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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/07/2022

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	806.97700	806.97700		804.24500	804.24500			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	819.35400	819.35400		816.59100	816.59100			0.00	0.00	0	0.0
AL37	On	02/02/2023	Index Future	833.35500	833.35500		830.55200	830.55200			0.00	0.00	0	0.0
AL37	On	04/05/2023	Index Future	848.71700	848.71700		845.86800	845.86800			0.00	0.00	0	0.0
AL37	On	03/08/2023	Index Future	865.70700	865.70700		862.80700	862.80700			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	901.02400	901.02400		897.04400	897.04400			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	914.84300	914.84300		910.81500	910.81500			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	930.47600	930.47600		926.38700	926.38700			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	947.62800	947.62800		943.47000	943.47000			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	966.59800	966.59800		962.36300	962.36300			0.00	0.00	0	0.0
ALBI	On	04/08/2022	Index Future	800.77800	800.77800		797.12500	797.12500			0.00	0.00	0	138.0
ALBI	On	03/11/2022	Index Future	813.05900	813.05900		809.36200	809.36200			0.00	0.00	0	0.0
ALBI	On	02/02/2023	Index Future	826.95300	826.95300		823.20000	823.20000			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		842.19700	842.19700		838.38000	838.38000			0.00	0.00	0	0.0
ALBI	On 03/08/2023	Index Future		859.05700	859.05700		855.16900	855.16900			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		12.59043	72.99581		12.67493	72.60851			0.00	0.00	0	350.0
ES33	On 03/11/2022	Bond Future		12.82772	70.33833		12.91523	69.94818			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		13.05771	71.55908		13.14873	71.16406			0.00	0.00	0	0.0
ES33	On 04/05/2023	Bond Future		13.27201	69.10708		13.36672	68.70620			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		13.46904	70.51339		13.56761	70.10584			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		12.97022	70.88312		13.05914	70.42630			0.00	0.00	0	4,769.0
ES42	On 03/11/2022	Bond Future		13.19067	67.71700		13.28300	67.25621			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		13.39661	68.89406		13.49263	68.42718			0.00	0.00	0	0.0
ES42	On 04/05/2023	Bond Future		13.59743	65.92153		13.69749	65.44737			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		13.77694	67.26676		13.88100	66.78439			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		789.50100	789.50100		785.91600	785.91600			0.00	0.00	0	1,054.0
GOVI	On 03/11/2022	GOVI		801.61000	801.61000		797.98100	797.98100			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI		815.30800	815.30800		811.62400	811.62400			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI		830.33700	830.33700		826.59100	826.59100			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		846.95900	846.95900		843.14400	843.14400			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future		162.28347	162.28347		161.73279	161.73279			0.00	0.00	0	11,186.0
I2025	On 03/11/2022	Bond Future		164.78815	164.78815		164.23605	164.23605			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future		165.95728	165.95728		165.40048	165.40048			0.00	0.00	0	0.0
I2025	On 04/05/2023	Bond Future		169.05720	169.05720		168.49333	168.49333			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		170.73691	170.73691		170.16617	170.16617			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		119.37869	119.37869		118.81695	118.81695			0.00	0.00	0	2,742.0
I2029	On 03/11/2022	Bond Future		119.97237	119.97237		119.40714	119.40714			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future		122.05207	122.05207		121.48017	121.48017			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 04/05/2023	Bond Future		123.04398	123.04398		122.46444	122.46444			0.00	0.00	0	0.0
