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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 10/08/2022

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	837.93600	837.93600		830.34100	830.34100				0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	852.54800	852.54800		844.98600	844.98600				0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	869.11000	869.11000		860.57300	860.57300				0.00	0.00	0	0.0
AL37	On 03/08/2023	Index Future	886.68500	886.68500		878.15800	878.15800				0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	902.46100	902.46100		893.52100	893.52100				0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	972.51600	972.51600		959.31000	959.31000				0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	989.47500	989.47500		976.22900	976.22900				0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	1,008.69600	1,008.69600		994.23800	994.23800				0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	1,029.09500	1,029.09500		1,014.55500	1,014.55500				0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,047.40400	1,047.40400		1,032.30400	1,032.30400				0.00	0.00	0	0.0
ALBI	On 03/11/2022	Index Future	860.47900	860.47900		848.24800	848.24800				0.00	172,095,800.00	20	138.0
ALBI	On 02/02/2023	Index Future	875.48400	875.48400		863.20900	863.20900				0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future	892.49100	892.49100		879.13200	879.13200				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		910.53900	910.53900	897.09700	897.09700			0.00	0.00	0	0.0
ALBI	On 02/11/2023		Index Future		926.73900	926.73900	912.79100	912.79100			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		11.79660	75.17514	12.03585	74.01230			0.00	0.00	0	0.0
ES33	On 02/02/2023		Bond Future		11.97607	76.50500	12.22221	75.33740			0.00	0.00	0	350.0
ES33	On 04/05/2023		Bond Future		12.12796	74.21869	12.40032	72.95524			0.00	0.00	0	0.0
ES33	On 03/08/2023		Bond Future		12.27291	75.74088	12.55286	74.46917			0.00	0.00	0	0.0
ES33	On 02/11/2023		Bond Future		12.47064	73.31024	12.76801	71.99368			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		12.08877	73.65480	12.30585	72.41766			0.00	0.00	0	0.0
ES42	On 02/02/2023		Bond Future		12.24433	74.95904	12.46716	73.71603			0.00	0.00	0	4,769.0
ES42	On 04/05/2023		Bond Future		12.38275	72.17320	12.62797	70.83321			0.00	0.00	0	0.0
ES42	On 03/08/2023		Bond Future		12.51106	73.65606	12.76237	72.30654			0.00	0.00	0	0.0
ES42	On 02/11/2023		Bond Future		12.68318	70.71659	12.94936	69.32093			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		848.52100	848.52100	836.36500	836.36500			0.00	0.00	0	869.0
GOVI	On 02/02/2023		GOVI		863.31800	863.31800	851.11600	851.11600			0.00	0.00	0	0.0
GOVI	On 04/05/2023		GOVI		880.08900	880.08900	866.81600	866.81600			0.00	0.00	0	0.0
GOVI	On 03/08/2023		GOVI		897.88600	897.88600	884.52900	884.52900			0.00	0.00	0	0.0
GOVI	On 02/11/2023		GOVI		913.86100	913.86100	900.00300	900.00300			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		166.28257	166.28257	166.14969	166.14969			0.00	0.00	0	7,599.0
I2025	On 02/02/2023		Bond Future		167.52289	167.52289	167.42214	167.42214			0.00	0.00	0	1,918.0
I2025	On 04/05/2023		Bond Future		170.81848	170.81848	170.55167	170.55167			0.00	0.00	0	0.0
I2025	On 03/08/2023		Bond Future		172.55028	172.55028	172.31555	172.31555			0.00	0.00	0	0.0
I2025	On 02/11/2023		Bond Future		175.65464	175.65464	175.36386	175.36386			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	121.48828	121.48828		121.25832	121.25832			0.00	0.00	0	1,519.0
I2029		On 02/02/2023	Bond Future	123.63652	123.63652		123.42793	123.42793			0.00	0.00	0	728.0
