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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/08/2022

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	814.93700	814.93700		811.53200	811.53200			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	827.76700	827.76700		824.31400	824.31400			0.00	0.00	0	0.0
AL37	On	02/02/2023	Index Future	842.45200	842.45200		839.45700	839.45700			0.00	0.00	0	0.0
AL37	On	04/05/2023	Index Future	858.00700	858.00700		855.24100	855.24100			0.00	0.00	0	0.0
AL37	On	03/08/2023	Index Future	875.64100	875.64100		872.01100	872.01100			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	928.32100	928.32100		921.25700	921.25700			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	942.93600	942.93600		935.76800	935.76800			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	959.66400	959.66400		952.95700	952.95700			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	977.38300	977.38300		970.87600	970.87600			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	997.47100	997.47100		989.91300	989.91300			0.00	0.00	0	0.0
ALBI	On	04/08/2022	Index Future	828.06600	828.06600		821.62800	821.62800			0.00	0.00	0	0.0
ALBI	On	03/11/2022	Index Future	841.10100	841.10100		834.57000	834.57000			0.00	0.00	0	138.0
ALBI	On	02/02/2023	Index Future	856.02300	856.02300		849.90100	849.90100			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		871.82900	871.82900		865.88100	865.88100			0.00	0.00	0	0.0
ALBI	On 03/08/2023	Index Future		889.74700	889.74700		882.86000	882.86000			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		11.98707	75.85034		12.11488	75.23236			0.00	0.00	0	0.0
ES33	On 03/11/2022	Bond Future		12.19194	73.26714		12.32502	72.64010			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		12.38321	74.58739		12.51186	73.99575			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future		12.56786	72.19282		12.69661	71.61443			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		12.72541	73.70037		12.87601	73.03857			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		12.32594	74.35320		12.45352	73.64299			0.00	0.00	0	0.0
ES42	On 03/11/2022	Bond Future		12.51258	71.27133		12.64542	70.55063			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		12.68073	72.55742		12.81029	71.86972			0.00	0.00	0	4,769.0
ES42	On 04/05/2023	Bond Future		12.85013	69.65456		12.98048	68.97816			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		12.99147	71.11268		13.14098	70.35169			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		816.45600	816.45600		810.07600	810.07600			0.00	0.00	0	7.0
GOVI	On 03/11/2022	GOVI		829.30900	829.30900		822.83600	822.83600			0.00	0.00	0	868.0
GOVI	On 02/02/2023	GOVI		844.02100	844.02100		837.95100	837.95100			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI		859.60600	859.60600		853.70700	853.70700			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		877.27300	877.27300		870.44600	870.44600			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future		163.04998	163.04998		162.71552	162.71552			0.00	0.00	0	4,055.0
I2025	On 03/11/2022	Bond Future		165.63455	165.63455		165.29647	165.29647			0.00	154,868,304.25	935	7,489.0
I2025	On 02/02/2023	Bond Future		166.91638	166.91638		166.67726	166.67726			0.00	0.00	0	1,918.0
I2025	On 04/05/2023	Bond Future		170.04002	170.04002		169.85279	169.85279			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		171.81434	171.81434		171.46113	171.46113			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		119.90554	119.90554		119.44784	119.44784			0.00	33,573,551.20	280	1,489.0
I2029	On 03/11/2022	Bond Future		120.54807	120.54807		120.08434	120.08434			0.00	33,753,459.60	280	1,729.0
I2029	On 02/02/2023	Bond Future		122.71858	122.71858		122.32301	122.32301			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		123.71666	123.71666		123.35501	123.35501			0.00	0.00	0	0.0