I2029	On 03/08/2023	Bond Future		125.53716	125.53716		124.94830	124.94830			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		112.53513	112.53513		112.01552	112.01552			0.00	0.00	0	9,548.0
I2033	On 03/11/2022	Bond Future		112.93841	112.93841		112.41573	112.41573			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future		114.89594	114.89594		114.36707	114.36707			0.00	0.00	0	65.0
I2033	On 04/05/2023	Bond Future		115.66905	115.66905		115.13316	115.13316			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future		118.01259	118.01259		117.46814	117.46814			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		125.55300	125.55300		125.49269	125.49269			0.00	0.00	0	5,062.0
I2038	On 03/11/2022	Bond Future		127.49079	127.49079		127.43516	127.43516			0.00	0.00	0	70.0
I2038	On 02/02/2023	Bond Future		127.80285	127.80285		127.75024	127.75024			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future		130.19099	130.19099		130.13996	130.13996			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future		130.86627	130.86627		130.81830	130.81830			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		113.66249	113.66249		113.60897	113.60897			0.00	0.00	0	18,338.0
I2046	On 03/11/2022	Bond Future		113.45466	113.45466		113.40537	113.40537			0.00	0.00	0	1,626.0
I2046	On 02/02/2023	Bond Future		115.42185	115.42185		115.37472	115.37472			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future		115.55532	115.55532		115.51045	115.51045			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future		117.89857	117.89857		117.85522	117.85522			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		116.30609	116.30609		114.98109	114.98109			0.00	0.00	0	12,806.0
I2050	On 03/11/2022	Bond Future		118.10098	118.10098		116.76044	116.76044			0.00	0.00	0	60.0
I2050	On 02/02/2023	Bond Future		118.04122	118.04122		116.68092	116.68092			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future		120.24687	120.24687		118.86338	118.86338			0.00	0.00	0	0.0
I2050	On 03/08/2023	Bond Future		120.50275	120.50275		119.09504	119.09504			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		315.31100	315.31100		314.14200	314.14200			0.00	31,531,100.00	10	707.0
IGOV	On 03/11/2022	Index Future		320.22500	320.22500		319.04200	319.04200			0.00	0.00	0	16.0
IGOV	On 02/02/2023	Index Future		325.77300	325.77300		324.57300	324.57300			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future		331.85400	331.85400		330.63300	330.63300			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future		338.57000	338.57000		337.32700	337.32700			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future		5.08500	94.91500		5.08500	94.91500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future		5.62000	94.38000		5.64000	94.36000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		5.85500	94.14500		5.84500	94.15500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future		6.35000	93.65000		6.33000	93.67000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future		6.47000	93.53000		6.47000	93.53000			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.98500		93.01500		6.99500	93.00500			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.55000		92.45000		7.54000	92.46000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.04500		91.95500		8.10500	91.89500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.25500		91.74500		8.30500	91.69500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.26000		91.74000		8.31000	91.69000			0.00	0.00	0	172.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.46500		91.53500		8.52000	91.48000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.48500		91.51500		8.55500	91.44500			0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future			9.23007		105.88890		9.33553	105.50731		5.38	0.00	112,665,789.60	1,064	91,985.0