I2029		On 04/05/2023	Bond Future	124.76940	124.76940		124.43641	124.43641			0.00	0.00	0	0.0
I2029		On 03/08/2023	Bond Future	127.32218	127.32218		127.01018	127.01018			0.00	0.00	0	0.0
I2029		On 02/11/2023	Bond Future	128.26837	128.26837		127.91244	127.91244			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	115.01554	115.01554		114.71860	114.71860			0.00	0.00	0	1,267.0
I2033		On 02/02/2023	Bond Future	117.04906	117.04906		116.77089	116.77089			0.00	0.00	0	5,967.0
I2033		On 04/05/2023	Bond Future	117.96647	117.96647		117.56928	117.56928			0.00	0.00	0	0.0
I2033		On 03/08/2023	Bond Future	120.37989	120.37989		120.00078	120.00078			0.00	0.00	0	0.0
I2033		On 02/11/2023	Bond Future	121.11212	121.11212		120.69025	120.69025			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	131.07274	131.07274		130.73308	130.73308			0.00	0.00	0	5,346.0
I2038		On 02/02/2023	Bond Future	131.47810	131.47810		131.15964	131.15964			0.00	0.00	0	0.0
I2038		On 04/05/2023	Bond Future	134.06539	134.06539		133.61183	133.61183			0.00	0.00	0	0.0
I2038		On 03/08/2023	Bond Future	134.82570	134.82570		134.39229	134.39229			0.00	0.00	0	0.0
I2038		On 02/11/2023	Bond Future	137.25036	137.25036		136.76882	136.76882			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	117.70051	117.70051		117.22285	117.22285			0.00	0.00	0	15,983.0
I2046		On 02/02/2023	Bond Future	119.78205	119.78205		119.32080	119.32080			0.00	0.00	0	0.0
I2046		On 04/05/2023	Bond Future	120.09777	120.09777		119.51107	119.51107			0.00	0.00	0	0.0
I2046		On 03/08/2023	Bond Future	122.55613	122.55613		121.98450	121.98450			0.00	0.00	0	0.0
I2046		On 02/11/2023	Bond Future	122.64709	122.64709		122.02829	122.02829			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	121.13262	121.13262		121.04543	121.04543			0.00	0.00	0	9,910.0
I2050		On 02/02/2023	Bond Future	121.15088	121.15088		121.08723	121.08723			0.00	0.00	0	0.0
I2050		On 04/05/2023	Bond Future	123.53499	123.53499		123.35109	123.35109			0.00	0.00	0	0.0
I2050		On 03/08/2023	Bond Future	123.86057	123.86057		123.70023	123.70023			0.00	0.00	0	0.0
I2050		On 02/11/2023	Bond Future	126.08771	126.08771		125.88746	125.88746			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	325.91500	325.91500		325.49800	325.49800			0.00	0.00	0	703.0
IGOV		On 02/02/2023	Index Future	331.67700	331.67700		331.31700	331.31700			0.00	0.00	0	0.0
IGOV		On 04/05/2023	Index Future	338.19700	338.19700		337.50600	337.50600			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	345.11100	345.11100		344.47800	344.47800			0.00	0.00	0	0.0
IGOV	On	02/11/2023			Index Future	351.32600	351.32600		350.57800	350.57800			0.00	0.00	0	0.0
JIBAR FUTURE	On	17/08/2022			Jibar Tradeable Future	5.74500	94.25500		5.74500	94.25500			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/09/2022			Jibar Tradeable Future	5.81500	94.18500		5.82500	94.17500			0.00	0.00	0	0.0
JIBAR FUTURE	On	19/10/2022			Jibar Tradeable Future	6.37000	93.63000		6.43000	93.57000			0.00	0.00	0	0.0
JIBAR FUTURE	On	16/11/2022			Jibar Tradeable Future	6.47000	93.53000		6.53000	93.47000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/12/2022			Jibar Tradeable Future	6.91500	93.08500		6.99500	93.00500			0.00	0.00	0	68.0
JIBAR FUTURE	On	18/01/2023			Jibar Tradeable Future	7.00000	93.00000		7.08000	92.92000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/03/2023			Jibar Tradeable Future	7.29000	92.71000		7.40000	92.60000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/06/2023			Jibar Tradeable Future	7.50000	92.50000		7.66500	92.33500			0.00	0.00	0	0.0
JIBAR FUTURE	On	20/09/2023			Jibar Tradeable Future	7.66500	92.33500		7.84500	92.15500			0.00	0.00	0	75.0