I2029	On 03/08/2023	Bond Future		126.29100	126.29100		125.80336	125.80336			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2033	On 04/08/2022	Bond Future		114.01524	114.01524		112.94986	112.94986			0.00	57,007,620.00	500	3,546.0
I2033	On 03/11/2022	Bond Future		114.48854	114.48854		113.40738	113.40738			0.00	57,244,270.00	500	1,267.0
I2033	On 02/02/2023	Bond Future		116.54965	116.54965		115.52113	115.52113			0.00	0.00	0	5,967.0
I2033	On 04/05/2023	Bond Future		117.34659	117.34659		116.33769	116.33769			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future		119.78816	119.78816		118.64662	118.64662			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		127.91425	127.91425		125.91061	125.91061			0.00	0.00	0	3,429.0
I2038	On 03/11/2022	Bond Future		129.94187	129.94187		127.90777	127.90777			0.00	0.00	0	5,096.0
I2038	On 02/02/2023	Bond Future		130.36874	130.36874		128.37932	128.37932			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future		132.80900	132.80900		130.82565	130.82565			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future		133.58942	133.58942		131.43971	131.43971			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		116.83008	116.83008		115.47911	115.47911			0.00	0.00	0	4,858.0
I2046	On 03/11/2022	Bond Future		116.70509	116.70509		115.33379	115.33379			0.00	0.00	0	15,833.0
I2046	On 02/02/2023	Bond Future		118.80682	118.80682		117.48453	117.48453			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future		118.99056	118.99056		117.68302	117.68302			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future		121.46814	121.46814		120.01959	120.01959			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		118.15641	118.15641		117.05653	117.05653			0.00	0.00	0	1,973.0
I2050	On 03/11/2022	Bond Future		120.02944	120.02944		118.91307	118.91307			0.00	0.00	0	9,740.0
I2050	On 02/02/2023	Bond Future		120.06635	120.06635		119.00537	119.00537			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future		122.31370	122.31370		121.27319	121.27319			0.00	0.00	0	0.0
I2050	On 03/08/2023	Bond Future		122.65668	122.65668		121.47843	121.47843			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		319.02400	319.02400		316.95500	316.95500			0.00	0.00	0	14.0
IGOV	On 03/11/2022	Index Future		324.12600	324.12600		322.02700	322.02700			0.00	0.00	0	703.0
IGOV	On 02/02/2023	Index Future		329.95400	329.95400		328.02000	328.02000			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future		336.12300	336.12300		334.26300	334.26300			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future		343.10600	343.10600		340.89200	340.89200			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future		5.76000	94.24000		5.78500	94.21500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		5.86500	94.13500		5.89000	94.11000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future		6.45500	93.54500		6.47500	93.52500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future		6.55500	93.44500		6.58000	93.42000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		7.05500	92.94500		7.08000	92.92000			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	7.14000	92.86000		7.16000	92.84000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/03/2023			Jibar Tradeable Future	7.45000	92.55000		7.52000	92.48000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/06/2023			Jibar Tradeable Future	7.73500	92.26500		7.81500	92.18500			0.00	0.00	0	0.0
JIBAR FUTURE	On	20/09/2023			Jibar Tradeable Future	7.98000	92.02000		8.08000	91.92000			0.00	0.00	0	75.0
JIBAR FUTURE	On	20/12/2023			Jibar Tradeable Future	7.87000	92.13000		7.97500	92.02500			0.00	0.00	0	272.0
JIBAR FUTURE	On	20/03/2024			Jibar Tradeable Future	8.01000	91.99000		8.12000	91.88000			0.00	0.00	0	0.0
JIBAR FUTURE	On	19/06/2024			Jibar Tradeable Future	7.97500	92.02500		8.05000	91.95000			0.00	0.00	0	0.0