R186	On 04/08/2022	Bond Future	6.96	Call	0.00000		0.00000		0.00000	0.00000	0.000	3.72	0.00	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	0.00000		0.00000		0.00000	0.00000	0.000	3.72	0.00	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	77.61000		0.07761		124.16000	0.12416	77.610	6.08	0.10	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			9.45338		107.49705		9.56551	107.11426		5.49	0.00	0.00	0	12,945.0
R186	On 03/11/2022	Bond Future	8.23	Call	173.34000		0.17334		66.08000	0.06608	173.340	5.63	0.11	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	2,449.15000		2.44915		2,607.15000	2.60715	2,449.150	5.39	0.71	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.65375		104.03945		9.77405	103.65291		5.47	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			9.83765		105.96300		9.96747	105.57153		5.22	0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.98697		102.79005		10.12764	102.39294		5.22	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 04/08/2022	Bond Future			330.17903		330.17903		329.75664	329.75664			0.00	0.00	0	809.0
R197	On 03/11/2022	Bond Future			335.27434		335.27434		334.85972	334.85972			0.00	0.00	0	6.0
R197	On 02/02/2023	Bond Future			332.33593		332.33593		331.92463	331.92463			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			338.54719		338.54719		338.13498	338.13498			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			336.35242		336.35242		335.94385	335.94385			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			244.02783		244.02783		242.79594	242.79594			0.00	0.00	0	6,933.0
R202	On 03/11/2022	Bond Future			247.79374		247.79374		246.55322	246.55322			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			247.44087		247.44087		246.18650	246.18650			0.00	0.00	0	0.0
R202	On 04/05/2023	Bond Future			252.06357		252.06357		250.79065	250.79065			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			252.36013		252.36013		251.06909	251.06909			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			6.79293		103.94084		6.90667	103.87930		0.72	0.00	45,526,087.92	438	28,968.0
R2023	On 03/11/2022	Bond Future			7.29640		101.60028		7.48652	101.54234		0.44	0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 04/08/2022	Bond Future			10.84231		85.90613		10.93695	85.47611		8.67	0.00	268,198,937.86	3,122	90,425.0

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R2030	On 04/08/2022	Bond Future	8.30	Call	0.00000	0.00000	0.00000	0.00000	0.000	8.18	0.00	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	0.00000	0.00000	0.00000	0.00000	0.000	7.99	0.00	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	494.79000	0.49479	714.00000	0.71400	494.790	8.50	0.39	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			11.05433	87.21158	11.15275	86.77889		9.16	0.00	120,788,038.30	1,385	18,969.0
R2030	On 03/11/2022	Bond Future	9.70	Call	176.43000	0.17643	61.09000	0.06109	176.430	9.05	0.09	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	437.43000	0.43743	242.72000	0.24272	437.430	8.72	0.19	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	907.45000	0.90745	944.60000	0.94460	907.450	9.47	0.30	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			11.25478	84.69737	11.35774	84.25969		9.22	0.00	0.00	0	2,600.0
R2030	On 02/02/2023	Bond Future	8.81	Call	84.07000	0.08407	34.51000	0.03451	84.070	9.20	0.04	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	137.66000	0.13766	61.44000	0.06144	137.660	9.20	0.06	0.00	0	400.0
R2030	On 02/02/2023	Bond Future	9.66	Put	7,492.25000	7.49225	7,772.29000	7.77229	7,492.250	9.00	0.88	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	411.94000	0.41194	225.66000	0.22566	411.940	8.92	0.15	0.00	0	400.0
R2030	On 02/02/2023	Bond Future	9.94	Put	6,327.69000	6.32769	6,559.04000	6.55904	6,327.690	8.86	0.84	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	11.16	Put	2,524.33000	2.52433	2,581.21000	2.58121	2,524.330	9.15	0.51	0.00	0	400.0
R2030	On 02/02/2023	Bond Future	11.35	Call	2,555.20000	2.55520	2,151.71000	2.15171	2,555.200	9.32	0.54	0.00	0	5,000.0