JIBAR FUTURE	On	20/12/2023			Jibar Tradeable Future	7.56000	92.44000		7.75500	92.24500			0.00	0.00	0	272.0
JIBAR FUTURE	On	20/03/2024			Jibar Tradeable Future	7.67000	92.33000		7.86000	92.14000			0.00	0.00	0	0.0
JIBAR FUTURE	On	19/06/2024			Jibar Tradeable Future	7.61000	92.39000		7.82000	92.18000			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	8.74922	109.94200		9.04157	108.91824		5.59	0.00	33,422,368.00	304	66,200.0
R186	On	03/11/2022	8.23	Call	Bond Future	475.83000	0.47583		263.09000	0.26309	475.830	5.51	0.27	0.00	0	4,310.0
R186	On	03/11/2022	8.91	Put	Bond Future	913.23000	0.91323		1,425.92000	1.42592	913.230	5.56	0.42	0.00	0	4,310.0
R186	On	02/02/2023			Bond Future	8.88221	106.56249		9.19094	105.54369		5.60	0.00	0.00	0	0.0
R186	On	04/05/2023			Bond Future	8.96689	108.63824		9.33569	107.49457		5.32	0.00	0.00	0	0.0
R186	On	03/08/2023			Bond Future	9.03255	105.53677		9.42531	104.39528		5.17	0.00	0.00	0	0.0
R186	On	02/11/2023			Bond Future	9.20601	107.40758		9.64814	106.21410		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	336.95375	336.95375		336.88762	336.88762			0.00	0.00	0	831.0
R197	On	02/02/2023			Bond Future	334.08850	334.08850		334.09121	334.09121			0.00	0.00	0	0.0
R197	On	04/05/2023			Bond Future	340.66434	340.66434		340.33837	340.33837			0.00	0.00	0	0.0
R197	On	03/08/2023			Bond Future	338.49172	338.49172		338.23548	338.23548			0.00	0.00	0	0.0
R197	On	02/11/2023			Bond Future	344.57574	344.57574		344.21284	344.21284			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	251.24672	251.24672		251.18029	251.18029			0.00	0.00	0	6,140.0
R202	On	02/02/2023			Bond Future	251.00245	251.00245		250.98724	250.98724			0.00	0.00	0	460.0
R202	On	04/05/2023			Bond Future	255.94106	255.94106		255.67922	255.67922			0.00	0.00	0	0.0
R202	On	03/08/2023			Bond Future	256.32042	256.32042		256.11012	256.11012			0.00	0.00	0	0.0

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R202	On 02/11/2023	Bond Future			260.93018	260.93018		260.63894	260.63894			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			7.28409	101.60403		7.38044	101.57466		0.46	0.00	0.00	0	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			10.16176	91.26738		10.41813	90.07772		9.37	0.00	0.00	0	67,852.0
R2030	On 03/11/2022	Bond Future	9.70	Call	723.10000	0.72310		440.79000	0.44079	723.100	8.91	0.30	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	1,692.76000	1.69276		1,154.73000	1.15473	1,692.760	9.13	0.53	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	161.37000	0.16137		287.34000	0.28734	161.370	10.52	0.08	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			10.30964	88.85372		10.57477	87.66209		9.49	0.00	0.00	0	5,200.0
R2030	On 02/02/2023	Bond Future	8.81	Call	345.67000	0.34567		226.29000	0.22629	345.670	9.37	0.12	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	502.40000	0.50240		335.95000	0.33595	502.400	9.23	0.17	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.66	Put	4,081.92000	4.08192		4,957.80000	4.95780	4,081.920	9.06	0.69	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	1,333.53000	1.33353		960.56000	0.96056	1,333.530	9.11	0.36	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.94	Put	3,217.35000	3.21735		3,997.17000	3.99717	3,217.350	9.13	0.61	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	11.16	Put	1,004.14000	1.00414		1,362.39000	1.36239	1,004.140	10.10	0.26	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	11.35	Call	5,390.95000	5.39095		4,508.03000	4.50803	5,390.950	10.30	0.78	0.00	0	5,000.0
R2030	On 02/02/2023	Bond Future	11.55	Call	6,081.33000	6.08133		5,152.27000	5.15227	6,081.330	10.50	0.82	0.00	0	5,000.0
R2030	On 04/05/2023	Bond Future			10.43247	90.58552		10.73147	89.28298		9.20	0.00	0.00	0	0.0
