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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 08/08/2022

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
<b>Derivatives</b>														
AL37	On 03/11/2022	Index Future	830.34100		830.34100		829.17600	829.17600			0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	844.98600		844.98600		843.82400	843.82400			0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	860.57300		860.57300		859.40200	859.40200			0.00	0.00	0	0.0
AL37	On 03/08/2023	Index Future	878.15800		878.15800		876.98000	876.98000			0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	893.52100		893.52100		892.31500	892.31500			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	959.31000		959.31000		957.48000	957.48000			0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	976.22900		976.22900		974.39400	974.39400			0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	994.23800		994.23800		992.38200	992.38200			0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	1,014.55500		1,014.55500		1,012.68100	1,012.68100			0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,032.30400		1,032.30400		1,030.38800	1,030.38800			0.00	0.00	0	0.0
ALBI	On 03/11/2022	Index Future	848.24800		848.24800		846.27700	846.27700			0.00	0.00	0	138.0
ALBI	On 02/02/2023	Index Future	863.20900		863.20900		861.22700	861.22700			0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future	879.13200		879.13200		877.12600	877.12600			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 03/08/2023	Index Future		897.09700	897.09700		895.06700	895.06700			0.00	0.00	0	0.0
ALBI	On 02/11/2023	Index Future		912.79100	912.79100		910.71800	910.71800			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		11.86500	76.44742		11.86500	76.44742			0.00	0.00	0	0.0
ES33	On 03/11/2022	Bond Future		12.03585	74.01230		12.07458	73.82642			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		12.22221	75.33740		12.26245	75.14893			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future		12.40032	72.95524		12.44219	72.76366			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		12.55286	74.46917		12.59639	74.27415			0.00	0.00	0	0.0
ES33	On 02/11/2023	Bond Future		12.76801	71.99368		12.81355	71.79494			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		12.20000	75.06592		12.20000	75.06592			0.00	0.00	0	0.0
ES42	On 03/11/2022	Bond Future		12.30585	72.41766		12.34433	72.20197			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		12.46716	73.71603		12.50706	73.49717			0.00	0.00	0	4,769.0
ES42	On 04/05/2023	Bond Future		12.62797	70.83321		12.66944	70.61068			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		12.76237	72.30654		12.80536	72.07991			0.00	0.00	0	0.0
ES42	On 02/11/2023	Bond Future		12.94936	69.32093		12.99425	69.09006			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 03/11/2022	GOVI		836.36500	836.36500		834.42600	834.42600			0.00	0.00	0	869.0
GOVI	On 02/02/2023	GOVI		851.11600	851.11600		849.16600	849.16600			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI		866.81600	866.81600		864.84300	864.84300			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		884.52900	884.52900		882.53300	882.53300			0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI		900.00300	900.00300		897.96500	897.96500			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future		163.30479	163.30479		163.30479	163.30479			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future		166.14969	166.14969		166.21156	166.21156			0.00	61,475,385.30	370	7,599.0
I2025	On 02/02/2023	Bond Future		167.42214	167.42214		167.48666	167.48666			0.00	0.00	0	1,918.0
I2025	On 04/05/2023	Bond Future		170.55167	170.55167		170.61820	170.61820			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		172.31555	172.31555		172.38458	172.38458			0.00	0.00	0	0.0
I2025	On 02/11/2023	Bond Future		175.36386	175.36386		175.43359	175.43359			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

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 04/08/2022	Bond Future	120.40026	120.40026		120.40026	120.40026			0.00	0.00	0	0.0