R2030	On 04/05/2023	Bond Future			11.44662	86.26453	11.55453	85.82064		8.87	0.00	0.00	0	0.0
R2030	On 04/05/2023	Bond Future	9.03	Call	197.26000	0.19726	108.42000	0.10842	197.260	8.60	0.07	0.00	0	400.0
R2030	On 04/05/2023	Bond Future	9.58	Call	411.88000	0.41188	248.95000	0.24895	411.880	8.58	0.13	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	9.67	Call	456.66000	0.45666	281.51000	0.28151	456.660	8.55	0.14	0.00	0	500.0
R2030	On 04/05/2023	Bond Future	9.78	Call	517.22000	0.51722	326.02000	0.32602	517.220	8.52	0.16	0.00	0	400.0
R2030	On 04/05/2023	Bond Future	10.00	Call	658.03000	0.65803	433.32000	0.43332	658.030	8.46	0.19	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	10.42	Call	1,013.32000	1.01332	744.77000	0.74477	1,013.320	8.34	0.27	0.00	0	500.0
R2030	On 04/05/2023	Bond Future	10.65	Call	1,291.11000	1.29111	0.00000	0.00000	1,291.110	8.38	0.32	9,621,022.84	350	350.0
R2030	On 04/05/2023	Bond Future	11.34	Put	2,937.39000	2.93739	3,012.79000	3.01279	2,937.390	8.74	0.51	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	11.62	Put	2,422.02000	2.42202	2,472.26000	2.47226	2,422.020	8.97	0.44	0.00	0	400.0
R2030	On 04/05/2023	Bond Future	12.04	Put	1,808.78000	1.80878	1,829.86000	1.82986	1,808.780	9.35	0.35	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	12.50	Put	1,316.55000	1.31655	1,310.46000	1.31046	1,316.550	9.80	0.27	0.00	0	500.0
R2030	On 04/05/2023	Bond Future	12.57	Put	1,254.01000	1.25401	0.00000	0.00000	1,254.010	9.87	0.26	15,655,671.31	700	350.0
R2030	On 03/08/2023	Bond Future			11.62311	83.99089	11.73646	83.53997		8.72	0.00	0.00	0	0.0
R2030	On 03/08/2023	Bond Future	10.40	Call	1,043.07000	1.04307	779.39000	0.77939	1,043.070	8.17	0.26	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	1,303.18000	1.30318	0.00000	0.00000	1,303.180	8.14	0.30	8,956,749.40	350	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	1,658.04000	1.65804	1,683.28000	1.68328	1,658.040	9.47	0.30	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	1,387.22000	1.38722	0.00000	0.00000	1,387.220	9.75	0.26	15,288,702.31	700	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			11.30838	85.27395	11.38692	84.87677		9.93	0.00	293,768,757.75	3,445	93,756.0
R2032	On 04/08/2022	Bond Future	8.97	Call	0.00000	0.00000	0.00000	0.00000	0.000	9.67	0.00	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.72	Call	0.00000	0.00000	0.00000	0.00000	0.000	9.19	0.00	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.80	Call	0.01000	0.00001	0.00000	0.00000	0.010	9.02	0.00	0.00	0	900.0
R2032	On 04/08/2022	Bond Future	10.50	Call	2.07000	0.00207	2.75000	0.00275	2.070	7.49	0.00	0.00	0	900.0
R2032	On 04/08/2022	Bond Future	10.70	Put	3,187.09000	3.18709	3,584.44000	3.58444	3,187.090	8.00	0.97	0.00	0	7,500.0
R2032	On 04/08/2022	Bond Future	11.00	Put	1,786.69000	1.78669	2,154.67000	2.15467	1,786.690	8.77	0.80	0.00	0	7,500.0
R2032	On 04/08/2022	Bond Future	11.60	Put	304.10000	0.30410	460.59000	0.46059	304.100	10.15	0.24	0.00	0	800.0

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 03/11/2022	Bond Future			11.51484	82.41748		11.59615	82.01797		11.03	0.00	454,944,489.60	5,520	78,137.0
R2032	On 03/11/2022	Bond Future	9.31	Call	14.31000	0.01431		2.92000	0.00292	14.310	10.18	0.01	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	9.36	Call	16.84000	0.01684		3.57000	0.00357	16.840	10.18	0.01	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	9.46	Call	23.13000	0.02313		5.32000	0.00532	23.130	10.18	0.01	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	9.92	Call	83.94000	0.08394		28.14000	0.02814	83.940	10.11	0.05	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	10.11	Put	7,471.82000	7.47182	7,788.31000	7.78831	7,471.820	10.08	0.93	0.00	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.16	Put	7,213.16000	7.21316	7,521.12000	7.52112	7,213.160	10.07	0.92	0.00	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.21	Call	171.16000	