R2030	On 04/05/2023	Bond Future	9.03	Call	714.06000	0.71406		499.60000	0.49960	714.060	8.91	0.19	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	9.58	Call	1,251.98000	1.25198		908.76000	0.90876	1,251.980	8.75	0.30	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	9.67	Call	1,363.97000	1.36397		996.05000	0.99605	1,363.970	8.72	0.32	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	9.78	Call	1,516.29000	1.51629		1,116.38000	1.11638	1,516.290	8.71	0.35	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	10.00	Call	1,886.67000	1.88667		1,417.02000	1.41702	1,886.670	8.79	0.40	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	10.42	Call	2,745.94000	2.74594		2,137.76000	2.13776	2,745.940	8.97	0.51	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	10.65	Call	3,306.38000	3.30638		2,623.24000	2.62324	3,306.380	9.13	0.57	0.00	0	350.0
R2030	On 04/05/2023	Bond Future	11.34	Put	1,392.85000	1.39285		1,813.58000	1.81358	1,392.850	9.70	0.28	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	11.62	Put	1,124.74000	1.12474		1,479.72000	1.47972	1,124.740	9.96	0.24	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	12.04	Put	815.72000	0.81572		1,088.20000	1.08820	815.720	10.35	0.18	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	12.50	Put	574.94000	0.57494		777.14000	0.77714	574.940	10.78	0.13	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	12.57	Put	545.29000	0.54529		738.42000	0.73842	545.290	10.84	0.13	0.00	0	350.0
R2030	On 03/08/2023	Bond Future			10.55048	88.41439		10.86048	87.10631		9.12	0.00	0.00	0	0.0
R2030	On 03/08/2023	Bond Future	10.40	Call	2,799.52000	2.79952		2,217.85000	2.21785	2,799.520	8.88	0.48	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	3,367.89000	3.36789		2,714.52000	2.71452	3,367.890	9.05	0.54	0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	868.80000	0.86880		1,117.53000	1.11753	868.800	10.69	0.17	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	697.76000	0.69776		906.01000	0.90601	697.760	10.83	0.14	0.00	0	350.0
R2030	On 02/11/2023	Bond Future			10.72215	89.98122		11.05540	88.62343		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			10.61067	87.04253		10.85488	85.75958			11.28	0.00	0.00	0	157,135.0
R2032	On 03/11/2022	Bond Future	9.31	Call	100.88000	0.10088		51.03000	0.05103	100.880		10.31	0.06	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	9.36	Call	116.37000	0.11637		59.54000	0.05954	116.370		10.30	0.06	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	9.46	Call	153.43000	0.15343		80.29000	0.08029	153.430		10.28	0.08	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	9.92	Call	493.06000	0.49306		289.45000	0.28945	493.060		10.38	0.21	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	10.11	Put	3,466.34000	3.46634	4,461.08000	4.46108	3,466.340		10.54	0.72	0.00	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.16	Put	3,272.48000	3.27248	4,242.58000	4.24258	3,272.480		10.58	0.70	0.00	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.21	Call	924.21000	0.92421	585.85000	0.58585	924.210		10.63	0.33	0.00	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	10.49	Put	2,179.24000	2.17924	2,968.20000	2.96820	2,179.240		10.94	0.55	0.00	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.56	Put	1,988.80000	1.98880	2,737.20000	2.73720	1,988.800		11.03	0.51	0.00	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.67	Call	2,030.24000	2.03024	1,432.11000	1.43211	2,030.240		11.18	0.54	0.00	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	11.45	Put	543.70000	0.54370	849.88000	0.84988	543.700		12.25	0.19	0.00	0.00	0	7,500.0
