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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/07/2022

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	799.78600	799.78600		798.87200	798.87200			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	812.02900	812.02900		811.11300	811.11300			0.00	0.00	0	0.0
AL37	On	02/02/2023	Index Future	825.89100	825.89100		824.96600	824.96600			0.00	0.00	0	0.0
AL37	On	04/05/2023	Index Future	841.10400	841.10400		840.16800	840.16800			0.00	0.00	0	0.0
AL37	On	03/08/2023	Index Future	857.93100	857.93100		856.98100	856.98100			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	891.64500	891.64500		887.66700	887.66700			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	905.29400	905.29400		901.26800	901.26800			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	920.74800	920.74800		916.66100	916.66100			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	937.70800	937.70800		933.55200	933.55200			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	956.46800	956.46800		952.23500	952.23500			0.00	0.00	0	0.0
ALBI	On	04/08/2022	Index Future	794.11700	794.11700		788.56500	788.56500			0.00	0.00	0	138.0
ALBI	On	03/11/2022	Index Future	806.27400	806.27400		800.64800	800.64800			0.00	0.00	0	0.0
ALBI	On	02/02/2023	Index Future	820.03700	820.03700		814.32300	814.32300			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		835.14300	835.14300		829.32800	829.32800			0.00	0.00	0	0.0
ALBI	On 03/08/2023	Index Future		851.85000	851.85000		845.92500	845.92500			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		12.71101	72.44405		12.84027	71.85931			0.00	0.00	0	350.0
ES33	On 03/11/2022	Bond Future		12.95408	69.77595		13.08883	69.18321			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		13.19007	70.98569		13.33080	70.38333			0.00	0.00	0	0.0
ES33	On 04/05/2023	Bond Future		13.41050	68.52200		13.55742	67.90889			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		13.61393	69.91549		13.76732	69.29044			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future		13.02560	70.59801		13.17485	69.83953			0.00	0.00	0	4,769.0
ES42	On 03/11/2022	Bond Future		13.24896	67.42547		13.40483	66.65631			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		13.45772	68.59628		13.62041	67.81441			0.00	0.00	0	0.0
ES42	On 04/05/2023	Bond Future		13.66151	65.61720		13.83153	64.82122			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		13.84398	66.95530		14.02128	66.14366			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		782.79100	782.79100		777.30700	777.30700			0.00	1,135,046,950.00	145	909.0
GOVI	On 03/11/2022	GOVI		794.77400	794.77400		789.21800	789.21800			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI		808.34100	808.34100		802.69700	802.69700			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI		823.23100	823.23100		817.48800	817.48800			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		839.70000	839.70000		833.84800	833.84800			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future		161.97991	161.97991		162.42023	162.42023			0.00	516,067,993.26	3,186	9,728.0
I2025	On 03/11/2022	Bond Future		164.47518	164.47518		164.92463	164.92463			0.00	197,205,740.82	1,199	1,199.0
I2025	On 02/02/2023	Bond Future		165.63531	165.63531		166.09461	166.09461			0.00	329,117,360.97	1,987	1,773.0
I2025	On 04/05/2023	Bond Future		168.72695	168.72695		169.19593	169.19593			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		170.39571	170.39571		170.87708	170.87708			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		118.75117	118.75117		119.79977	119.79977			0.00	132,170,052.21	1,113	1,879.0
I2029	On 03/11/2022	Bond Future		119.33165	119.33165		120.39812	120.39812			0.00	45,942,685.25	385	385.0
I2029	On 02/02/2023	Bond Future		121.39809	121.39809		122.48418	122.48418			0.00	88,377,809.52	728	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		122.37564	122.37564		123.48323	123.48323			0.00	0.00	0	0.0