R186	On	04/08/2022			Bond Future	8.95172	106.90451		9.07472	106.45420		5.54	0.00	21,380,902.00	200	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	9.14103	108.57277		9.27301	108.11653		5.63	0.00	30,617,521.14	282	66,189.0
R186	On	03/11/2022	8.23	Call	Bond Future	239.84000	0.23984		181.04000	0.18104	239.840	5.57	0.15	0.00	0	4,310.0
R186	On	03/11/2022	8.91	Put	Bond Future	1,673.95000	1.67395		1,965.54000	1.96554	1,673.950	5.61	0.60	0.00	0	4,310.0
R186	On	02/02/2023			Bond Future	9.29464	105.20426		9.41632	104.80773		5.60	0.00	0.00	0	0.0
R186	On	04/05/2023			Bond Future	9.44743	107.15115		9.56777	106.78289		5.30	0.00	0.00	0	0.0
R186	On	03/08/2023			Bond Future	9.54228	104.05837		9.70969	103.57857		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	331.40070	331.40070		331.28668	331.28668			0.00	0.00	0	110.0
R197	On	03/11/2022			Bond Future	336.65385	336.65385		336.54138	336.54138			0.00	0.00	0	831.0
R197	On	02/02/2023			Bond Future	333.89030	333.89030		333.98798	333.98798			0.00	0.00	0	0.0
R197	On	04/05/2023			Bond Future	340.14078	340.14078		340.35340	340.35340			0.00	0.00	0	0.0
R197	On	03/08/2023			Bond Future	338.07658	338.07658		337.96793	337.96793			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	245.86862	245.86862		244.92717	244.92717			0.00	0.00	0	5,614.0
R202	On	03/11/2022			Bond Future	249.76603	249.76603		248.81211	248.81211			0.00	0.00	0	6,140.0
R202	On	02/02/2023			Bond Future	249.57513	249.57513		248.76130	248.76130			0.00	0.00	0	460.0
R202	On	04/05/2023			Bond Future	254.24617	254.24617		253.50133	253.50133			0.00	0.00	0	0.0
R202	On	03/08/2023			Bond Future	254.67931	254.67931		253.67698	253.67698			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	7.02223	103.81685		6.98192	103.83863		0.75	0.00	52,842,776.65	509	22,369.0
R2023	On	03/11/2022			Bond Future	7.57387	101.51574		7.49767	101.53894		0.45	0.00	0.00	0	12,292.0
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	10.33075	88.27920		10.46336	87.65605		9.04	0.00	16,773,048.00	190	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		0.74000	0.00074	0.000	0.000	10.39	0.00	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			10.50989	89.65683		10.64873	89.02484			9.51	0.00	0.00	0	67,115.0
R2030	On 03/11/2022	Bond Future	9.70	Call	418.43000	0.41843		316.72000	0.31672	418.430		9.10	0.19	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	1,068.45000	1.06845		856.33000	0.85633	1,068.450		9.28	0.38	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	389.35000	0.38935		502.61000	0.50261	389.350		10.62	0.15	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			10.66891	87.24387		10.80196	86.65710			9.58	0.00	0.00	0	5,200.0
R2030	On 02/02/2023	Bond Future	8.81	Call	224.60000	0.22460		181.26000	0.18126	224.600		9.57	0.08	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	329.46000	0.32946		268.45000	0.26845	329.460		9.44	0.12	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.66	Put	5,323.19000	5.32319		5,792.11000	5.79211	5,323.190		9.15	0.78	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	879.88000	0.87988		738.99000	0.73899	879.880		9.12	0.26	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.94	Put	4,324.36000	4.32436		4,753.48000	4.75348	4,324.360		9.15	0.71	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	11.16	Put	1,509.45000	1.50945		1,731.37000	1.73137	1,509.450		9.96	0.35	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	11.35	Call	4,217.59000	4.21759		3,825.04000	3.82504	4,217.590		10.15	0.70	0.00	0	5,000.0
R2030	On 02/02/2023	Bond Future	11.55	Call	4,844.87000	4.84487		4,425.93000	4.42593	4,844.870		10.36	0.74	0.00	0	5,000.0
R2030	On 04/05/2023	Bond Future			10.83003	88.85893		10.96305	88.29075			9.24	0.00	0.00	0	0.0