R2032	On 03/11/2022	Bond Future	11.55	Put	464.48000	0.46448	735.69000	0.73569	464.480		12.39	0.16	0.00	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	12.30	Put	135.70000	0.13570	235.46000	0.23546	135.700		13.41	0.06	0.00	0.00	0	750.0
R2032	On 02/02/2023	Bond Future			10.75674	88.56172		11.00806	87.27481			11.16	0.00	0.00	0	18.0
R2032	On 02/02/2023	Bond Future	9.31	Call	392.06000	0.39206	260.18000	0.26018	392.060		10.47	0.13	0.00	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	9.47	Call	503.63000	0.50363	339.65000	0.33965	503.630		10.44	0.16	0.00	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	9.92	Call	956.78000	0.95678	674.74000	0.67474	956.780		10.36	0.26	0.00	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	10.16	Put	4,488.90000	4.48890	5,411.25000	5.41125	4,488.900		10.45	0.67	0.00	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.22	Call	1,437.15000	1.43715	1,050.19000	1.05019	1,437.150		10.49	0.35	0.00	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	3,361.88000	3.36188	4,153.00000	4.15300	3,361.880		10.67	0.57	0.00	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	2,443.12000	2.44312	1,879.04000	1.87904	2,443.120		10.83	0.49	0.00	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	961.92000	0.96192	1,288.54000	1.28854	961.920		12.14	0.22	0.00	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	395.11000	0.39511	551.22000	0.55122	395.110		13.22	0.10	0.00	0.00	0	750.0
R2032	On 04/05/2023	Bond Future			10.87677	86.12616		11.15637	84.72932			11.42	0.00	0.00	0	0.0
R2032	On 04/05/2023	Bond Future	10.62	Call	2,666.41000	2.66641	2,088.95000	2.08895	2,666.410		11.08	0.46	0.00	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	11.37	Call	4,775.43000	4.77543	3,949.16000	3.94916	4,775.430		11.80	0.63	0.00	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	13.43	Put	461.73000	0.46173	618.02000	0.61802	461.730		13.57	0.09	0.00	0.00	0	400.0
R2032	On 03/08/2023	Bond Future			10.98783	87.87391		11.27559	86.46933			10.93	0.00	0.00	0	2,600.0
R2032	On 03/08/2023	Bond Future	11.90	Call	6,450.10000	6.45010	5,523.70000	5.52370	6,450.100		11.51	0.69	0.00	0.00	0	5,000.0
R2032	On 02/11/2023	Bond Future			11.15239	85.27648		11.45905	83.82117			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			10.83613	88.50335		11.06305	87.14014			12.69	0.00	0.00	0	60,084.0
R2035	On 03/11/2022	Bond Future	9.82	Call	238.39000	0.23839	133.61000	0.13361	238.390		11.44	0.10	0.00	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	790.35000	0.79035	500.66000	0.50066	790.350		11.76	0.27	0.00	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	10.57	Put	2,997.50000	2.99750	3,919.98000	3.91998	2,997.500		12.08	0.61	0.00	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	1,715.91000	1.71591	2,381.01000	2.38101	1,715.910		12.68	0.42	0.00	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	2,862.75000	2.86275	2,129.09000	2.12909	2,862.750		12.77	0.61	0.00	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	12.68	Put	121.10000	0.12110	206.14000	0.20614	121.100		15.28	0.04	0.00	0.00	0	976.0
R2035	On 02/02/2023	Bond Future			10.97581	90.04713		11.20881	88.67866			12.59	0.00	0.00	0	72,176.0