I2029	On 03/08/2023	Bond Future		124.85368	124.85368		125.98450	125.98450			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		113.09158	113.09158		113.38885	113.38885			0.00	1,074,709,284.74	9,503	5,786.0
I2033	On 03/11/2022	Bond Future		113.50021	113.50021		113.80373	113.80373			0.00	454,000.84	4	4.0
I2033	On 02/02/2023	Bond Future		115.46544	115.46544		115.77516	115.77516			0.00	1,096,806,214.56	9,499	5,737.0
I2033	On 04/05/2023	Bond Future		116.24703	116.24703		116.56386	116.56386			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future		118.60072	118.60072		118.92467	118.92467			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		127.17642	127.17642		127.47594	127.47594			0.00	56,847,859.74	447	4,615.0
I2038	On 03/11/2022	Bond Future		129.13570	129.13570		129.44168	129.44168			0.00	57,723,657.90	447	777.0
I2038	On 02/02/2023	Bond Future		129.47324	129.47324		129.78628	129.78628			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future		131.89071	131.89071		132.21058	132.21058			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future		132.59636	132.59636		132.92551	132.92551			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		114.44343	114.44343		115.74501	115.74501			0.00	268,484,286.78	2,346	15,992.0
I2046	On 03/11/2022	Bond Future		114.24413	114.24413		115.56746	115.56746			0.00	268,016,728.98	2,346	4,062.0
I2046	On 02/02/2023	Bond Future		116.22290	116.22290		117.57027	117.57027			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future		116.36882	116.36882		117.74273	117.74273			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future		118.72706	118.72706		120.12962	120.12962			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		115.91625	115.91625		117.83113	117.83113			0.00	288,631,462.50	2,490	10,704.0
I2050	On 03/11/2022	Bond Future		117.70168	117.70168		119.64759	119.64759			0.00	293,077,183.20	2,490	2,640.0
I2050	On 02/02/2023	Bond Future		117.63205	117.63205		119.61353	119.61353			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future		119.82835	119.82835		121.84762	121.84762			0.00	0.00	0	0.0
I2050	On 03/08/2023	Bond Future		120.07249	120.07249		122.13487	122.13487			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		315.98500	315.98500		317.72900	317.72900			0.00	0.00	0	707.0
IGOV	On 03/11/2022	Index Future		320.90100	320.90100		322.67600	322.67600			0.00	0.00	0	16.0
IGOV	On 02/02/2023	Index Future		326.45600	326.45600		328.26400	328.26400			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future		332.54400	332.54400		334.38900	334.38900			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future		339.27100	339.27100		341.15500	341.15500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future		5.07500	94.92500		5.08500	94.91500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future		5.67000	94.33000		5.72000	94.28000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		5.92500	94.07500		5.97500	94.02500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future		6.44000	93.56000		6.52000	93.48000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future		6.64000	93.36000		6.69000	93.31000			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			7.17500	92.82500		7.23500	92.76500			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.77000	92.23000		7.83000	92.17000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.24500	91.75500		8.35500	91.64500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.49500	91.50500		8.58000	91.42000			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.48000	91.52000		8.56000	91.44000			0.00	0.00	0	172.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.72500	91.27500		8.79500	91.20500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.69500	91.30500		8.79500	91.20500			0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future			9.49379	104.93794		9.52736	104.81767		5.38	0.00	1,052,842,352.02	10,033	89,086.0