I2029		On 03/11/2022	Bond Future	121.25832	121.25832		121.24127	121.24127			0.00	25,464,247.20	210	1,519.0
I2029		On 02/02/2023	Bond Future	123.42793	123.42793		123.41171	123.41171			0.00	0.00	0	728.0
I2029		On 04/05/2023	Bond Future	124.43641	124.43641		124.42047	124.42047			0.00	0.00	0	0.0
I2029		On 03/08/2023	Bond Future	127.01018	127.01018		126.99472	126.99472			0.00	0.00	0	0.0
I2029		On 02/11/2023	Bond Future	127.91244	127.91244		127.89636	127.89636			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	114.21766	114.21766		114.21766	114.21766			0.00	0.00	0	0.0
I2033		On 03/11/2022	Bond Future	114.71860	114.71860		114.48677	114.48677			0.00	0.00	0	1,267.0
I2033		On 02/02/2023	Bond Future	116.77089	116.77089		116.53602	116.53602			0.00	0.00	0	5,967.0
I2033		On 04/05/2023	Bond Future	117.56928	117.56928		117.33059	117.33059			0.00	0.00	0	0.0
I2033		On 03/08/2023	Bond Future	120.00078	120.00078		119.75794	119.75794			0.00	0.00	0	0.0
I2033		On 02/11/2023	Bond Future	120.69025	120.69025		120.44267	120.44267			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	128.58554	128.58554		128.58554	128.58554			0.00	0.00	0	0.0
I2038		On 03/11/2022	Bond Future	130.73308	130.73308		130.14191	130.14191			0.00	19,609,962.00	150	5,346.0
I2038		On 02/02/2023	Bond Future	131.15964	131.15964		130.55902	130.55902			0.00	0.00	0	0.0
I2038		On 04/05/2023	Bond Future	133.61183	133.61183		133.00052	133.00052			0.00	0.00	0	0.0
I2038		On 03/08/2023	Bond Future	134.39229	134.39229		133.76927	133.76927			0.00	0.00	0	0.0
I2038		On 02/11/2023	Bond Future	136.76882	136.76882		136.13427	136.13427			0.00	0.00	0	0.0
I2038		On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046		On 04/08/2022	Bond Future	117.31470	117.31470		117.31470	117.31470			0.00	0.00	0	0.0
I2046		On 03/11/2022	Bond Future	117.22285	117.22285		117.20369	117.20369			0.00	17,583,427.50	150	15,983.0
I2046		On 02/02/2023	Bond Future	119.32080	119.32080		119.30238	119.30238			0.00	0.00	0	0.0
I2046		On 04/05/2023	Bond Future	119.51107	119.51107		119.49283	119.49283			0.00	0.00	0	0.0
I2046		On 03/08/2023	Bond Future	121.98450	121.98450		121.96673	121.96673			0.00	0.00	0	0.0
I2046		On 02/11/2023	Bond Future	122.02829	122.02829		122.00990	122.00990			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	119.02172	119.02172		119.02172	119.02172			0.00	0.00	0	0.0
I2050		On 03/11/2022	Bond Future	121.04543	121.04543		120.58143	120.58143			0.00	20,577,723.10	170	9,910.0
I2050		On 02/02/2023	Bond Future	121.08723	121.08723		120.61629	120.61629			0.00	0.00	0	0.0
I2050		On 04/05/2023	Bond Future	123.35109	123.35109		122.87184	122.87184			0.00	0.00	0	0.0
I2050		On 03/08/2023	Bond Future	123.70023	123.70023		123.21191	123.21191			0.00	0.00	0	0.0
I2050		On 02/11/2023	Bond Future	125.88746	125.88746		125.39013	125.39013			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 03/11/2022	Index Future	325.49800	325.49800		324.99700	324.99700			0.00	0.00	0	703.0
IGOV		On 02/02/2023	Index Future	331.31700	331.31700		330.81600	330.81600			0.00	0.00	0	0.0
IGOV		On 04/05/2023	Index Future	337.50600	337.50600		337.00100	337.00100			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
IGOV	On	03/08/2023			Index Future	344.47800	344.47800		343.96900	343.96900			0.00	0.00	0	0.0
IGOV	On	02/11/2023			Index Future	350.57800	350.57800		350.05700	350.05700			0.00	0.00	0	0.0
JIBAR FUTURE	On	17/08/2022			Jibar Tradeable Future	5.74500	94.25500		5.75500	94.24500			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/09/2022			Jibar Tradeable Future	5.82500	94.17500		5.89500	94.10500			0.00	0.00	0	0.0
JIBAR FUTURE	On	19/10/2022			Jibar Tradeable Future	6.43000	93.57000		6.48500	93.51500			0.00	0.00	0	0.0
JIBAR FUTURE	On	16/11/2022			Jibar Tradeable Future	6.53000	93.47000		6.60000	93.40000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/12/2022			Jibar Tradeable Future	6.99500	93.00500		7.12000	92.88000			0.00	0.00	0	68.0