R2035	On 02/02/2023	Bond Future	9.81	Call	656.97000	0.65697	457.67000	0.45767	656.970		11.57	0.18	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	743.67000	0.74367		522.40000	0.52240	743.670	11.57	0.19	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	10.30	Call	1,338.25000	1.33825		981.10000	0.98110	1,338.250	11.61	0.30	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future	10.64	Call	2,096.60000	2.09660		1,599.36000	1.59936	2,096.600	11.91	0.41	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	10.66	Put	4,052.74000	4.05274		4,915.43000	4.91543	4,052.740	11.92	0.58	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.05	Call	3,296.84000	3.29684		2,623.84000	2.62384	3,296.840	12.35	0.54	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future	11.06	Put	2,831.66000	2.83166		3,522.93000	3.52293	2,831.660	12.36	0.46	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.98	Put	1,189.52000	1.18952		1,555.26000	1.55526	1,189.520	13.57	0.23	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	13.22	Put	360.90000	0.36090		495.90000	0.49590	360.900	15.22	0.08	0.00	0	976.0	
R2035	On 04/05/2023	Bond Future			11.08513	87.29828		11.34224	85.81791		12.91	0.00	0.00	0	0.0	
R2035	On 04/05/2023	Bond Future	9.85	Call	1,102.59000	1.10259		815.84000	0.81584	1,102.590	12.07	0.22	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	10.42	Call	2,042.71000	2.04271		1,576.53000	1.57653	2,042.710	12.17	0.35	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	10.60	Call	2,451.35000	2.45135		1,919.58000	1.91958	2,451.350	12.30	0.40	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	11.17	Call	4,058.60000	4.05860		3,315.50000	3.31550	4,058.600	12.82	0.54	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	12.46	Put	1,387.14000	1.38714		1,747.36000	1.74736	1,387.140	14.37	0.21	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	13.18	Put	819.31000	0.81931		1,050.81000	1.05081	819.310	15.25	0.13	0.00	0	491.0	
R2035	On 03/08/2023	Bond Future			11.18775	89.06874		11.45143	87.57888		12.57	0.00	0.00	0	0.0	
R2035	On 02/11/2023	Bond Future			11.33867	86.15056		11.61805	84.60855		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			10.96098	84.74826		11.20231	83.27387		13.58	0.00	0.00	0	66,843.0	
R2037	On 02/02/2023	Bond Future			11.08993	81.97059		11.33760	80.48789		14.22	0.00	0.00	0	63,547.0	
R2037	On 02/02/2023	Bond Future	11.10	Call	3,209.58000	3.20958		2,507.75000	2.50775	3,209.580	14.01	0.52	0.00	0	636.0	
R2037	On 02/02/2023	Bond Future	11.97	Put	1,415.24000	1.41524		1,853.96000	1.85396	1,415.240	15.31	0.26	0.00	0	636.0	
R2037	On 04/05/2023	Bond Future			11.19930	83.56905		11.47023	81.97659		13.89	0.00	0.00	0	0.0	
R2037	On 04/05/2023	Bond Future	11.03	Call	3,345.88000	3.34588		2,647.22000	2.64722	3,345.880	13.37	0.48	0.00	0	400.0	
R2037	On 04/05/2023	Bond Future	11.78	Call	5,878.00000	5.87800		4,897.23000	4.89723	5,878.000	14.24	0.65	0.00	0	400.0	
R2037	On 04/05/2023	Bond Future	13.73	Put	578.50000	0.57850		763.23000	0.76323	578.500	16.50	0.10	0.00	0	400.0	
R2037	On 03/08/2023	Bond Future			11.30462	81.00584		11.58262	79.40047		14.26	0.00	0.00	0	0.0	
R2037	On 02/11/2023	Bond Future			11.44263	82.44049		11.73574	80.78241		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			11.04134	86.82991		11.24594	85.47626		14.38	0.00	0.00	0	62,121.0	
R2040	On 03/11/2022	Bond Future	10.70	Call	1,307.09000	1.30709		907.98000	0.90798	1,307.090	13.51	0.35	0.00	0	1,078.0	
R2040	On 03/11/2022	Bond Future	10.80	Call	1,574.16000	1.57416		1,115.79000	1.11579	1,574.160	13.65	0.40	0.00	0	1,500.0	
R2040	On 03/11/2022	Bond Future	11.20	Call	2,938.15000	2.93815		2,236.28000	2.23628	2,938.150	14.30	0.58	0.00	0	1,078.0	
R2040	On 03/11/2022	Bond Future	11.30	Call	3,343.08000	3.34308		2,583.31000	2.58331	3,343.080	14.47	0.63	0.00	0	1,160.0	
R2040	On 03/11/2022	Bond Future	11.50	Call	4,214.04000	4.21404		3,346.62000	3.34662	4,214.040	14.82	0.70	0.00	0	1,500.0	
R2040	On 03/11/2022	Bond Future	12.00	Call	6,636.50000	6.63650		5,559.05000	5.55905	6,636.500	15.72	0.84	0.00	0	1,160.0	
R2040	On 03/11/2022	Bond Future	12.52	Put	255.37000	0.25537		398.33000	0.39833	255.370	16.62	0.08	0.00	0	1,078.0	