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	3,541.0
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	3,541.0
R186	On 04/08/2022	Bond Future	9.78	Put	217.06000	0.21706	260.17000	0.26017	217.060		6.08	0.24	0.00	0	3,541.0
R186	On 03/11/2022	Bond Future			9.73808	106.52860		9.77376	106.40803		5.49	0.00	1,029,811,976.20	9,667	26,244.0
R186	On 03/11/2022	Bond Future	8.23	Call	87.73000	0.08773	82.24000	0.08224	87.730		5.63	0.06	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	3,178.74000	3.17874	3,280.60000	3.28060	3,178.740		5.39	0.81	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.96202	103.05258		10.00029	102.93089		5.47	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			10.17271	104.95646		10.21401	104.83326		5.22	0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			10.35259	101.76196		10.39735	101.63700		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			330.00209	330.00209		330.28062	330.28062			0.00	4,950,031.35	15	809.0
R197	On 03/11/2022	Bond Future			335.08512	335.08512		335.37267	335.37267			0.00	5,026,276.80	15	21.0
R197	On 02/02/2023	Bond Future			332.13429	332.13429		332.43270	332.43270			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			338.33726	338.33726		338.64351	338.64351			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			336.12802	336.12802		336.44726	336.44726			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			245.90499	245.90499		245.86770	245.86770			0.00	66,148,442.31	269	6,933.0
R202	On 03/11/2022	Bond Future			249.69256	249.69256		249.65834	249.65834			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			249.36660	249.36660		249.33540	249.33540			0.00	67,079,615.40	269	269.0
R202	On 04/05/2023	Bond Future			254.02199	254.02199		253.99185	253.99185			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			254.35175	254.35175		254.32517	254.32517			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			6.88086	103.89326		6.88714	103.88986		0.72	0.00	300,147,628.14	2,889	26,768.0
R2023	On 03/11/2022	Bond Future			7.46480	101.54895		7.47115	101.54702		0.44	0.00	16,349,380.95	161	161.0
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 04/08/2022	Bond Future			11.04405	84.99281		11.11276	84.68459		8.67	0.00	2,634,607,124.38	30,998	69,023.0

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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	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	0.00000	0.000	7.99	0.00	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	909.19000	0.90919		1,118.50000	1.11850	909.190	8.50	0.60		0.00	0	800.0
R2030	On 03/11/2022	Bond Future			11.26662	86.28177		11.33843	85.97018		9.16	0.00		2,447,382,406.05	28,365	29,304.0
R2030	On 03/11/2022	Bond Future	9.70	Call	103.88000	0.10388		89.21000	0.08921	103.880	9.05	0.06		0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	277.27000	0.27727		241.39000	0.24139	277.270	8.72	0.14		0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	1,206.72000	1.20672		1,335.54000	1.33554	1,206.720	9.47	0.38		0.00	0	500.0
R2030	On 02/02/2023	Bond Future			11.47847	83.75013		11.55385	83.43398		9.22	0.00		435,500,676.00	5,200	5,200.0
R2030	On 02/02/2023	Bond Future	8.81	Call	52.97000	0.05297		46.30000	0.04630	52.970	9.20	0.03		0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	89.48000	0.08948		78.75000	0.07875	89.480	9.20	0.04		80,099.53	24	388.0
R2030	On 02/02/2023	Bond Future	9.66	Put	8,335.84000	8.33584		8,627.34000	8.62734	8,335.840	9.00	0.91		0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	285.66000	0.28566		255.07000	0.25507	285.660	8.92	0.11		221,131.20	24	388.0
R2030	On 02/02/2023	Bond Future	9.94	Put	7,132.10000	7.13210		7,413.22000	7.41322	7,132.100	8.86	0.88		0.00	0	102.0
R2030	On 02/02/2023	Bond Future	11.16	Put	3,031.27000	3.03127		3,223.42000	3.22342	3,031.270	9.15	0.58		1,169,816.35	24	388.0
R2030	On 02/02/2023	Bond Future	11.35	Call	2,061.46000	2.06146		1,919.86000	1.91986	2,061.460	9.32	0.48		0.00	0	5,000.0