JIBAR FUTURE	On	18/01/2023			Jibar Tradeable Future	7.08000	92.92000		7.22000	92.78000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/03/2023			Jibar Tradeable Future	7.40000	92.60000		7.55000	92.45000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/06/2023			Jibar Tradeable Future	7.66500	92.33500		7.84000	92.16000			0.00	0.00	0	0.0
JIBAR FUTURE	On	20/09/2023			Jibar Tradeable Future	7.84500	92.15500		8.03000	91.97000			0.00	0.00	0	75.0
JIBAR FUTURE	On	20/12/2023			Jibar Tradeable Future	7.75500	92.24500		7.98500	92.01500			0.00	0.00	0	272.0
JIBAR FUTURE	On	20/03/2024			Jibar Tradeable Future	7.86000	92.14000		8.13000	91.87000			0.00	0.00	0	0.0
JIBAR FUTURE	On	19/06/2024			Jibar Tradeable Future	7.82000	92.18000		8.09500	91.90500			0.00	0.00	0	0.0
R186	On	04/08/2022			Bond Future	8.90000	107.09457		8.90000	107.09457		5.54	0.00	0.00	0	0.0
R186	On	03/11/2022			Bond Future	9.04157	108.91824		9.08129	108.78010		5.59	0.00	17,535,836.64	161	66,200.0
R186	On	03/11/2022	8.23	Call	Bond Future	263.09000	0.26309		252.61000	0.25261	263.090	5.51	0.17	0.00	0	4,310.0
R186	On	03/11/2022	8.91	Put	Bond Future	1,425.92000	1.42592		1,523.82000	1.52382	1,425.920	5.56	0.56	0.00	0	4,310.0
R186	On	02/02/2023			Bond Future	9.19094	105.54369		9.23352	105.40415		5.60	0.00	0.00	0	0.0
R186	On	04/05/2023			Bond Future	9.33569	107.49457		9.38171	107.35296		5.32	0.00	0.00	0	0.0
R186	On	03/08/2023			Bond Future	9.42531	104.39528		9.47516	104.25153		5.17	0.00	0.00	0	0.0
R186	On	02/11/2023			Bond Future	9.64814	106.21410		9.70289	106.06751		4.84	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	331.53546	331.53546		331.53546	331.53546			0.00	0.00	0	0.0
R197	On	03/11/2022			Bond Future	336.88762	336.88762		336.86419	336.86419			0.00	0.00	0	831.0
R197	On	02/02/2023			Bond Future	334.09121	334.09121		334.07048	334.07048			0.00	0.00	0	0.0
R197	On	04/05/2023			Bond Future	340.33837	340.33837		340.31886	340.31886			0.00	0.00	0	0.0
R197	On	03/08/2023			Bond Future	338.23548	338.23548		338.21785	338.21785			0.00	0.00	0	0.0
R197	On	02/11/2023			Bond Future	344.21284	344.21284		344.19382	344.19382			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	247.20833	247.20833		247.20833	247.20833			0.00	0.00	0	0.0
R202	On	03/11/2022			Bond Future	251.18029	251.18029		251.13990	251.13990			0.00	0.00	0	6,140.0
R202	On	02/02/2023			Bond Future	250.98724	250.98724		250.94865	250.94865			0.00	0.00	0	460.0
R202	On	04/05/2023			Bond Future	255.67922	255.67922		255.64108	255.64108			0.00	0.00	0	0.0
R202	On	03/08/2023			Bond Future	256.11012	256.11012		256.07285	256.07285			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
R202	On 02/11/2023	Bond Future			260.63894		260.63894		260.60031	260.60031			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			6.92000		103.87209		6.92000	103.87209		0.75	0.00	0.00	0	0.0
R2023	On 03/11/2022	Bond Future			7.38044		101.57466		7.34969	101.58403		0.46	0.00	507,873.30	5	24,229.0
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			10.25000		88.66143		10.25000	88.66143		9.04	0.00	0.00	0	0.0
R2030	On 03/11/2022	Bond Future			10.41813		90.07772		10.45156	89.92408		9.37	0.00	38,283,031.00	425	67,852.0
R2030	On 03/11/2022	Bond Future	9.70	Call	440.79000		0.44079		428.70000	0.42870	440.790	8.91	0.20	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	1,154.73000		1.15473		1,119.31000	1.11931	1,154.730	9.13	0.41	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	287.34000		0.28734		323.59000	0.32359	287.340	10.52	0.12	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			10.57477		87.66209		10.60971	87.50657		9.49	0.00	0.00	0	5,200.0
R2030	On 02/02/2023	Bond Future	8.81	Call	226.29000		0.22629		220.42000	0.22042	226.290	9.37	0.09	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	335.95000		0.33595		326.60000	0.32660	335.950	9.23	0.12	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.66	Put	4,957.80000		4.95780		5,090.92000	5.09092	4,957.800	9.06	0.76	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	960.56000		0.96056		932.53000	0.93253	960.560	9.11	0.29	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.94	Put	3,997.17000		3.99717		4,120.64000	4.12064	3,997.170	9.13	0.68	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	11.16	Put	1,362.39000		1.36239		1,432.42000	1.43242	1,362.390	10.10	0.32	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	11.35	Call	4,508.03000		4.50803		4,414.86000	4.41486	4,508.030	10.30	0.72	0.00	0	5,000.0