R2040	On 02/02/2023	Bond Future			11.16577	83.83819		11.37529	82.47881		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	1,016.23000		1.01623		751.90000	0.75190	1,016.230	13.86	0.23	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	10.96	Call	2,790.94000		2.79094		2,230.95000	2.23095	2,790.940	14.67	0.46	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	11.19	Call	3,559.24000		3.55924		2,903.18000	2.90318	3,559.240	15.00	0.53	0.00	0	621.0
R2040	On 02/02/2023	Bond Future	12.07	Put	1,531.44000		1.53144		1,925.27000	1.92527	1,531.440	16.42	0.25	0.00	0	621.0
R2040	On 02/02/2023	Bond Future	12.27	Put	1,274.54000		1.27454		1,615.15000	1.61515	1,274.540	16.74	0.22	0.00	0	388.0
R2040	On 04/05/2023	Bond Future			11.27126		85.47326		11.50161	84.00450		14.74	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future	10.17	Call	1,439.23000		1.43923		1,111.78000	1.11178	1,439.230	13.78	0.25	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	10.73	Call	2,589.61000		2.58961		2,075.32000	2.07532	2,589.610	13.94	0.39	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	10.92	Call	3,106.45000		3.10645		2,521.99000	2.52199	3,106.450	14.10	0.44	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	11.48	Call	4,954.96000		4.95496		4,166.76000	4.16676	4,954.960	14.72	0.57	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	12.78	Put	1,417.72000		1.41772		1,746.77000	1.74677	1,417.720	16.51	0.20	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	13.45	Put	889.05000		0.88905		1,110.23000	1.11023	889.050	17.45	0.13	0.00	0	486.0
R2040	On 03/08/2023	Bond Future			11.37275		82.69840		11.60853	81.21970		15.18	0.00	0.00	0	0.0
R2040	On 02/11/2023	Bond Future			11.50455		84.16280		11.75332	82.63306		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			11.02330		83.83983		11.23244	82.41954		15.28	0.00	0.00	0	66,441.0
R2044	On 03/11/2022	Bond Future	10.60	Call	1,135.32000		1.13532		766.65000	0.76665	1,135.320	14.23	0.32	0.00	0	1,600.0
R2044	On 03/11/2022	Bond Future	11.30	Call	3,500.91000		3.50091		2,692.22000	2.69222	3,500.910	15.37	0.63	0.00	0	1,600.0
R2044	On 02/02/2023	Bond Future			11.13941		80.92119		11.35362	79.49328		16.06	0.00	0.00	0	30,170.0
R2044	On 04/05/2023	Bond Future			11.23738		82.49939		11.47154	80.96376		15.71	0.00	0.00	0	0.0
R2044	On 03/08/2023	Bond Future			11.33123		79.78947		11.57085	78.24187		16.20	0.00	0.00	0	0.0
R2044	On 02/11/2023	Bond Future			11.45304		81.20229		11.70528	79.60336		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			10.95627		82.85706		11.18093	81.28303		15.89	0.00	911,427.66	11	258,811.0
R2048	On 03/11/2022	Bond Future	11.20	Call	3,438.22000		3.43822		2,564.57000	2.56457	3,438.220	15.80	0.62	0.00	0	1,650.0
R2048	On 03/11/2022	Bond Future	11.90	Call	6,874.09000		6.87409		5,624.46000	5.62446	6,874.090	17.17	0.84	0.00	0	1,650.0
R2048	On 02/02/2023	Bond Future			11.07056		84.30242		11.30099	82.71814		15.83	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future	10.40	Call	1,600.06000		1.60006		1,179.51000	1.17951	1,600.060	14.71	0.31	0.00	0	2,700.0
R2048	On 02/02/2023	Bond Future	11.10	Call	3,739.74000		3.73974		2,974.44000	2.97444	3,739.740	15.60	0.53	0.00	0	2,700.0
R2048	On 04/05/2023	Bond Future			11.15939		81.50532		11.40972	79.81072		16.35	0.00	0.00	0	0.0
R2048	On 03/08/2023	Bond Future			11.24193		83.15854		11.49800	81.44884		15.98	0.00	0.00	0	0.0
R2048	On 02/11/2023	Bond Future			11.36102		80.19862		11.63034	78.43469		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			10.79387		68.85788		11.02933	67.61154		14.31	0.00	0.00	0	18,801.0
R209	On 03/11/2022	Bond Future	9.25	Call	40.31000		0.04031		19.21000	0.01921	40.310	12.87	0.03	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	364.38000		0.36438		208.71000	0.20871	364.380	12.90	0.16	0.00	0	9,500.0