R2030	On 04/05/2023	Bond Future	9.03	Call	473.89000	0.47389		402.59000	0.40259	473.890		9.01	0.14	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	9.58	Call	855.88000	0.85588		738.30000	0.73830	855.880		8.85	0.23	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	9.67	Call	937.30000	0.93730		810.58000	0.81058	937.300		8.82	0.24	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	9.78	Call	1,045.04000	1.04504		906.55000	0.90655	1,045.040		8.79	0.26	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	10.00	Call	1,289.45000	1.28945		1,125.53000	1.12553	1,289.450		8.72	0.31	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	10.42	Call	1,956.61000	1.95661		1,735.69000	1.73569	1,956.610		8.87	0.41	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	10.65	Call	2,406.59000	2.40659		2,153.11000	2.15311	2,406.590		8.99	0.47	0.00	0	350.0
R2030	On 04/05/2023	Bond Future	11.34	Put	1,942.71000	1.94271		2,165.06000	2.16506	1,942.710		9.52	0.37	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	11.62	Put	1,586.69000	1.58669		1,776.79000	1.77679	1,586.690		9.77	0.31	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	12.04	Put	1,171.30000	1.17130		1,319.94000	1.31994	1,171.300		10.17	0.24	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	12.50	Put	840.41000	0.84041		952.75000	0.95275	840.410		10.61	0.18	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	12.57	Put	799.25000	0.79925		906.84000	0.90684	799.250		10.67	0.17	0.00	0	350.0
R2030	On 03/08/2023	Bond Future			10.96161	86.68487		11.12275	86.01867			9.25	0.00	0.00	0	0.0
R2030	On 03/08/2023	Bond Future	10.40	Call	2,064.01000	2.06401		1,814.29000	1.81429	2,064.010		8.86	0.40	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	2,527.41000	2.52741		2,241.78000	2.24178	2,527.410		9.00	0.45	0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	1,212.02000	1.21202		1,368.34000	1.36834	1,212.020		10.63	0.22	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	1,015.80000	1.01580		1,150.01000	1.15001	1,015.800		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			10.77061	88.06417		10.90817	87.33853			10.33	0.00	0.00	0	54,629.0
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	6.80000	0.00680		2.30000	0.00230	6.800		11.22	0.02	0.00	0	900.0
R2032	On 04/08/2022	Bond Future	10.70	Put	517.86000	0.51786		1,148.31000	1.14831	517.860		11.22	0.69	0.00	0	7,500.0
R2032	On 04/08/2022	Bond Future	11.00	Put	14.65000	0.01465		164.15000	0.16415	14.650		11.22	0.05	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		0.01000	0.00001	0.000	11.73	0.00	0.00	0	800.0
R2032	On 03/11/2022	Bond Future			10.94634	85.28564		11.08975	84.54957		11.42	0.00	0.00	0	146,856.0
R2032	On 03/11/2022	Bond Future	9.31	Call	53.60000	0.05360		35.85000	0.03585	53.600	10.54	0.03	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	9.36	Call	61.98000	0.06198		41.70000	0.04170	61.980	10.53	0.04	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	9.46	Call	82.23000	0.08223		55.98000	0.05598	82.230	10.52	0.05	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	9.92	Call	264.90000	0.26490		190.50000	0.19050	264.900	10.44	0.12	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	10.11	Put	4,884.48000	4.88448		5,511.83000	5,511.83	4,884.480	10.52	0.83	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.16	Put	4,659.86000	4.65986		5,276.42000	5,276.42	4,659.860	10.56	0.81	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.21	Call	522.64000	0.52264		391.78000	0.39178	522.640	10.60	0.21	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	10.49	Put	3,322.79000	3.32279		3,854.98000	3,854.98	3,322.790	10.82	0.68	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.56	Put	3,076.71000	3.07671		3,588.34000	3,588.34	3,076.710	10.90	0.66	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.67	Call	1,273.07000	1.27307		1,015.27000	1.01527	1,273.070	11.02	0.39	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	11.55	Put	879.95000	0.87995		1,103.92000	1.10392	879.950	12.17	0.27	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	12.30	Put	297.74000	0.29774		391.73000	0.39173	297.740	13.19	0.11	0.00	0	750.0