R2030	On 02/02/2023	Bond Future	11.55	Call	5,152.27000		5.15227		5,051.62000	5.05162	5,152.270	10.50	0.76	0.00	0	5,000.0
R2030	On 04/05/2023	Bond Future			10.73147		89.28298		10.76810	89.12507		9.20	0.00	0.00	0	0.0
R2030	On 04/05/2023	Bond Future	9.03	Call	499.60000		0.49960		485.36000	0.48536	499.600	8.91	0.15	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	9.58	Call	908.76000		0.90876		882.97000	0.88297	908.760	8.75	0.24	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	9.67	Call	996.05000		0.99605		967.88000	0.96788	996.050	8.72	0.26	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	9.78	Call	1,116.38000		1.11638		1,085.06000	1.08506	1,116.380	8.71	0.28	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	10.00	Call	1,417.02000		1.41702		1,378.66000	1.37866	1,417.020	8.79	0.33	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	10.42	Call	2,137.76000		2.13776		2,084.37000	2.08437	2,137.760	8.97	0.44	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	10.65	Call	2,623.24000		2.62324		2,561.18000	2.56118	2,623.240	9.13	0.50	0.00	0	350.0
R2030	On 04/05/2023	Bond Future	11.34	Put	1,813.58000		1.81358		1,884.38000	1.88438	1,813.580	9.70	0.35	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	11.62	Put	1,479.72000		1.47972		1,541.47000	1.54147	1,479.720	9.96	0.29	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	12.04	Put	1,088.20000		1.08820		1,137.96000	1.13796	1,088.200	10.35	0.23	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	12.50	Put	777.14000		0.77714		815.99000	0.81599	777.140	10.78	0.17	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	12.57	Put	738.42000		0.73842		775.80000	0.77580	738.420	10.84	0.16	0.00	0	350.0
R2030	On 03/08/2023	Bond Future			10.86048		87.10631		10.89893	86.94577		9.12	0.00	0.00	0	0.0
R2030	On 03/08/2023	Bond Future	10.40	Call	2,217.85000		2.21785		2,163.81000	2.16381	2,217.850	8.88	0.42	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	2,714.52000		2.71452		2,652.15000	2.65215	2,714.520	9.05	0.47	0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	1,117.53000		1.11753		1,161.78000	1.16178	1,117.530	10.69	0.20	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	906.01000		0.90601		943.99000	0.94399	906.010	10.83	0.17	0.00	0	350.0
R2030	On 02/11/2023	Bond Future			11.05540		88.62343		11.09600	88.45981		8.66	0.00	0.00	0	0.0
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			10.70000		88.43988		10.70000	88.43988		10.33	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
R2032	On 03/11/2022	Bond Future			10.85488	85.75958		10.88295	85.61375		11.28	0.00	11,749,062.46	137	157,135.0
R2032	On 03/11/2022	Bond Future	9.31	Call	51.03000	0.05103		51.67000	0.05167	51.030	10.31	0.03	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	9.36	Call	59.54000	0.05954		60.12000	0.06012	59.540	10.30	0.04	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	9.46	Call	80.29000	0.08029		80.68000	0.08068	80.290	10.28	0.05	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	9.92	Call	289.45000	0.28945		285.99000	0.28599	289.450	10.38	0.13	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	10.11	Put	4,461.08000	4.46108	4,599.44000	4.59944	4,461.080	10.54	0.80	0.00	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.16	Put	4,242.58000	4.24258	4,379.56000	4.37956	4,242.580	10.58	0.79	0.00	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.21	Call	585.85000	0.58585	575.49000	0.57549	585.850	10.63	0.23	0.00	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	10.49	Put	2,968.20000	2.96820	3,092.65000	3.09265	2,968.200	10.94	0.65	0.00	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.56	Put	2,737.20000	2.73720	2,858.26000	2.85826	2,737.200	11.03	0.62	0.00	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.67	Call	1,432.11000	1.43211	1,401.60000	1.40160	1,432.110	11.18	0.43	0.00	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	11.45	Put	849.88000	0.84988	918.36000	0.91836	849.880	12.25	0.26	0.00	0.00	0	7,500.0