0.17116		70.52000	0.07052	171.160	10.07	0.08	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	10.49	Put	5,586.56000	5.58656	5,840.79000	5.84079	5,586.560	10.02	0.86	0.00	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.56	Put	5,268.54000	5.26854	5,505.93000	5.50593	5,268.540	10.07	0.84	0.00	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.67	Call	478.22000	0.47822		286.80000	0.28680	478.220	10.16	0.19	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	11.55	Put	1,942.52000	1.94252	1,958.79000	1.95879	1,942.520	11.10	0.47	0.00	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	12.30	Put	791.52000	0.79152	746.45000	0.74645	791.520	12.15	0.23	0.00	0.00	0	750.0
R2032	On 02/02/2023	Bond Future			11.70694	83.82855	11.79147	83.42452			10.78	0.00	0.00	0	0.0
R2032	On 02/02/2023	Bond Future	9.31	Call	83.33000	0.08333		34.60000	0.03460	83.330	10.12	0.03	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	9.47	Call	114.16000	0.11416		50.80000	0.05080	114.160	10.12	0.05	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	9.92	Call	254.41000	0.25441		132.26000	0.13226	254.410	10.09	0.09	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	10.16	Put	8,266.10000	8.26610	8,508.50000	8.50850	8,266.100	10.05	0.88	0.00	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.22	Call	407.02000	0.40702		234.44000	0.23444	407.020	10.05	0.13	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	6,684.64000	6.68464	6,861.37000	6.86137	6,684.640	10.00	0.82	0.00	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	767.48000	0.76748		525.68000	0.52568	767.480	9.97	0.22	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	2,404.56000	2.40456	2,405.13000	2.40513	2,404.560	10.88	0.45	0.00	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	1,117.81000	1.11781	1,067.79000	1.06779	1,117.810	11.99	0.24	0.00	0.00	0	750.0
R2032	On 04/05/2023	Bond Future			11.88685	81.22013		11.97491	80.81035		10.94	0.00	0.00	0	0.0
R2032	On 03/08/2023	Bond Future			12.04627	82.85537		12.13798	82.43918		10.29	0.00	0.00	0	2,600.0
R2032	On 03/08/2023	Bond Future	11.90	Call	3,089.71000	3.08971	2,818.18000	2.81818	3,089.710	10.01	0.49	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			11.61497	86.04335		11.68289	85.65994		11.04	0.00	304,765,545.70	3,542	127,488.0
R2035	On 04/08/2022	Bond Future	9.53	Call	0.00000	0.00000		0.00000	0.00000	0.000	11.01	0.00	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	9.84	Call	0.00000	0.00000		0.00000	0.00000	0.000	10.90	0.00	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	0.97000	0.00097		0.21000	0.00021	0.970	10.01	0.00	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	10.64	Put	5,802.96000	5.80296	6,184.86000	6.18486	5,802.960	9.87	1.00	0.00	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	2,915.13000	2.91513	3,264.49000	3.26449	2,915.130	10.14	0.90	0.00	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	116.76000	0.11676		161.36000	0.16136	116.760	11.76	0.10	0.00	0	400.0
R2035	On 03/11/2022	Bond Future			11.81008	82.86207		11.88017	82.47654		12.36	0.00	293,497,451.94	3,542	7,190.0
R2035	On 03/11/2022	Bond Future	9.82	Call	25.29000	0.02529		6.46000	0.00646	25.290	11.07	0.01	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	105.98000	0.10598		40.41000	0.04041	105.980	11.09	0.05	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	10.57	Put	7,491.25000	7.49125	7,765.78000	7.76578	7,491.250	11.10	0.91	0.00	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	5,278.96000	5.27896	5,460.71000	5.46071	5,278.960	11.36	0.80	0.00	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	642.58000	0.64258		423.49000	0.42349	642.580	11.42	0.22	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	12.68	Put	825.05000	0.82505	763.74000	0.76374	825.050	13.85	0.22	0.00	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future			11.99558	84.27980		12.06828	83.88994		12.15	0.00	135,269,079.00	1,605	1,605.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 02/02/2023	Bond Future	9.81	Call	125.87000	0.12587		58.29000	0.05829	125.870	11.13	0.05	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	9.89	Call	147.35000	0.14735		70.53000	0.07053	147.350	11.13	0.05	0.00	0	400.0	