R2032	On 02/02/2023	Bond Future			11.10159	86.80243		11.24040	86.10781		11.21	0.00	0.00	0	18.0
R2032	On 02/02/2023	Bond Future	9.31	Call	243.93000	0.24393		193.10000	0.19310	243.930	10.55	0.08	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	9.47	Call	317.47000	0.31747		253.48000	0.25348	317.470	10.52	0.11	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	9.92	Call	626.85000	0.62685		512.54000	0.51254	626.850	10.45	0.18	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	10.16	Put	5,790.37000	5.79037		6,335.29000	6,335.29	5,790.370	10.41	0.76	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.22	Call	940.44000	0.94044		780.97000	0.78097	940.440	10.40	0.25	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	4,474.55000	4.47455		4,957.08000	4,957.08	4,474.550	10.55	0.67	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	1,693.65000	1.69365		1,447.15000	1.44715	1,693.650	10.66	0.38	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	1,411.74000	1.41174		1,633.78000	1.63378	1,411.740	11.89	0.29	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	614.31000	0.61431		726.49000	0.72649	614.310	12.99	0.14	0.00	0	750.0
R2032	On 04/05/2023	Bond Future			11.25370	84.25017		11.39287	83.57132		11.54	0.00	0.00	0	0.0
R2032	On 04/05/2023	Bond Future	10.62	Call	1,926.79000	1.92679		1,693.66000	1.69366	1,926.790	11.03	0.37	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	11.37	Call	3,680.27000	3.68027		3,326.01000	3.32601	3,680.270	11.66	0.55	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	13.43	Put	722.10000	0.72210		823.25000	0.82325	722.100	13.70	0.14	0.00	0	400.0
R2032	On 03/08/2023	Bond Future			11.37497	85.99136		11.53801	85.21498		10.99	0.00	0.00	0	2,600.0
R2032	On 03/08/2023	Bond Future	11.90	Call	5,198.55000	5.19855		4,731.97000	4.73197	5,198.550	11.35	0.62	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			11.03993	89.39576		11.16730	88.63649		11.56	0.00	1,271,654,686.00	14,225	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	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	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	0.62000	0.00062		0.63000	0.00063	0.620	16.17	0.00	0.00	0	394.0
R2035	On 04/08/2022	Bond Future	10.64	Put	2,452.71000	2.45271		3,210.82000	3,210.82	2,452.710	16.17	0.99	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	209.62000	0.20962		637.19000	0.63719	209.620	16.17	0.30	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	394.0
R2035	On 03/11/2022	Bond Future			11.20541	86.30042		11.33776	85.53025		12.87	0.00	1,226,242,667.78	14,209	59,692.0
R2035	On 03/11/2022	Bond Future	9.82	Call	111.33000	0.11133		78.38000	0.07838	111.330	11.59	0.05	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	389.20000	0.38920		290.90000	0.29090	389.200	11.65	0.15	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	10.57	Put	4,572.72000	4.57272		5,179.71000	5.17971	4,572.720	11.95	0.76	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	2,880.39000		2.88039	3,358.98000	3.35898	2,880.390	12.48	0.58	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	11.05	Call	1,766.81000		1.76681	1,455.56000	1.45556	1,766.810	12.57	0.45	0.00	0	976.0	
R2035	On 03/11/2022	Bond Future	12.68	Put	295.22000		0.29522	381.68000	0.38168	295.220	15.10	0.09	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future			11.35528		87.83415	11.48343	87.10505		12.76	0.00	0.00	0	72,176.0	