R2030	On 02/02/2023	Bond Future	11.55	Call	2,512.10000	2.51210		0.00000	0.00000	2,512.100	9.51	0.53		222,955,696.08	5,000	5,000.0
R2030	On 04/05/2023	Bond Future			11.68238	85.29857		11.76158	84.97723		8.87	0.00		0.00	0	0.0
R2030	On 04/05/2023	Bond Future	9.03	Call	136.87000	0.13687		122.34000	0.12234	136.870	8.60	0.05		52,381.40	12	388.0
R2030	On 04/05/2023	Bond Future	9.58	Call	298.11000	0.29811		269.38000	0.26938	298.110	8.58	0.10		0.00	0	150.0
R2030	On 04/05/2023	Bond Future	9.67	Call	332.34000	0.33234		300.74000	0.30074	332.340	8.55	0.11		195,353.90	21	479.0
R2030	On 04/05/2023	Bond Future	9.78	Call	378.99000	0.37899		343.55000	0.34355	378.990	8.52	0.12		124,854.29	12	388.0
R2030	On 04/05/2023	Bond Future	10.00	Call	488.74000	0.48874		444.58000	0.44458	488.740	8.46	0.15		0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	10.42	Call	772.13000	0.77213		707.17000	0.70717	772.130	8.34	0.22		393,039.86	21	479.0
R2030	On 04/05/2023	Bond Future	10.65	Call	1,001.19000	1.00119		921.61000	0.92161	1,001.190	8.38	0.27		0.00	0	350.0
R2030	On 04/05/2023	Bond Future	11.34	Put	3,448.77000	3.44877		3,638.56000	3.63856	3,448.770	8.74	0.57		0.00	0	150.0
R2030	On 04/05/2023	Bond Future	11.62	Put	2,867.47000	2.86747		3,035.37000	3.03537	2,867.470	8.97	0.50		511,205.52	12	388.0
R2030	On 04/05/2023	Bond Future	12.04	Put	2,164.28000	2.16428		2,301.42000	2.30142	2,164.280	9.35	0.40		0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	12.50	Put	1,589.54000	1.58954		1,697.42000	1.69742	1,589.540	9.80	0.31		562,741.23	21	479.0
R2030	On 04/05/2023	Bond Future	12.57	Put	1,515.92000	1.51592		1,619.80000	1.61980	1,515.920	9.87	0.30		0.00	0	350.0
R2030	On 03/08/2023	Bond Future			11.87211	83.00436		11.95552	82.67719		8.72	0.00		0.00	0	0.0
R2030	On 03/08/2023	Bond Future	10.40	Call	806.64000	0.80664		741.85000	0.74185	806.640	8.17	0.21		0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	1,021.49000	1.02149		943.12000	0.94312	1,021.490	8.14	0.26		0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	1,969.83000	1.96983		2,089.28000	2.08928	1,969.830	9.47	0.35		0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	1,654.68000	1.65468		1,758.36000	1.75836	1,654.680	9.75	0.30		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			11.48517	84.38352		11.57373	83.94234		9.93	0.00		681,987,608.64	8,082	90,116.0
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	0.00000	0.00000		0.00000	0.00000	0.000	9.02	0.00		0.00	0	900.0
R2032	On 04/08/2022	Bond Future	10.50	Call	0.15000	0.00015		0.07000	0.00007	0.150	7.49	0.00		0.00	0	900.0
R2032	On 04/08/2022	Bond Future	10.70	Put	4,059.54000	4.05954		4,499.19000	4.49919	4,059.540	8.00	0.99		0.00	0	7,500.0
R2032	On 04/08/2022	Bond Future	11.00	Put	2,538.51000	2.53851		2,955.89000	2.95589	2,538.510	8.77	0.92		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	543.77000	0.54377	751.18000	0.75118	543.770	10.15	0.38	0.00	0	800.0	
R2032	On 03/11/2022	Bond Future			11.70009	81.51107	11.79241	81.06441		11.03	0.00	644,426,519.42	7,906	85,445.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	7.18000	0.00718	5.45000	0.00545	7.180	10.18	0.01	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	8.55000	0.00855	6.52000	0.00652	8.550	10.18	0.01	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	12.02000	0.01202	9.22000	0.00922	12.020	10.18	0.01	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	48.05000	0.04805	37.93000	0.03793	48.050	10.11	0.03	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	8,323.49000	8.32349	8,754.00000	8.75400	8,323.490	10.08	0.96	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	8,058.75000	8.05875	8,487.25000	8.48725	8,058.750	10.07	0.95	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	103.75000	0.10375	83.38000	0.08338	103.750	10.07	0.06	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	6,378.14000	6.37814	6,787.81000	6.78781	6,378.140	