R2035	On 02/02/2023	Bond Future	10.30	Call	311.31000	0.31131		174.23000	0.17423	311.310	11.13	0.10	0.00	0	1,000.0	
R2035	On 02/02/2023	Bond Future	10.64	Call	539.52000	0.53952		337.12000	0.33712	539.520	11.12	0.15	0.00	0	400.0	
R2035	On 02/02/2023	Bond Future	10.66	Put	8,228.67000	8.22867		8,412.03000	8.41203	8,228.670	11.12	0.84	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.05	Call	976.43000	0.97643		720.75000	0.72075	976.430	11.16	0.24	0.00	0	1,000.0	
R2035	On 02/02/2023	Bond Future	11.06	Put	6,260.25000	6.26025		6,392.47000	6.39247	6,260.250	11.17	0.75	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.98	Put	3,090.41000	3.09041		3,085.26000	3.08526	3,090.410	12.13	0.49	0.00	0	400.0	
R2035	On 02/02/2023	Bond Future	13.22	Put	1,111.64000	1.11164		1,045.91000	1.04591	1,111.640	13.81	0.21	0.00	0	1,000.0	
R2035	On 04/05/2023	Bond Future			12.16087	81.33915		12.23626	80.94391		12.47	0.00	0.00	0	0.0	
R2035	On 04/05/2023	Bond Future	9.85	Call	285.15000	0.28515		175.03000	0.17503	285.150	11.66	0.08	0.00	0	400.0	
R2035	On 04/05/2023	Bond Future	10.42	Call	615.01000	0.61501		422.22000	0.42222	615.010	11.65	0.15	0.00	0	500.0	
R2035	On 04/05/2023	Bond Future	10.60	Call	764.57000	0.76457		542.07000	0.54207	764.570	11.64	0.17	0.00	0	400.0	
R2035	On 04/05/2023	Bond Future	11.17	Call	1,424.32000	1.42432		1,131.03000	1.13103	1,424.320	11.61	0.28	0.00	0	500.0	
R2035	On 04/05/2023	Bond Future	12.46	Put	2,947.67000	2.94767		2,938.76000	2.93876	2,947.670	12.71	0.41	0.00	0	400.0	
R2035	On 04/05/2023	Bond Future	13.18	Put	1,812.55000	1.81255		1,770.48000	1.77048	1,812.550	13.60	0.28	0.00	0	500.0	
R2035	On 03/08/2023	Bond Future			12.30993	82.97568		12.38815	82.57431		11.79	0.00	0.00	0	0.0	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2037	On 04/08/2022	Bond Future			11.78337	77.67417		11.85639	77.26100		12.39	0.00	0.00	0	139,851.0	
R2037	On 04/08/2022	Bond Future	10.10	Call	0.00000	0.00000		0.00000	0.00000	0.000	11.85	0.00	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	10.90	Put	5,277.50000	5.27750		5,687.76000	5.68776	5,277.500	11.10	0.99	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.21	Call	65.03000	0.06503		41.25000	0.04125	65.030	11.48	0.07	0.00	0	1,050.0	
R2037	On 04/08/2022	Bond Future	11.42	Put	2,325.99000	2.32599		2,674.76000	2.67476	2,325.990	11.81	0.82	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.95	Put	567.34000	0.56734		726.91000	0.72691	567.340	12.76	0.34	0.00	0	1,050.0	
R2037	On 03/11/2022	Bond Future			11.96638	78.85461		12.04166	78.43875		13.17	0.00	0.00	0	2,000.0	
R2037	On 02/02/2023	Bond Future			12.14006	75.94729		12.21804	75.52652		13.70	0.00	82,478,756.94	1,086	1,086.0	
R2037	On 04/05/2023	Bond Future			12.30411	77.35350		12.38494	76.92664		13.35	0.00	0.00	0	0.0	
R2037	On 03/08/2023	Bond Future			12.45587	74.65148		12.53973	74.21774		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			11.88694	79.18078		11.96483	78.71135		13.04	0.00	307,300,607.18	3,881	126,641.0	
R2040	On 04/08/2022	Bond Future	9.70	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.00	0.00	0.00	0	460.0	
R2040	On 04/08/2022	Bond Future	10.70	Call	0.48000	0.00048		0.07000	0.00007	0.480	11.94	0.00	0.00	0	460.0	
R2040	On 04/08/2022	Bond Future	12.24	Put	307.41000	0.30741		422.29000	0.42229	307.410	13.51	0.21	0.00	0	460.0	
R2040	On 03/11/2022	Bond Future			12.06507	80.38415		12.14545	79.91121		13.87	0.00	75,078,796.10	934	5,399.0	
R2040	On 03/11/2022	Bond Future	10.70	Call	171.74000	0.17174		72.76000	0.07276	171.740	12.43	0.07	0.00	0	1,100.0	
R2040	On 03/11/2022	Bond Future	10.80	Call	220.57000	0.22057		102.40000	0.10240	220.570	12.43	0.09	0.00	0	1,500.0	
