621.0	
R2040	On 02/02/2023	Bond Future	12.07	Put	2,218.64000	2.21864		0.00000	0.00000	2,218.640	15.75	0.34	34,660,118.02	1,242	621.0	
R2040	On 02/02/2023	Bond Future	12.27	Put	1,864.27000	1.86427		1,882.22000	1.88222	1,864.270	16.08	0.30	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future			11.69674	82.79173		11.70163	82.76170		14.88	0.00	0.00	0	0.0	
R2040	On 04/05/2023	Bond Future	10.17	Call	931.39000	0.93139		930.76000	0.93076	931.390	13.94	0.18	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	10.73	Call	1,718.34000	1.71834		1,715.82000	1.71582	1,718.340	13.90	0.29	0.00	0	486.0	
R2040	On 04/05/2023	Bond Future	10.92	Call	2,105.91000	2.10591		2,102.50000	2.10250	2,105.910	14.04	0.34	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	11.48	Call	3,557.17000	3.55717		3,550.52000	3.55052	3,557.170	14.56	0.47	0.00	0	486.0	
R2040	On 04/05/2023	Bond Future	12.78	Put	2,035.89000	2.03589		2,050.88000	2.05088	2,035.890	16.30	0.27	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	13.45	Put	1,305.88000	1.30588		1,317.28000	1.31728	1,305.880	17.24	0.18	0.00	0	486.0	
R2040	On 03/08/2023	Bond Future			11.80961	79.99096		11.81439	79.96211		15.31	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			11.23832	80.20650		11.27336	79.97243		14.50	0.00	0.00	0	12,332.0	
R2044	On 03/11/2022	Bond Future			11.37796	81.45536		11.41387	81.22041		15.36	0.00	17,431,447.04	214	66,844.0	
R2044	On 03/11/2022	Bond Future	10.60	Call	578.91000	0.57891		543.66000	0.54366	578.910	13.98	0.19	0.00	0	1,600.0	
R2044	On 03/11/2022	Bond Future	11.30	Call	2,205.67000	2.20567		2,107.46000	2.10746	2,205.670	15.00	0.48	0.00	0	1,600.0	
R2044	On 02/02/2023	Bond Future			11.50349	78.51899		11.54039	78.28216		16.15	0.00	101,996,168.01	1,299	29,756.0	
R2044	On 04/05/2023	Bond Future			11.62683	79.97205		11.66492	79.73197		15.77	0.00	0.00	0	0.0	
R2044	On 03/08/2023	Bond Future			11.73047	77.23840		11.76969	76.99512		16.25	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			11.18832	83.41905		11.22338	83.17831		14.25	0.00	572,922,035.40	6,868	87,140.0	
R2048	On 04/08/2022	Bond Future	10.20	Call	0.00000	0.00000		0.00000	0.00000	0.000	19.85	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	19.85	0.00	0.00	0	1,200.0	
R2048	On 04/08/2022	Bond Future	10.90	Call	3.09000	0.00309		16.29000	0.01629	3.090	19.85	0.01	0.00	0	100.0	
R2048	On 04/08/2022	Bond Future	11.00	Call	25.27000	0.02527		60.93000	0.06093	25.270	19.85	0.07	0.00	0	1,200.0	
R2048	On 04/08/2022	Bond Future	11.00	Put	1,340.56000	1.34056		1,616.96000	1.61696	1,340.560	19.85	0.93	0.00	0	50.0	
R2048	On 04/08/2022	Bond Future	11.30	Call	851.70000	0.85170		790.79000	0.79079	851.700	19.85	0.81	0.00	0	1,600.0	
R2048	On 03/11/2022	Bond Future			11.32659	80.29068		11.36253	80.04915		15.94	0.00	574,881,268.80	7,160	258,752.0	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2048	On 03/11/2022	Bond Future	11.20	Call	2,079.52000	2.07952	1,983.44000	1.98344	2,079.520	15.38	0.46	0.00	0	1,650.0	
R2048	On 03/11/2022	Bond Future	11.90	Call	4,882.40000	4.88240	4,720.57000	4.72057	4,882.400	16.72	0.73	0.00	0	1,650.0	
R2048	On 02/02/2023	Bond Future			11.45107	81.71530	11.48801	81.47189		15.86	0.00	0.00	0	0.0	
R2048	On 04/05/2023	Bond Future			11.56512	78.79001	11.60323	78.54325		16.37	0.00	0.00	0	0.0	
R2048	On 03/08/2023	Bond Future			11.65754	80.41582	11.69673	80.16573		15.96	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			11.00852	69.03372	11.03385	68.90071		13.07	0.00	0.00	0	8,968.0	
R209	On 03/11/2022	Bond Future			11.15439	66.96254	11.18017	66.82986		14.51	0.00	0.00	0	18,801.0	
R209	On 03/11/2022	Bond Future	9.25	Call	16.89000	0.01689	16.10000	0.01610	16.890	13.04	0.01	0.00	0	6,000.0	