R2035	On 02/02/2023	Bond Future	9.81	Call	398.22000		0.39822	324.19000	0.32419	398.220	11.73	0.12	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	9.89	Call	454.51000		0.45451	371.64000	0.37164	454.510	11.73	0.13	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	10.30	Call	848.02000		0.84802	708.71000	0.70871	848.020	11.73	0.21	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future	10.64	Call	1,359.88000		1.35988	1,158.53000	1.15853	1,359.880	11.85	0.30	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	10.66	Put	5,515.70000		5.51570	6,039.36000	6.03936	5,515.700	11.87	0.69	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.05	Call	2,263.16000		2.26316	1,974.22000	1.97422	2,263.160	12.22	0.43	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future	11.06	Put	4,003.97000		4.00397	4,441.93000	4.44193	4,003.970	12.23	0.57	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.98	Put	1,818.61000		1.81861	2,070.81000	2.07081	1,818.610	13.39	0.32	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	13.22	Put	604.32000		0.60432	706.24000	0.70624	604.320	15.07	0.12	0.00	0	976.0	
R2035	On 04/05/2023	Bond Future			11.49424		84.95971	11.62243	84.24556		13.08	0.00	0.00	0	0.0	
R2035	On 04/05/2023	Bond Future	9.85	Call	728.92000		0.72892	624.60000	0.62460	728.920	12.25	0.16	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	10.42	Call	1,381.13000		1.38113	1,205.62000	1.20562	1,381.130	12.22	0.27	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	10.60	Call	1,675.81000		1.67581	1,472.58000	1.47258	1,675.810	12.28	0.31	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	11.17	Call	2,933.15000		2.93315	2,632.92000	2.63292	2,933.150	12.73	0.44	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	12.46	Put	1,985.41000		1.98541	2,203.50000	2.20350	1,985.410	14.24	0.28	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	13.18	Put	1,210.98000		1.21098	1,355.94000	1.35594	1,210.980	15.13	0.19	0.00	0	491.0	
R2035	On 03/08/2023	Bond Future			11.60750		86.71430	11.75628	85.90181		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			11.20921		81.04157	11.33139	80.30697		12.98	0.00	1,424,224,551.18	17,574	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	1,922.81000		1.92281	2,651.22000	2.65122	1,922.810	18.10	0.96	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.21	Call	435.56000		0.43556	241.48000	0.24148	435.560	18.10	0.50	0.00	0	1,050.0	
R2037	On 04/08/2022	Bond Future	11.42	Put	64.17000		0.06417	302.26000	0.30226	64.170	18.10	0.12	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.95	Put	0.01000		0.00001	1.08000	0.00108	0.010	18.10	0.00	0.00	0	1,050.0	
R2037	On 03/11/2022	Bond Future			11.36425		82.30620	11.49095	81.56098		13.74	0.00	1,328,339,761.80	16,139	65,007.0	
R2037	On 02/02/2023	Bond Future			11.50425		79.51238	11.62689	78.80562		14.39	0.00	0.00	0	63,547.0	
R2037	On 04/05/2023	Bond Future			11.64300		80.98488	11.76566	80.29178		14.04	0.00	0.00	0	0.0	
R2037	On 04/05/2023	Bond Future	11.03	Call	2,282.65000		2.28265	2,038.63000	2.03863	2,282.650	13.32	0.38	0.00	0	400.0	
R2037	On 04/05/2023	Bond Future	11.78	Call	4,325.26000		4.32526	3,956.98000	3.95698	4,325.260	14.08	0.56	0.00	0	400.0	
R2037	On 04/05/2023	Bond Future	13.73	Put	946.14000		0.94614	1,057.99000	1.05799	946.140	16.63	0.15	0.00	0	400.0	
R2037	On 03/08/2023	Bond Future			11.76029		78.39880	11.90211	77.61253		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			11.28387		82.97143	11.40097	82.21317		13.72	0.00	248,914.29	3	70,358.0	
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	
R2040	On 04/08/2022	Bond Future	10.70	Call	0.17000		0.00017	0.27000	0.00027	0.170	19.19	0.00	0.00	0	460.0	
R2040	On 04/08/2022	Bond Future	12.24	Put	0.00000		0.00000	0.04000	0.00004	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	Options Inter
R2040	On 03/11/2022	Bond Future			11.43331	84.26616		11.55469	83.49695		14.53	0.00	252,798.48	3	51,671.0
R2040	On 03/11/2022	Bond Future	10.70	Call	654.53000	0.65453		515.04000	0.51504	654.530	13.34	0.21	0.00	0	1,078.0
R2040	On 03/11/2022	Bond Future	10.80	Call	815.20000	0.81520		649.40000	0.64940	815.200	13.47	0.25	0.00	0	1,500.0
R2040	On 03/11/2022	Bond Future	11.20	Call	1,719.94000	1.71994		1,432.13000	1.43213	1,719.940	14.02	0.41	0.00	0	1,078.0
R2040	On 03/11/2022	Bond Future	11.30	Call	2,013.91000	2.01391		1,693.53000	1.69353	2,013.910	14.19	0.46	0.00	0	1,160.0