R2040	On 03/11/2022	Bond Future	11.20	Call	538.71000	0.53871		354.61000	0.35461	538.710	12.45	0.18	0.00	0	1,100.0	
R2040	On 03/11/2022	Bond Future	11.50	Call	992.11000	0.99211		741.90000	0.74190	992.110	12.75	0.29	0.00	0	1,500.0	
R2040	On 03/11/2022	Bond Future	12.52	Put	1,422.02000	1.42202		1,473.20000	1.47320	1,422.020	14.35	0.32	0.00	0	1,100.0	
R2040	On 02/02/2023	Bond Future			12.23423	77.25275		12.31754	76.77393		14.45	0.00	63,424,507.75	821	821.0	

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 02/02/2023	Bond Future	10.21	Call	192.49000	0.19249		95.66000	0.09566	192.490	13.24	0.06	0.00	0	400.0	
R2040	On 02/02/2023	Bond Future	10.96	Call	680.15000	0.68015		434.75000	0.43475	680.150	13.23	0.17	0.00	0	400.0	
R2040	On 02/02/2023	Bond Future	12.27	Put	3,228.59000	3.22859		3,253.34000	3.25334	3,228.590	14.48	0.47	0.00	0	400.0	
R2040	On 04/05/2023	Bond Future			12.39367	78.68337		12.48003	78.19747		14.09	0.00	0.00	0	0.0	
R2040	On 04/05/2023	Bond Future	10.17	Call	354.81000	0.35481		223.50000	0.22350	354.810	13.17	0.09	0.00	0	400.0	
R2040	On 04/05/2023	Bond Future	10.73	Call	748.23000	0.74823		522.76000	0.52276	748.230	13.16	0.16	0.00	0	500.0	
R2040	On 04/05/2023	Bond Future	10.92	Call	937.48000	0.93748		676.21000	0.67621	937.480	13.15	0.19	0.00	0	400.0	
R2040	On 04/05/2023	Bond Future	11.48	Call	1,699.44000	1.69944		1,374.39000	1.37439	1,699.440	13.11	0.31	0.00	0	500.0	
R2040	On 04/05/2023	Bond Future	12.78	Put	3,044.36000	3.04436		3,065.25000	3.06525	3,044.360	14.46	0.39	0.00	0	400.0	
R2040	On 04/05/2023	Bond Future	13.45	Put	1,961.75000	1.96175		1,945.71000	1.94571	1,961.750	15.40	0.27	0.00	0	500.0	
R2040	On 03/08/2023	Bond Future			12.54126	75.75790		12.63085	75.26401		14.13	0.00	0.00	0	0.0	
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2044	On 04/08/2022	Bond Future			11.87424	76.13046		11.95177	75.65748		13.70	0.00	204,867,067.86	2,691	93,339.0	
R2044	On 03/11/2022	Bond Future			12.04282	77.28747		12.12283	76.81086		14.58	0.00	0.00	0	0.0	
R2044	On 03/11/2022	Bond Future	10.60	Call	137.55000	0.13755		55.41000	0.05541	137.550	13.07	0.06	0.00	0	1,600.0	
R2044	On 03/11/2022	Bond Future	11.30	Call	736.00000	0.73600		488.79000	0.48879	736.000	13.47	0.23	0.00	0	1,600.0	
R2044	On 02/02/2023	Bond Future			12.20251	74.22831		12.28543	73.74563		15.21	0.00	22,936,547.79	309	309.0	
R2044	On 04/05/2023	Bond Future			12.35252	75.60300		12.43845	75.11309		14.83	0.00	0.00	0	0.0	
R2044	On 03/08/2023	Bond Future			12.49087	72.74089		12.57998	72.24280		14.90	0.00	0.00	0	0.0	
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2048	On 04/08/2022	Bond Future			11.83248	79.19188		11.90448	78.74407		13.35	0.00	13,700,195.24	173	213,354.0	
R2048	On 04/08/2022	Bond Future	10.20	Call	0.01000	0.00001		0.00000	0.00000	0.010	12.99	0.00	0.00	0	1,700.0	
R2048	On 04/08/2022	Bond Future	10.30	Call	0.02000	0.00002		0.00000	0.00000	0.020	12.84	0.00	0.00	0	1,200.0	
R2048	On 04/08/2022	Bond Future	10.90	Call	3.55000	0.00355		1.94000	0.00194	3.550	11.92	0.00	0.00	0	1,700.0	
R2048	On 04/08/2022	Bond Future	11.00	Call	7.68000	0.00768		5.35000	0.00535	7.680	11.77	0.01	0.00	0	1,200.0	
R2048	On 04/08/2022	Bond Future	11.00	Put	5,550.14000	5.55014		5,995.62000	5.99562	5,550.140	11.77	0.99	0.00	0	50.0	
R2048	On 03/11/2022	Bond Future			12.00048	75.96980		12.07487	75.51856		15.03	0.00	0.00	0	5,959.0	
R2048	On 02/02/2023	Bond Future			12.15960	77.26972		12.23674	76.81285		14.79	0.00	0.00	0	0.0	
R2048	On 04/05/2023	Bond Future			12.30038	74.26312		12.38028	73.79952		15.30	0.00	0.00	0	0.0	
R2048	On 03/08/2023	Bond Future			12.42668	75.75789		12.50943	75.28664		14.49	0.00	0.00	0	0.0	
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R209	On 04/08/2022	Bond Future			11.62418	65.90406		11.70644	65.50177		12.49	0.00	2,504,354.28	38	23,295.0	
R209	On 03/11/2022	Bond Future			11.79784	63.75985		11.88262	63.35432		13.95	0.00	3,825,591.00	60	4,558.0	