R2032	On 03/11/2022	Bond Future	11.55	Put	735.69000	0.73569	798.47000	0.79847	735.690	12.39	0.24	0.00	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	12.30	Put	235.46000	0.23546	264.77000	0.26477	235.460	13.41	0.09	0.00	0.00	0	750.0
R2032	On 02/02/2023	Bond Future			11.00806	87.27481	11.03719	87.12731			11.16	0.00	0.00	0	18.0
R2032	On 02/02/2023	Bond Future	9.31	Call	260.18000	0.26018	255.62000	0.25562	260.180	10.47	0.09	0.00	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	9.47	Call	339.65000	0.33965	333.29000	0.33329	339.650	10.44	0.11	0.00	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	9.92	Call	674.74000	0.67474	660.46000	0.66046	674.740	10.36	0.20	0.00	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	10.16	Put	5,411.25000	5.41125	5,538.08000	5.53808	5,411.250	10.45	0.74	0.00	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.22	Call	1,050.19000	1.05019	1,027.68000	1.02768	1,050.190	10.49	0.28	0.00	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	4,153.00000	4.15300	4,268.37000	4.26837	4,153.000	10.67	0.64	0.00	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	1,879.04000	1.87904	1,840.34000	1.84034	1,879.040	10.83	0.41	0.00	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	1,288.54000	1.28854	1,349.95000	1.34995	1,288.540	12.14	0.27	0.00	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	551.22000	0.55122	585.53000	0.58553	551.220	13.22	0.13	0.00	0.00	0	750.0
R2032	On 04/05/2023	Bond Future			11.15637	84.72932	11.18672	84.57952			11.42	0.00	0.00	0	0.0
R2032	On 04/05/2023	Bond Future	10.62	Call	2,088.95000	2.08895	2,048.33000	2.04833	2,088.950	11.08	0.39	0.00	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	11.37	Call	3,949.16000	3.94916	3,883.24000	3.88324	3,949.160	11.80	0.57	0.00	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	13.43	Put	618.02000	0.61802	647.58000	0.64758	618.020	13.57	0.12	0.00	0.00	0	400.0
R2032	On 03/08/2023	Bond Future			11.27559	86.46933	11.30717	86.31706			10.93	0.00	0.00	0	2,600.0
R2032	On 03/08/2023	Bond Future	11.90	Call	5,523.70000	5.52370	5,442.02000	5.44202	5,523.700	11.51	0.64	0.00	0.00	0	5,000.0
R2032	On 02/11/2023	Bond Future			11.45905	83.82117	11.49217	83.66596			10.86	0.00	0.00	0	0.0
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			10.93000	90.05892	10.93000	90.05892			11.56	0.00	0.00	0	0.0
R2035	On 03/11/2022	Bond Future			11.06305	87.14014	11.09607	86.94431			12.69	0.00	0.00	0	60,084.0
R2035	On 03/11/2022	Bond Future	9.82	Call	133.61000	0.13361	131.51000	0.13151	133.610	11.44	0.06	0.00	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	500.66000	0.50066	487.32000	0.48732	500.660	11.76	0.19	0.00	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	10.57	Put	3,919.98000	3.91998	4,089.32000	4.08932	3,919.980	12.08	0.71	0.00	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	2,381.01000	2.38101	2,520.78000	2.52078	2,381.010	12.68	0.52	0.00	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	2,129.09000	2.12909	2,068.21000	2.06821	2,129.090	12.77	0.51	0.00	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	12.68	Put	206.14000	0.20614	235.95000	0.23595	206.140	15.28	0.07	0.00	0.00	0	976.0
R2035	On 02/02/2023	Bond Future			11.20881	88.67866	11.24304	88.48022			12.59	0.00	0.00	0	72,176.0