R2040	On 03/11/2022	Bond Future	11.50	Call	2,676.68000	2.67668		2,291.99000	2.29199	2,676.680	14.53	0.54	0.00	0	1,500.0
R2040	On 03/11/2022	Bond Future	12.00	Call	4,679.79000	4.67979		4,153.89000	4.15389	4,679.790	15.42	0.72	0.00	0	1,160.0
R2040	On 03/11/2022	Bond Future	12.52	Put	586.29000	0.58629		726.19000	0.72619	586.290	16.35	0.16	0.00	0	1,078.0
R2040	On 02/02/2023	Bond Future			11.56830	81.25685		11.68579	80.52688		15.25	0.00	0.00	0	62,354.0
R2040	On 02/02/2023	Bond Future	10.21	Call	605.60000	0.60560		507.62000	0.50762	605.600	14.02	0.15	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	10.96	Call	1,743.09000	1.74309		1,516.14000	1.51614	1,743.090	14.24	0.34	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	12.27	Put	1,882.22000	1.88222		2,120.73000	2.12073	1,882.220	16.08	0.30	0.00	0	388.0
R2040	On 04/05/2023	Bond Future			11.70163	82.76170		11.81909	82.04563		14.88	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future	10.17	Call	930.76000	0.93076		812.29000	0.81229	930.760	13.94	0.18	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	10.73	Call	1,715.82000	1.71582		1,522.03000	1.52203	1,715.820	13.90	0.29	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	10.92	Call	2,102.50000	2.10250		1,877.54000	1.87754	2,102.500	14.04	0.34	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	11.48	Call	3,550.52000	3.55052		3,228.99000	3.22899	3,550.520	14.56	0.47	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	12.78	Put	2,050.88000	2.05088		2,256.46000	2.25646	2,050.880	16.30	0.27	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	13.45	Put	1,317.28000	1.31728		1,459.40000	1.45940	1,317.280	17.24	0.18	0.00	0	486.0
R2040	On 03/08/2023	Bond Future			11.81439	79.96211		11.94995	79.15054		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			11.27336	79.97243		11.39536	79.16630		14.50	0.00	1,022,127,627.83	12,781	12,332.0
R2044	On 03/11/2022	Bond Future			11.41387	81.22041		11.54028	80.40251		15.36	0.00	519,160,860.72	6,392	66,630.0
R2044	On 03/11/2022	Bond Future	10.60	Call	543.66000	0.54366		417.72000	0.41772	543.660	13.98	0.18	0.00	0	1,600.0
R2044	On 03/11/2022	Bond Future	11.30	Call	2,107.46000	2.10746		1,760.00000	1.76000	2,107.460	15.00	0.47	0.00	0	1,600.0
R2044	On 02/02/2023	Bond Future			11.54039	78.28216		11.66348	77.50074		16.15	0.00	0.00	0	29,403.0
R2044	On 04/05/2023	Bond Future			11.66492	79.73197		11.78836	78.96239		15.77	0.00	0.00	0	0.0
R2044	On 03/08/2023	Bond Future			11.76969	76.99512		11.91053	76.13195		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			11.22338	83.17831		11.34039	82.38401		14.25	0.00	244,544,231.40	2,940	92,125.0
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	16.29000	0.01629		11.85000	0.01185	16.290	19.85	0.03	0.00	0	100.0
R2048	On 04/08/2022	Bond Future	11.00	Call	60.93000	0.06093		38.10000	0.03810	60.930	19.85	0.10	0.00	0	1,200.0
R2048	On 04/08/2022	Bond Future	11.00	Put	1,616.96000	1.61696		2,388.43000	2.38843	1,616.960	19.85	0.90	0.00	0	50.0
R2048	On 04/08/2022	Bond Future	11.30	Call	790.79000	0.79079		466.09000	0.46609	790.790	19.85	0.67	0.00	0	1,600.0
R2048	On 03/11/2022	Bond Future			11.36253	80.04915		11.48385	79.24337		15.94	0.00	245,270,595.60	3,064	251,592.0
R2048	On 03/11/2022	Bond Future	11.20	Call	1,983.44000	1.98344		1,657.83000	1.65783	1,983.440	15.38	0.45	0.00	0	1,650.0
R2048	On 03/11/2022	Bond Future	11.90	Call	4,720.57000	4.72057		4,174.68000	4.17468	4,720.570	16.72	0.71	0.00	0	1,650.0
R2048	On 02/02/2023	Bond Future			11.48801	81.47189		11.60612	80.70250		15.86	0.00	0.00	0	0.0
R2048	On 04/05/2023	Bond Future			11.60323	78.54325		11.72154	77.78594		16.37	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
R2048	On 03/08/2023	Bond Future			11.69673		80.16573		11.83168	79.31543		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			11.03385		68.90071		11.16096	68.23883		13.07	0.00	0.00	0	8,968.0