R209	On 03/11/2022	Bond Future	10.00	Put	4,813.25000		4.81325		5,903.92000	5.90392	4,813.250	12.90	0.84	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	1,385.39000		1.38539	1,963.95000	1.96395	1,385.390	14.31	0.40	0.00	0	8,750.0	
R209	On 03/11/2022	Bond Future	12.00	Put	293.86000		0.29386	476.43000	0.47643	293.860	16.08	0.11	0.00	0	9,500.0	
R209	On 02/02/2023	Bond Future			10.91305		70.05959	11.15409	68.80607		14.25	0.00	0.00	0	2,066.0	
R209	On 04/05/2023	Bond Future			11.01052		68.27216	11.27335	66.92728		14.57	0.00	0.00	0	0.0	
R209	On 03/08/2023	Bond Future			11.09975		69.65738	11.36856	68.30146		14.23	0.00	0.00	0	0.0	
R209	On 02/11/2023	Bond Future			11.22810		67.74451	11.51101	66.34417		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			226.75308		226.75308	226.61385	226.61385			0.00	0.00	0	732.0	
R210	On 02/02/2023	Bond Future			230.76285		230.76285	230.66887	230.66887			0.00	0.00	0	300.0	
R210	On 04/05/2023	Bond Future			232.20835		232.20835	231.88759	231.88759			0.00	0.00	0	0.0	
R210	On 03/08/2023	Bond Future			236.96036		236.96036	236.68506	236.68506			0.00	0.00	0	0.0	
R210	On 02/11/2023	Bond Future			238.01977		238.01977	237.66818	237.66818			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			10.48300		82.30297	10.73798	81.09859		10.72	0.00	0.00	0	33,851.0	
R213	On 03/11/2022	Bond Future	9.13	Call	94.86000		0.09486	47.86000	0.04786	94.860	10.19	0.06	0.00	0	200.0	
R213	On 03/11/2022	Bond Future	9.19	Call	110.80000		0.11080	56.53000	0.05653	110.800	10.16	0.06	0.00	0	476.0	
R213	On 03/11/2022	Bond Future	9.84	Put	3,644.39000		3.64439	4,639.01000	4.63901	3,644.390	9.96	0.78	0.00	0	476.0	
R213	On 03/11/2022	Bond Future	9.98	Put	3,123.00000		3.12300	4,059.10000	4.05910	3,123.000	10.04	0.72	0.00	0	200.0	
R213	On 03/11/2022	Bond Future	10.19	Put	2,427.49000		2.42749	3,263.03000	3.26303	2,427.490	10.17	0.63	0.00	0	476.0	
R213	On 03/11/2022	Bond Future	10.37	Put	1,924.38000		1.92438	2,664.50000	2.66450	1,924.380	10.32	0.54	0.00	0	200.0	
R213	On 02/02/2023	Bond Future			10.63427		83.73857	10.89721	82.53035		10.50	0.00	0.00	0	0.0	
R213	On 02/02/2023	Bond Future	9.16	Call	353.75000		0.35375	231.37000	0.23137	353.750	10.07	0.13	0.00	0	476.0	
R213	On 02/02/2023	Bond Future	10.01	Put	4,125.85000		4.12585	5,001.38000	5.00138	4,125.850	9.97	0.68	0.00	0	476.0	
R213	On 02/02/2023	Bond Future	10.35	Put	3,099.81000		3.09981	3,854.37000	3.85437	3,099.810	10.16	0.57	0.00	0	476.0	
R213	On 02/02/2023	Bond Future	10.43	Call	1,936.05000		1.93605	1,452.56000	1.45256	1,936.050	10.22	0.45	0.00	0	912.0	
R213	On 02/02/2023	Bond Future	12.20	Put	542.83000		0.54283	753.36000	0.75336	542.830	12.10	0.14	0.00	0	912.0	
R213	On 04/05/2023	Bond Future			10.75156		81.81745	11.04430	80.50619		10.68	0.00	0.00	0	0.0	
R213	On 03/08/2023	Bond Future			10.86168		83.47599	11.16360	82.15719		10.19	0.00	0.00	0	0.0	
R213	On 02/11/2023	Bond Future			11.03244		81.40961	11.35476	80.04319		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	10.94709	66.36658		11.16103	65.17354		15.76	0.00	0.00	0	25,310.0
R214	On 02/02/2023	Bond Future	11.06207	67.52425		11.28097	66.32420		15.71	0.00	0.00	0	65,489.0
R214	On 04/05/2023	Bond Future	11.15160	65.54155		11.38972	64.25437		16.16	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future	11.23476	66.87069		11.47790	65.57276		15.80	0.00	0.00	0	0.0
R214	On 02/11/2023	Bond Future	11.35492	64.76257		11.61037	63.42233		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>206,429,595.66</b>	<b>335</b>	<b>1 419 600.0</b>
<b>Grand Total:</b>											<b>206,429,595.66</b>	<b>335</b>	<b>1 419 600.0</b>