R209	On 03/11/2022	Bond Future	10.00	Call	176.27000	0.17627	168.47000	0.16847	176.270	13.07	0.09	0.00	0	9,500.0	
R209	On 03/11/2022	Bond Future	10.00	Put	6,520.48000	6.52048	6,645.36000	6.64536	6,520.480	13.07	0.91	0.00	0	6,000.0	
R209	On 03/11/2022	Bond Future	11.00	Put	2,327.45000	2.32745	2,411.64000	2.41164	2,327.450	14.08	0.55	0.00	0	8,750.0	
R209	On 03/11/2022	Bond Future	12.00	Put	612.23000	0.61223	647.25000	0.64725	612.230	15.85	0.20	0.00	0	9,500.0	
R209	On 02/02/2023	Bond Future			11.28251	68.15142	11.30883	68.01837		14.43	0.00	0.00	0	2,066.0	
R209	On 04/05/2023	Bond Future			11.40632	66.26106	11.43340	66.12653		14.76	0.00	0.00	0	0.0	
R209	On 03/08/2023	Bond Future			11.50477	67.62882	11.53252	67.49295		14.39	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			223.96231	223.96231	225.37947	225.37947			0.00	0.00	0	439.0	
R210	On 03/11/2022	Bond Future			224.50787	224.50787	225.95525	225.95525			0.00	0.00	0	732.0	
R210	On 02/02/2023	Bond Future			228.54422	228.54422	230.02397	230.02397			0.00	0.00	0	300.0	
R210	On 04/05/2023	Bond Future			229.72571	229.72571	231.23614	231.23614			0.00	0.00	0	0.0	
R210	On 03/08/2023	Bond Future			234.50260	234.50260	236.04913	236.04913			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			10.64928	82.92627	10.64568	82.94347		9.87	0.00	0.00	0	27,866.0	
R213	On 03/11/2022	Bond Future			10.82868	80.67571	10.82429	80.69611		10.88	0.00	0.00	0	33,524.0	
R213	On 03/11/2022	Bond Future	9.13	Call	53.28000	0.05328	55.66000	0.05566	53.280	10.56	0.03	0.00	0	200.0	
R213	On 03/11/2022	Bond Future	9.19	Call	62.18000	0.06218	64.85000	0.06485	62.180	10.53	0.04	0.00	0	476.0	
R213	On 03/11/2022	Bond Future	9.84	Put	5,050.89000	5.05089	5,038.27000	5.03827	5,050.890	10.23	0.86	0.00	0	476.0	
R213	On 03/11/2022	Bond Future	9.98	Put	4,447.07000	4.44707	4,435.99000	4.43599	4,447.070	10.16	0.83	0.00	0	200.0	
R213	On 03/11/2022	Bond Future	10.19	Put	3,624.57000	3.62457	3,616.25000	3.61625	3,624.570	10.25	0.76	0.00	0	476.0	
R213	On 03/11/2022	Bond Future	10.37	Put	2,992.80000	2.99280	2,986.89000	2.98689	2,992.800	10.34	0.69	0.00	0	200.0	
R213	On 02/02/2023	Bond Future			10.99056	82.10696	10.98545	82.13007		10.53	0.00	0.00	0	0.0	
R213	On 02/02/2023	Bond Future	9.16	Call	218.10000	0.21810	222.51000	0.22251	218.100	10.18	0.08	0.00	0	476.0	
R213	On 02/02/2023	Bond Future	10.01	Put	5,332.84000	5.33284	5,319.79000	5.31979	5,332.840	9.89	0.77	0.00	0	476.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 02/02/2023	Bond Future	10.35	Put	4,141.39000		4.14139	4,131.45000	4.13145	4,141.390		10.04	0.68	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	1,301.17000		1.30117	1,315.06000	1.31506	1,301.170		10.08	0.35	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	825.86000		0.82586	826.47000	0.82647	825.860		11.87	0.20	0.00	0	912.0
R213	On 04/05/2023	Bond Future			11.14177		80.07563	11.13616	80.10033			10.77	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			11.26360		81.72644	11.25731	81.75345			10.26	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			11.16331		66.66117	11.17329	66.60632			14.24	0.00	888,793,379.61	13,333	74,238.0
R214	On 03/11/2022	Bond Future			11.30117		64.41037	11.31107	64.35700			15.89	0.00	891,632,751.91	13,843	25,318.0
R214	On 02/02/2023	Bond Future			11.42504		65.55316	11.43494	65.50072			15.83	0.00	204,722,518.68	3,123	65,489.0
R214	On 04/05/2023	Bond Future			11.53863		63.46961	11.54869	63.41714			16.28	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future			11.63050		64.77881	11.64062	64.72671			15.89	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
Total for Derivatives :													8,444,261,929.56	105,605	2 049 664.0	
Grand Total:													8,444,261,929.56	105,605	2 049 664.0	