R2035	On 02/02/2023	Bond Future	9.81	Call	457.67000	0.45767	444.61000	0.44461	457.670	11.57	0.13	0.00	0.00	0	582.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 02/02/2023	Bond Future	9.89	Call	522.40000	0.52240		507.38000	0.50738	522.400	11.57	0.15	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	10.30	Call	981.10000	0.98110		952.60000	0.95260	981.100	11.61	0.24	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future	10.64	Call	1,599.36000	1.59936		1,555.12000	1.55512	1,599.360	11.91	0.34	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	10.66	Put	4,915.43000	4.91543		5,068.61000	5.06861	4,915.430	11.92	0.65	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.05	Call	2,623.84000	2.62384		2,557.20000	2.55720	2,623.840	12.35	0.47	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future	11.06	Put	3,522.93000	3.52293		3,654.16000	3.65416	3,522.930	12.36	0.53	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.98	Put	1,555.26000	1.55526		1,636.40000	1.63640	1,555.260	13.57	0.28	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	13.22	Put	495.90000	0.49590		531.97000	0.53197	495.900	15.22	0.11	0.00	0	976.0	
R2035	On 04/05/2023	Bond Future			11.34224	85.81791		11.37776	85.61625		12.91	0.00	0.00	0	0.0	
R2035	On 04/05/2023	Bond Future	9.85	Call	815.84000	0.81584		793.17000	0.79317	815.840	12.07	0.18	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	10.42	Call	1,576.53000	1.57653		1,534.90000	1.53490	1,576.530	12.17	0.29	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	10.60	Call	1,919.58000	1.91958		1,870.47000	1.87047	1,919.580	12.30	0.34	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	11.17	Call	3,315.50000	3.31550		3,240.31000	3.24031	3,315.500	12.82	0.48	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	12.46	Put	1,747.36000	1.74736		1,819.04000	1.81904	1,747.360	14.37	0.26	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	13.18	Put	1,050.81000	1.05081		1,100.50000	1.10050	1,050.810	15.25	0.17	0.00	0	491.0	
R2035	On 03/08/2023	Bond Future			11.45143	87.57888		11.48825	87.37376		12.57	0.00	0.00	0	0.0	
R2035	On 02/11/2023	Bond Future			11.61805	84.60855		11.65648	84.39954		12.60	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			11.08500	81.79866		11.08500	81.79866		12.98	0.00	0.00	0	0.0	
R2037	On 03/11/2022	Bond Future			11.20231	83.27387		11.24031	83.04526		13.58	0.00	33,309,548.00	400	66,843.0	
R2037	On 02/02/2023	Bond Future			11.33760	80.48789		11.37695	80.25596		14.22	0.00	0.00	0	63,547.0	
R2037	On 02/02/2023	Bond Future	11.10	Call	2,507.75000	2.50775		2,431.09000	2.43109	2,507.750	14.01	0.45	0.00	0	636.0	
R2037	On 02/02/2023	Bond Future	11.97	Put	1,853.96000	1.85396		1,953.97000	1.95397	1,853.960	15.31	0.31	0.00	0	636.0	
R2037	On 04/05/2023	Bond Future			11.47023	81.97659		11.51101	81.74086		13.89	0.00	0.00	0	0.0	
R2037	On 04/05/2023	Bond Future	11.03	Call	2,647.22000	2.64722		2,570.87000	2.57087	2,647.220	13.37	0.41	0.00	0	400.0	
R2037	On 04/05/2023	Bond Future	11.78	Call	4,897.23000	4.89723		4,779.82000	4.77982	4,897.230	14.24	0.59	0.00	0	400.0	
R2037	On 04/05/2023	Bond Future	13.73	Put	763.23000	0.76323		806.63000	0.80663	763.230	16.50	0.12	0.00	0	400.0	
R2037	On 03/08/2023	Bond Future			11.58262	79.40047		11.62489	79.16046		14.26	0.00	0.00	0	0.0	
R2037	On 02/11/2023	Bond Future			11.73574	80.78241		11.77972	80.53795		13.59	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			11.15000	83.85189		11.15000	83.85189		13.72	0.00	0.00	0	0.0	
R2040	On 03/11/2022	Bond Future			11.24594	85.47626		11.28385	85.22917		14.38	0.00	4,273,813.00	50	62,121.0	
R2040	On 03/11/2022	Bond Future	10.70	Call	907.98000	0.90798		873.76000	0.87376	907.980	13.51	0.27	0.00	0	1,078.0	
R2040	On 03/11/2022	Bond Future	10.80	Call	1,115.79000	1.11579		1,073.80000	1.07380	1,115.790	13.65	0.31	0.00	0	1,500.0	
R2040	On 03/11/2022	Bond Future	11.20	Call	2,236.28000	2.23628		2,156.80000	2.15680	2,236.280	14.30	0.49	0.00	0	1,078.0	
R2040	On 03/11/2022	Bond Future	11.30	Call	2,583.31000	2.58331		2,493.56000	2.49356	2,583.310	14.47	0.54	0.00	0	1,160.0	
R2040	On 03/11/2022	Bond Future	11.50	Call	3,346.62000	3.34662		3,236.19000	3.23619	3,346.620	14.82	0.62	0.00	0	1,500.0	
R2040	On 03/11/2022	Bond Future	12.00	Call	5,559.05000	5.55905		5,401.49000	5.40149	5,559.050	15.72	0.78	0.00	0	1,160.0	
R2040	On 03/11/2022	Bond Future	12.52	Put	398.33000	0.39833		451.41000	0.45141	398.330	16.62	0.11	0.00	0	1,078.0	
R2040	On 02/02/2023	Bond Future			11.37529	82.47881		11.41451	82.22818		15.09	0.00	0.00	0	64,040.0	