10.02	0.90	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	6,043.81000	6.04381	6,447.46000	6.44746	6,043.810	10.07	0.89	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	318.50000	0.31850	264.66000	0.26466	318.500	10.16	0.14	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.55	Put	2,386.81000	2.38681	2,647.34000	2.64734	2,386.810	11.10	0.55	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	1,011.31000	1.01131	1,154.26000	1.15426	1,011.310	12.15	0.29	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future			11.90096	82.90520	11.99736	82.45166		10.78	0.00	0.00	0	0.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	54.67000	0.05467	45.46000	0.04546	54.670	10.12	0.02	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	76.25000	0.07625	63.80000	0.06380	76.250	10.12	0.03	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	9.92	Call	177.97000	0.17797	151.42000	0.15142	177.970	10.09	0.07	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	9,083.69000	9.08369	9,499.44000	9.49944	9,083.690	10.05	0.91	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	292.79000	0.29279	251.69000	0.25169	292.790	10.05	0.10	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	7,448.03000	7.44803	7,842.14000	7.84214	7,448.030	10.00	0.85	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	574.65000	0.57465	501.62000	0.50162	574.650	9.97	0.18	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	2,828.69000	2.82869	3,068.57000	3.06857	2,828.690	10.88	0.50	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	1,346.33000	1.34633	1,484.57000	1.48457	1,346.330	11.99	0.28	0.00	0	750.0	
R2032	On 04/05/2023	Bond Future			12.09010	80.27852	12.19085	79.81722		10.94	0.00	0.00	0	0.0	
R2032	On 03/08/2023	Bond Future			12.25912	81.89382	12.36441	81.42385		10.29	0.00	0.00	0	2,600.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	2,632.22000	2.63222	2,433.00000	2.43300	2,632.220	10.01	0.44	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			11.76167	85.21846	11.88034	84.55991		11.04	0.00	441,346,404.34	5,179	126,012.0	
R2035	On 04/08/2022	Bond Future	9.53	Call	0.00000	0.00000	0.00000	0.00000	0.000	11.01	0.00	0.00	0	394.0	
R2035	On 04/08/2022	Bond Future	9.84	Call	0.00000	0.00000	0.00000	0.00000	0.000	10.90	0.00	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	10.53	Call	0.11000	0.00011	0.04000	0.00004	0.110	10.01	0.00	0.00	0	394.0	
R2035	On 04/08/2022	Bond Future	10.64	Put	6,625.84000	6.62584	7,284.19000	7.28419	6,625.840	9.87	1.00	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	11.13	Put	3,671.83000	3.67183	4,314.08000	4.31408	3,671.830	10.14	0.96	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	12.18	Put	197.04000	0.19704	343.43000	0.34343	197.040	11.76	0.16	0.00	0	394.0	
R2035	On 03/11/2022	Bond Future			11.96339	82.02222	12.08687	81.35486		12.36	0.00	403,959,433.50	4,925	8,075.0	
R2035	On 03/11/2022	Bond Future	9.82	Call	14.40000	0.01440	9.89000	0.00989	14.400	11.07	0.01	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.30	Call	66.55000	0.06655	48.08000	0.04808	66.550	11.09	0.03	67,891.59	24	976.0	
R2035	On 03/11/2022	Bond Future	10.57	Put	8,259.23000	8.25923	8,890.65000	8.89065	8,259.230	11.10	0.93	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.99	Put	5,958.32000	5.95832	6,536.80000	6.53680	5,958.320	11.36	0.84	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	11.05	Call	465.43000	0.46543	365.93000	0.36593	465.430	11.42	0.17	340,839.46	24	976.0	
R2035	On 03/11/2022	Bond Future	12.68	Put	1,006.51000	1.00651	1,199.23000	1.19923	1,006.510	13.85	0.26	506,818.61	24	976.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 02/02/2023	Bond Future			12.15583	83.42405		12.28456	82.74608			12.15	0.00	0.00	0	1,605.0
R2035	On 02/02/2023	Bond Future	9.81	Call	89.40000	0.08940		69.88000	0.06988	89.400		11.13	0.03	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	105.47000	0.10547		82.83000	0.08283	105.470		11.13	0.04	39,192.89	12	388.0