R209	On 03/11/2022	Bond Future			11.18017		66.82986		11.31177	66.15834		14.51	0.00	0.00	0	18,801.0
R209	On 03/11/2022	Bond Future	9.25	Call	16.10000		0.01610		10.56000	0.01056	16.100	13.04	0.01	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	168.47000		0.16847		121.49000	0.12149	168.470	13.07	0.09	17,125,773.98	3,000	9,500.0
R209	On 03/11/2022	Bond Future	10.00	Put	6,645.36000		6.64536		7,269.90000	7.26990	6,645.360	13.07	0.91	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	2,411.64000		2.41164		2,818.29000	2.81829	2,411.640	14.08	0.56	56,444,948.61	1,500	8,750.0
R209	On 03/11/2022	Bond Future	12.00	Put	647.25000		0.64725		807.49000	0.80749	647.250	15.85	0.21	41,402,309.72	3,000	9,500.0
R209	On 02/02/2023	Bond Future			11.30883		68.01837		11.43664	67.37758		14.43	0.00	0.00	0	2,066.0
R209	On 04/05/2023	Bond Future			11.43340		66.12653		11.56130	65.49634		14.76	0.00	0.00	0	0.0
R209	On 03/08/2023	Bond Future			11.53252		67.49295		11.67856	66.78437		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			225.37947		225.37947		224.64987	224.64987			0.00	0.00	0	439.0
R210	On 03/11/2022	Bond Future			225.95525		225.95525		225.21633	225.21633			0.00	0.00	0	732.0
R210	On 02/02/2023	Bond Future			230.02397		230.02397		229.41536	229.41536			0.00	0.00	0	300.0
R210	On 04/05/2023	Bond Future			231.23614		231.23614		230.69371	230.69371			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			236.04913		236.04913		235.27316	235.27316			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			10.64568		82.94347		10.77825	82.31299		9.87	0.00	0.00	0	27,866.0
R213	On 03/11/2022	Bond Future			10.82429		80.69611		10.96258	80.05665		10.88	0.00	25,822,755.20	320	33,524.0
R213	On 03/11/2022	Bond Future	9.13	Call	55.66000		0.05566		38.77000	0.03877	55.660	10.56	0.03	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	64.85000		0.06485		45.40000	0.04540	64.850	10.53	0.04	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	5,038.27000		5.03827		5,602.93000	5.60293	5,038.270	10.23	0.86	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	4,435.99000		4.43599		4,979.84000	4.97984	4,435.990	10.16	0.82	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	3,616.25000		3.61625		4,119.07000	4.11907	3,616.250	10.25	0.75	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	2,986.89000		2.98689		3,448.18000	3.44818	2,986.890	10.34	0.68	0.00	0	200.0
R213	On 02/02/2023	Bond Future			10.98545		82.13007		11.11871	81.53043		10.53	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	222.51000		0.22251		178.61000	0.17861	222.510	10.18	0.08	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	5,319.79000		5.31979		5,794.76000	5.79476	5,319.790	9.89	0.77	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	4,131.45000		4.13145		4,553.36000	4.55336	4,131.450	10.04	0.68	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	1,315.06000		1.31506		1,123.80000	1.12380	1,315.060	10.08	0.35	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	826.47000		0.82647		962.12000	0.96212	826.470	11.87	0.20	0.00	0	912.0
R213	On 04/05/2023	Bond Future			11.13616		80.10033		11.26938	79.51643		10.77	0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 03/08/2023	Bond Future	11.25731	81.75345		11.41519	81.07913		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	11.17329	66.60632		11.30029	65.91471		14.24	0.00	0.00	0	74,238.0
R214	On 03/11/2022	Bond Future	11.31107	64.35700		11.44245	63.65531		15.89	0.00	1,351,497.00	21	11,475.0
R214	On 02/02/2023	Bond Future	11.43494	65.50072		11.56322	64.82730		15.83	0.00	0.00	0	65,489.0
R214	On 04/05/2023	Bond Future	11.54869	63.41714		11.67728	62.75250		16.28	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future	11.64062	64.72671		11.78592	63.98611		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 :											7,882,275,432.42	98,847	2 021 013.0
Grand Total:											7,882,275,432.42	98,847	2 021 013.0