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	751.90000	0.75190		724.68000	0.72468	751.900	13.86	0.18	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	10.96	Call	2,230.95000	2.23095		2,160.40000	2.16040	2,230.950	14.67	0.39	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	11.19	Call	2,903.18000	2.90318		2,816.51000	2.81651	2,903.180	15.00	0.47	0.00	0	621.0
R2040	On 02/02/2023	Bond Future	12.07	Put	1,925.27000	1.92527		2,029.88000	2.02988	1,925.270	16.42	0.30	0.00	0	621.0
R2040	On 02/02/2023	Bond Future	12.27	Put	1,615.15000	1.61515		1,708.23000	1.70823	1,615.150	16.74	0.26	0.00	0	388.0
R2040	On 04/05/2023	Bond Future			11.50161	84.00450		11.54223	83.74969		14.74	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future	10.17	Call	1,111.78000	1.11178		1,074.95000	1.07495	1,111.780	13.78	0.21	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	10.73	Call	2,075.32000	2.07532		2,011.65000	2.01165	2,075.320	13.94	0.33	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	10.92	Call	2,521.99000	2.52199		2,447.54000	2.44754	2,521.990	14.10	0.38	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	11.48	Call	4,166.76000	4.16676		4,058.92000	4.05892	4,166.760	14.72	0.52	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	12.78	Put	1,746.77000	1.74677		1,827.73000	1.82773	1,746.770	16.51	0.23	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	13.45	Put	1,110.23000	1.11023		1,168.04000	1.16804	1,110.230	17.45	0.16	0.00	0	486.0
R2040	On 03/08/2023	Bond Future			11.60853	81.21970		11.65059	80.96026		15.18	0.00	0.00	0	0.0
R2040	On 02/11/2023	Bond Future			11.75332	82.63306		11.79704	82.36881		14.47	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			11.14000	80.86945		11.14000	80.86945		14.50	0.00	0.00	0	0.0
R2044	On 03/11/2022	Bond Future			11.23244	82.41954		11.27023	82.16728		15.28	0.00	66,430,149.24	806	66,441.0
R2044	On 03/11/2022	Bond Future	10.60	Call	766.65000	0.76665		738.00000	0.73800	766.650	14.23	0.24	0.00	0	1,600.0
R2044	On 03/11/2022	Bond Future	11.30	Call	2,692.22000	2.69222		2,599.01000	2.59901	2,692.220	15.37	0.54	0.00	0	1,600.0
R2044	On 02/02/2023	Bond Future			11.35362	79.49328		11.39269	79.23735		16.06	0.00	0.00	0	30,170.0
R2044	On 04/05/2023	Bond Future			11.47154	80.96376		11.51197	80.70355		15.71	0.00	0.00	0	0.0
R2044	On 03/08/2023	Bond Future			11.57085	78.24187		11.61267	77.97688		16.20	0.00	0.00	0	0.0
R2044	On 02/11/2023	Bond Future			11.70528	79.60336		11.74871	79.33346		15.45	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			11.08000	84.17099		11.08000	84.17099		14.25	0.00	0.00	0	0.0
R2048	On 03/11/2022	Bond Future			11.18093	81.28303		11.21356	81.05883		15.89	0.00	22,921,814.46	282	258,800.0
R2048	On 03/11/2022	Bond Future	11.20	Call	2,564.57000	2.56457		2,491.37000	2.49137	2,564.570	15.80	0.52	0.00	0	1,650.0
R2048	On 03/11/2022	Bond Future	11.90	Call	5,624.46000	5.62446		5,487.99000	5.48799	5,624.460	17.17	0.77	0.00	0	1,650.0
R2048	On 02/02/2023	Bond Future			11.30099	82.71814		11.33472	82.49079		15.83	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future	10.40	Call	1,179.51000	1.17951		1,146.59000	1.14659	1,179.510	14.71	0.25	0.00	0	2,700.0
R2048	On 02/02/2023	Bond Future	11.10	Call	2,974.44000	2.97444		2,900.58000	2.90058	2,974.440	15.60	0.46	0.00	0	2,700.0
R2048	On 04/05/2023	Bond Future			11.40972	79.81072		11.44460	79.57958		16.35	0.00	0.00	0	0.0
R2048	On 03/08/2023	Bond Future			11.49800	81.44884		11.53401	81.21356		15.98	0.00	0.00	0	0.0
R2048	On 02/11/2023	Bond Future			11.63034	78.43469		11.66776	78.19506		16.10	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			10.91500	69.52808		10.91500	69.52808		13.07	0.00	0.00	0	0.0
R209	On 03/11/2022	Bond Future			11.02933	67.61154		11.06720	67.41408		14.31	0.00	0.00	0	18,801.0
R209	On 03/11/2022	Bond Future	9.25	Call	19.21000	0.01921		19.07000	0.01907	19.210	12.87	0.01	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	208.71000	0.20871		201.40000	0.20140	208.710	12.90	0.11	0.00	0	9,500.0