R2035	On 02/02/2023	Bond Future	10.30	Call	231.47000	0.23147		186.02000	0.18602	231.470		11.13	0.08	154,365.84	24	976.0
R2035	On 02/02/2023	Bond Future	10.64	Call	413.14000	0.41314		338.18000	0.33818	413.140		11.12	0.12	125,196.71	12	388.0
R2035	On 02/02/2023	Bond Future	10.66	Put	8,954.85000	8.95485		9,555.80000	9.55580	8,954.850		11.12	0.87	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	773.59000	0.77359		647.45000	0.64745	773.590		11.16	0.21	413,379.70	24	976.0
R2035	On 02/02/2023	Bond Future	11.06	Put	6,910.91000	6.91091		7,461.18000	7.46118	6,910.910		11.17	0.79	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	3,510.94000	3.51094		3,890.69000	3.89069	3,510.940		12.13	0.53	532,762.63	12	388.0
R2035	On 02/02/2023	Bond Future	13.22	Put	1,293.77000	1.29377		1,473.69000	1.47369	1,293.770		13.81	0.24	486,152.17	24	976.0
R2035	On 04/05/2023	Bond Future			12.32806	80.46643		12.46211	79.77657			12.47	0.00	0.00	0	0.0
R2035	On 04/05/2023	Bond Future	9.85	Call	220.27000	0.22027		181.84000	0.18184	220.270		11.66	0.06	60,578.70	12	388.0
R2035	On 04/05/2023	Bond Future	10.42	Call	491.07000	0.49107		414.17000	0.41417	491.070		11.65	0.12	89,276.41	9	491.0
R2035	On 04/05/2023	Bond Future	10.60	Call	616.47000	0.61647		523.27000	0.52327	616.470		11.64	0.15	143,440.33	12	388.0
R2035	On 04/05/2023	Bond Future	11.17	Call	1,182.28000	1.18228		1,023.40000	1.02340	1,182.280		11.61	0.25	180,361.51	9	491.0
R2035	On 04/05/2023	Bond Future	12.46	Put	3,309.87000	3.30987		3,635.26000	3.63526	3,309.870		12.71	0.45	431,864.40	12	388.0
R2035	On 04/05/2023	Bond Future	13.18	Put	2,055.56000	2.05556		2,281.82000	2.28182	2,055.560		13.60	0.31	221,888.79	9	491.0
R2035	On 03/08/2023	Bond Future			12.48441	82.08436		12.62406	81.38127			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			11.90980	76.96087		12.04359	76.21674			12.39	0.00	751,599,856.42	9,766	143,137.0
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	5,986.21000	5.98621		6,729.57000	6.72957	5,986.210		11.10	1.00	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.21	Call	22.27000	0.02227		9.80000	0.00980	22.270		11.48	0.03	0.00	0	1,050.0
R2037	On 04/08/2022	Bond Future	11.42	Put	2,917.81000	2.91781		3,613.42000	3.61342	2,917.810		11.81	0.90	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.95	Put	807.56000	0.80756		1,216.20000	1.21620	807.560		12.76	0.46	0.00	0	1,050.0
R2037	On 03/11/2022	Bond Future			12.09829	78.12814		12.23726	77.37390			13.17	0.00	509,786,113.50	6,525	8,922.0
R2037	On 02/02/2023	Bond Future			12.27769	75.20701		12.42234	74.44059			13.70	0.00	0.00	0	1,086.0
R2037	On 04/05/2023	Bond Future			12.44756	76.59842		12.59804	75.81846			13.35	0.00	0.00	0	0.0
R2037	On 03/08/2023	Bond Future			12.60551	73.88013		12.76220	73.08513			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			11.94282	78.84355		12.10177	77.89675			13.04	0.00	6,778,653,054.80	85,976	96,392.0
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	0.14000	0.00014		0.04000	0.00004	0.140		11.94	0.00	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	345.20000	0.34520		649.02000	0.64902	345.200		13.51	0.23	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			12.12359	80.03938		12.28874	79.07939			13.87	0.00	1,615,034,609.64	20,178	21,737.0
R2040	On 03/11/2022	Bond Future	10.70	Call	142.46000	0.14246		94.91000	0.09491	142.460		12.43	0.06	108,516.96	22	1,078.0
R2040	On 03/11/2022	Bond Future	10.80	Call	184.63000	0.18463		124.75000	0.12475	184.630		12.43	0.08	0.00	0	1,500.0
R2040	On 03/11/2022	Bond Future	11.20	Call	466.02000	0.46602		332.41000	0.33241	466.020		12.45	0.17	290,670.44	22	1,078.0
R2040	On 03/11/2022	Bond Future	11.30	Call	579.26000	0.57926		0.00000	0.00000	579.260		12.51	0.20	18,128,015.53	1,160	1,160.0
R2040	On 03/11/2022	Bond Future	11.50	Call	879.62000	0.87962		657.52000	0.65752	879.620		12.75	0.27	0.00	0	1,500.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 03/11/2022	Bond Future	12.00	Call	2,029.23000	2.02923		0.00000	0.00000	2,029.230	13.44	0.47	43,223,349.20	1,160	1,160.0	