R209	On 03/11/2022	Bond Future	9.25	Call	2.84000	0.00284		0.37000	0.00037	2.840	12.49	0.00	0.00	0	6,000.0	
R209	On 03/11/2022	Bond Future	10.00	Call	39.49000	0.03949		11.28000	0.01128	39.490	12.49	0.02	0.00	0	3,500.0	
R209	On 03/11/2022	Bond Future	10.00	Put	9,586.39000	9.58639		9,963.71000	9.96371	9,586.390	12.49	0.98	0.00	0	6,000.0	
R209	On 03/11/2022	Bond Future	11.00	Put	4,487.73000	4.48773		4,730.20000	4.73020	4,487.730	12.53	0.80	0.00	0	7,000.0	
R209	On 03/11/2022	Bond Future	12.00	Put	1,515.88000	1.51588		1,585.86000	1.58586	1,515.880	13.95	0.41	0.00	0	3,500.0	
R209	On 02/02/2023	Bond Future			11.95829	64.85145		12.04592	64.44075		13.76	0.00	0.00	0	0.0	
R209	On 04/05/2023	Bond Future			12.10721	62.90016		12.19788	62.48322		14.09	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
R209	On 03/08/2023	Bond Future			12.23820		64.16644		12.33196	63.74249		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			223.58995		223.58995		222.52100	222.52100			0.00	0.00	0	1,068.0
R210	On 03/11/2022	Bond Future			224.06632		224.06632		222.99061	222.99061			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			227.95082		227.95082		226.86230	226.86230			0.00	0.00	0	0.0
R210	On 04/05/2023	Bond Future			229.14194		229.14194		228.03907	228.03907			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			233.78641		233.78641		232.66578	232.66578			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			11.15867		80.53902		11.23726	80.17895		9.50	0.00	0.00	0	32,295.0
R213	On 03/11/2022	Bond Future			11.36741		78.22231		11.44877	77.86031		10.49	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	17.67000		0.01767		4.06000	0.00406	17.670	10.20	0.01	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	21.15000		0.02115		5.12000	0.00512	21.150	10.20	0.01	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	7,333.80000		7.33380		7,624.42000	7.62442	7,333.800	10.04	0.94	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	6,676.08000		6.67608		6,946.45000	6.94645	6,676.080	9.98	0.92	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	5,725.93000		5.72593		5,958.80000	5.95880	5,725.930	9.88	0.89	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	4,952.17000		4.95217		5,154.51000	5.15451	4,952.170	9.80	0.85	0.00	0	200.0
R213	On 02/02/2023	Bond Future			11.56588		79.56036		11.65060	79.19429		10.17	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	85.22000		0.08522		36.66000	0.03666	85.220	9.85	0.04	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	7,497.15000		7.49715		7,699.98000	7.69998	7,497.150	9.76	0.87	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	6,074.85000		6.07485		6,226.73000	6.22673	6,074.850	9.64	0.81	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	625.38000		0.62538		405.30000	0.40530	625.380	9.61	0.20	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	1,370.93000		1.37093		1,401.73000	1.40173	1,370.930	10.66	0.32	0.00	0	912.0
R213	On 04/05/2023	Bond Future			11.74359		77.48223		11.83186	77.11107		10.28	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			11.90342		79.03981		11.99549	78.66287		9.64	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 04/08/2022	Bond Future			11.80684		63.27040		11.89386	62.83383		13.50	0.00	10,376,345.60	164	84,402.0
R214	On 03/11/2022	Bond Future			11.97269		60.94430		12.06245	60.50382		15.17	0.00	4,814,599.70	79	48.0
R214	On 02/02/2023	Bond Future			12.12933		61.98702		12.22221	61.54070		14.96	0.00	112,444,454.28	1,814	2,808.0
R214	On 04/05/2023	Bond Future			12.26789		59.83815		12.36392	59.38489		15.41	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future			12.39189		61.04205		12.49117	60.58100		14.62	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214/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 :											3,014,229,247.25	37,823	1 512 927.0
Grand Total:											3,014,229,247.25	37,823	1 512 927.0