R209	On 03/11/2022	Bond Future	10.00	Put	5,903.92000	5.90392		6,094.07000	6.09407	5,903.920	12.90	0.89	0.00	0	6,000.0

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	11.00	Put	1,963.95000		1.96395	2,096.22000	2.09622	1,963.950	14.31	0.50	0.00	0	8,750.0	
R209	On 03/11/2022	Bond Future	12.00	Put	476.43000		0.47643	532.95000	0.53295	476.430	16.08	0.16	0.00	0	9,500.0	
R209	On 02/02/2023	Bond Future			11.15409		68.80607	11.19319	68.60579		14.25	0.00	0.00	0	2,066.0	
R209	On 04/05/2023	Bond Future			11.27335		66.92728	11.31379	66.72367		14.57	0.00	0.00	0	0.0	
R209	On 03/08/2023	Bond Future			11.36856		68.30146	11.41034	68.09412		14.23	0.00	0.00	0	0.0	
R209	On 02/11/2023	Bond Future			11.51101		66.34417	11.55440	66.13299		14.21	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			225.47275		225.47275	225.47275	225.47275			0.00	0.00	0	0.0	
R210	On 03/11/2022	Bond Future			226.61385		226.61385	226.47927	226.47927			0.00	9,744,395.55	43	732.0	
R210	On 02/02/2023	Bond Future			230.66887		230.66887	230.53396	230.53396			0.00	0.00	0	300.0	
R210	On 04/05/2023	Bond Future			231.88759		231.88759	231.75131	231.75131			0.00	0.00	0	0.0	
R210	On 03/08/2023	Bond Future			236.68506		236.68506	236.54754	236.54754			0.00	0.00	0	0.0	
R210	On 02/11/2023	Bond Future			237.66818		237.66818	237.52742	237.52742			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			10.57500		83.28226	10.57500	83.28226		9.87	0.00	0.00	0	0.0	
R213	On 03/11/2022	Bond Future			10.73798		81.09859	10.76606	80.96736		10.72	0.00	10,948,309.65	135	33,851.0	
R213	On 03/11/2022	Bond Future	9.13	Call	47.86000		0.04786	48.61000	0.04861	47.860	10.19	0.03	0.00	0	200.0	
R213	On 03/11/2022	Bond Future	9.19	Call	56.53000		0.05653	57.24000	0.05724	56.530	10.16	0.04	0.00	0	476.0	
R213	On 03/11/2022	Bond Future	9.84	Put	4,639.01000		4.63901	4,766.54000	4.76654	4,639.010	9.96	0.85	0.00	0	476.0	
R213	On 03/11/2022	Bond Future	9.98	Put	4,059.10000		4.05910	4,183.90000	4.18390	4,059.100	10.04	0.81	0.00	0	200.0	
R213	On 03/11/2022	Bond Future	10.19	Put	3,263.03000		3.26303	3,381.93000	3.38193	3,263.030	10.17	0.73	0.00	0	476.0	
R213	On 03/11/2022	Bond Future	10.37	Put	2,664.50000		2.66450	2,776.58000	2.77658	2,664.500	10.32	0.65	0.00	0	200.0	
R213	On 02/02/2023	Bond Future			10.89721		82.53035	10.92642	82.39756		10.50	0.00	0.00	0	0.0	
R213	On 02/02/2023	Bond Future	9.16	Call	231.37000		0.23137	227.47000	0.22747	231.370	10.07	0.09	0.00	0	476.0	
R213	On 02/02/2023	Bond Future	10.01	Put	5,001.38000		5.00138	5,116.52000	5.11652	5,001.380	9.97	0.75	0.00	0	476.0	
R213	On 02/02/2023	Bond Future	10.35	Put	3,854.37000		3.85437	3,959.54000	3.95954	3,854.370	10.16	0.65	0.00	0	476.0	
R213	On 02/02/2023	Bond Future	10.43	Call	1,452.56000		1.45256	1,422.28000	1.42228	1,452.560	10.22	0.37	0.00	0	912.0	
R213	On 02/02/2023	Bond Future	12.20	Put	753.36000		0.75336	794.89000	0.79489	753.360	12.10	0.19	0.00	0	912.0	
R213	On 04/05/2023	Bond Future			11.04430		80.50619	11.07475	80.37136		10.68	0.00	0.00	0	0.0	
R213	On 03/08/2023	Bond Future			11.16360		82.15719	11.19533	82.02019		10.19	0.00	0.00	0	0.0	
R213	On 02/11/2023	Bond Future			11.35476		80.04319	11.38810	79.90354		10.09	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	

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 04/08/2022	Bond Future	11.05000	67.28916		11.05000	67.28916		14.24	0.00	0.00	0	0.0
R214	On 03/11/2022	Bond Future	11.16103	65.17354		11.19877	64.96661		15.76	0.00	0.00	0	25,310.0
R214	On 02/02/2023	Bond Future	11.28097	66.32420		11.31992	66.11430		15.71	0.00	0.00	0	65,489.0
R214	On 04/05/2023	Bond Future	11.38972	64.25437		11.42994	64.04090		16.16	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future	11.47790	65.57276		11.51938	65.35539		15.80	0.00	0.00	0	0.0
R214	On 02/11/2023	Bond Future	11.61037	63.42233		11.65338	63.20096		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
<b>Total for Derivatives :</b>											<b>360,414,578.40</b>	<b>3,494</b>	<b>1 419 589.0</b>
<b>Grand Total:</b>											<b>360,414,578.40</b>	<b>3,494</b>	<b>1 419 589.0</b>