R2040	On 03/11/2022	Bond Future	12.52	Put	1,516.43000	1.51643		1,884.16000	1.88416	1,516.430	14.35	0.34	604,594.50	22	1,078.0	
R2040	On 02/02/2023	Bond Future			12.29542	76.90060		12.46731	75.92497		14.45	0.00	4,879,958,274.80	63,458	61,858.0	
R2040	On 02/02/2023	Bond Future	10.21	Call	167.96000	0.16796		123.10000	0.12310	167.960	13.24	0.05	49,287.08	12	388.0	
R2040	On 02/02/2023	Bond Future	10.96	Call	612.04000	0.61204		474.20000	0.47420	612.040	13.23	0.16	147,722.18	12	388.0	
R2040	On 02/02/2023	Bond Future	12.27	Put	3,380.25000	3.38025		3,884.98000	3.88498	3,380.250	14.48	0.49	447,126.68	12	388.0	
R2040	On 04/05/2023	Bond Future			12.45753	78.32359		12.63632	77.33053		14.09	0.00	0.00	0	0.0	
R2040	On 04/05/2023	Bond Future	10.17	Call	319.99000	0.31999		250.08000	0.25008	319.990	13.17	0.08	74,865.06	12	388.0	
R2040	On 04/05/2023	Bond Future	10.73	Call	684.68000	0.68468		550.41000	0.55041	684.680	13.16	0.15	164,422.39	14	486.0	
R2040	On 04/05/2023	Bond Future	10.92	Call	861.73000	0.86173		699.02000	0.69902	861.730	13.15	0.18	169,756.53	12	388.0	
R2040	On 04/05/2023	Bond Future	11.48	Call	1,581.37000	1.58137		1,315.65000	1.31565	1,581.370	13.11	0.29	317,490.25	14	486.0	
R2040	On 04/05/2023	Bond Future	12.78	Put	3,174.08000	3.17408		3,601.53000	3.60153	3,174.080	14.46	0.40	378,536.47	12	388.0	
R2040	On 04/05/2023	Bond Future	13.45	Put	2,049.40000	2.04940		2,353.05000	2.35305	2,049.400	15.40	0.28	309,411.06	14	486.0	
R2040	On 03/08/2023	Bond Future			12.60795	75.38977		12.79405	74.37742		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			11.95056	75.66482		12.11951	74.65111		13.70	0.00	714,502,895.26	9,443	90,156.0	
R2044	On 03/11/2022	Bond Future			12.12256	76.81246		12.29811	75.78452		14.58	0.00	739,780,802.26	9,631	4,635.0	
R2044	On 03/11/2022	Bond Future	10.60	Call	106.94000	0.10694		68.18000	0.06818	106.940	13.07	0.05	0.00	0	1,600.0	
R2044	On 03/11/2022	Bond Future	11.30	Call	619.33000	0.61933		443.44000	0.44344	619.330	13.47	0.20	0.00	0	1,600.0	
R2044	On 02/02/2023	Bond Future			12.28576	73.74372		12.46845	72.69899		15.21	0.00	0.00	0	309.0	
R2044	On 04/05/2023	Bond Future			12.43928	75.10839		12.62925	74.04495		14.83	0.00	0.00	0	0.0	
R2044	On 03/08/2023	Bond Future			12.58133	72.23530		12.77900	71.15106		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			11.90912	78.71538		12.07795	77.68442		13.35	0.00	5,622,167,301.12	71,424	171,772.0	
R2048	On 04/08/2022	Bond Future	10.20	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.99	0.00	0.00	0	1,700.0	
R2048	On 04/08/2022	Bond Future	10.30	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.84	0.00	0.00	0	1,200.0	
R2048	On 04/08/2022	Bond Future	10.90	Call	1.08000	0.00108		0.26000	0.00026	1.080	11.92	0.00	0.00	0	1,700.0	
R2048	On 04/08/2022	Bond Future	11.00	Call	2.59000	0.00259		0.67000	0.00067	2.590	11.77	0.00	0.00	0	1,200.0	
R2048	On 04/08/2022	Bond Future	11.00	Put	6,021.55000	6.02155		7,050.59000	7.05059	6,021.550	11.77	1.00	0.00	0	50.0	
R2048	On 03/11/2022	Bond Future			12.08065	75.48371		12.25630	74.43827		15.03	0.00	6,470,463,621.20	85,720	131,310.0	
R2048	On 03/11/2022	Bond Future	11.20	Call	538.16000	0.53816		0.00000	0.00000	538.160	13.75	0.18	22,405,731.02	1,650	1,650.0	
R2048	On 03/11/2022	Bond Future	11.90	Call	1,969.89000	1.96989		0.00000	0.00000	1,969.890	14.85	0.45	55,615,116.32	1,650	1,650.0	
R2048	On 02/02/2023	Bond Future			12.24335	76.77393		12.42633	75.71128		14.79	0.00	0.00	0	0.0	
R2048	On 04/05/2023	Bond Future			12.38763	73.75714		12.57786	72.67550		15.30	0.00	0.00	0	0.0	
R2048	On 03/08/2023	Bond Future			12.51755	75.24070		12.71529	74.13791		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			11.74601	65.30954		11.87438	64.69166		12.49	0.00	140,937,987.32	2,158	23,295.0	
R209	On 03/11/2022	Bond Future			11.92470	63.15442		12.05779	62.52811		13.95	0.00	137,739,790.02	2,181	6,739.0	
R209	On 03/11/2022	Bond Future	9.25	Call	1.58000	0.00158		0.98000	0.00098	1.580	12.49	0.00	0.00	0	6,000.0	
R209	On 03/11/2022	Bond Future	10.00	Call	25.33000	0.02533		17.21000	0.01721	25.330	12.49	0.02	0.00	0	3,500.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 03/11/2022	Bond Future	10.00	Put	10,177.66000		10.17766	10,795.85000	10.79585	10,177.660		12.49	0.98	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	4,973.13000		4.97313	5,512.47000	5.51247	4,973.130		12.53	0.84	0.00	0	7,000.0
R209	On 03/11/2022	Bond Future	12.00	Put	1,759.75000		1.75975	2,069.76000	2.06976	1,759.750		13.95	0.46	0.00	0	3,500.0
R209	On 02/02/2023	Bond Future			12.09023		64.23453	12.22831	63.59810			13.76	0.00	0.00	0	0.0
R209	On 04/05/2023	Bond Future			12.24438		62.27093	12.38766	61.62325			14.09	0.00	0.00	0	0.0
R209	On 03/08/2023	Bond Future			12.38070		63.52372	12.52930	62.86347			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			222.71233		222.71233	223.96635	223.96635				0.00	66,813,699.00	300	1,068.0
R210	On 03/11/2022	Bond Future			223.16843		223.16843	224.44522	224.44522				0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			227.03350		227.03350	228.33425	228.33425				0.00	68,110,050.00	300	300.0
R210	On 04/05/2023	Bond Future			228.20312		228.20312	229.53079	229.53079				0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			232.82553		232.82553	234.18158	234.18158				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			11.36072		79.61766	11.44427	79.24081			9.50	0.00	74,442,512.10	935	33,034.0
R213	On 03/11/2022	Bond Future			11.57918		77.28463	11.66628	76.90325			10.49	0.00	7,573,893.74	98	98.0
R213	On 03/11/2022	Bond Future	9.13	Call	8.56000		0.00856	6.74000	0.00674	8.560		10.20	0.01	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	10.39000		0.01039	8.21000	0.00821	10.390		10.20	0.01	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	8,222.58000		8.22258	8,592.42000	8.59242	8,222.580		10.04	0.96	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	7,549.63000		7.54963	7,915.41000	7.91541	7,549.630		9.98	0.95	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	6,569.64000		6.56964	6,927.10000	6.92710	6,569.640		9.88	0.93	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	5,762.56000		5.76256	6,110.26000	6.11026	5,762.560		9.80	0.90	0.00	0	200.0
R213	On 02/02/2023	Bond Future			11.78803		78.60524	11.87912	78.21803			10.17	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	53.62000		0.05362	45.32000	0.04532	53.620		9.85	0.03	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	8,341.81000		8.34181	8,696.78000	8.69678	8,341.810		9.76	0.91	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	6,866.46000		6.86646	7,204.10000	7.20410	6,866.460		9.64	0.86	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	447.16000		0.44716	392.66000	0.39266	447.160		9.61	0.16	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	1,690.22000		1.69022	1,845.68000	1.84568	1,690.220		10.66	0.37	0.00	0	912.0
R213	On 04/05/2023	Bond Future			11.97637		76.50842	12.07160	76.11463			10.28	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			12.14759		78.04538	12.24725	77.64428			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			11.86330		62.98657	12.01175	62.25036			13.50	0.00	46,169,155.81	733	84,036.0
R214	On 03/11/2022	Bond Future			12.03166		60.65433	12.18560	59.90785			15.17	0.00	141,991,786.53	2,341	2,381.0

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 02/02/2023	Bond Future	12.19081	61.69099		12.35064	60.93231		14.96	0.00	0.00	0	2,808.0
R214	On 04/05/2023	Bond Future	12.33183	59.53574		12.49751	58.76354		15.41	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future	12.45836	60.73273		12.63010	59.94547		14.62	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :											45,218,465,491.09	534,669	1 678 250.0
Grand Total:											45,218,465,491.09	534,669	1 678 250.0