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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/07/2022

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 04/08/2022	Index Future	801.74100		801.74100		798.21900	798.21900			0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	813.95500		813.95500		810.39000	810.39000			0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	828.48600		828.48600		824.86700	824.86700			0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	844.05400		844.05400		840.37400	840.37400			0.00	0.00	0	0.0
AL37	On 03/08/2023	Index Future	860.59100		860.59100		856.84100	856.84100			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	895.71500		895.71500		887.36700	887.36700			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	909.36100		909.36100		900.89900	900.89900			0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	925.59400		925.59400		916.99300	916.99300			0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	942.98800		942.98800		934.23100	934.23100			0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	961.46200		961.46200		952.53800	952.53800			0.00	0.00	0	0.0
ALBI	On 04/08/2022	Index Future	797.81700		797.81700		791.48600	791.48600			0.00	965,358,570.00	121	112.0
ALBI	On 03/11/2022	Index Future	809.97200		809.97200		803.55500	803.55500			0.00	980,066,120.00	121	121.0
ALBI	On 02/02/2023	Index Future	824.43100		824.43100		817.91000	817.91000			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			839.92400	839.92400	833.28500	833.28500			0.00	0.00	0	0.0
ALBI	On 03/08/2023	Index Future			856.37900	856.37900	849.61400	849.61400			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future			12.62572	72.83369	12.76552	72.19662			0.00	0.00	0	0.0
ES33	On 03/11/2022	Bond Future			12.86624	70.16622	13.01153	69.52237			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future			13.08550	71.43813	13.23667	70.78541			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future			13.29526	69.00836	13.45279	68.34472			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future			13.50105	70.38067	13.66539	69.70489			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			12.95169	70.97897	13.07056	70.36801			0.00	0.00	0	0.0
ES42	On 03/11/2022	Bond Future			13.17275	67.80705	13.29643	67.18963			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future			13.36707	69.03882	13.49558	68.41292			0.00	0.00	0	4,769.0
ES42	On 04/05/2023	Bond Future			13.56149	66.09327	13.69547	65.45688			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future			13.74627	67.41010	13.88583	66.76215			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			786.46400	786.46400	780.14700	780.14700			0.00	0.00	0	909.0
GOVI	On 03/11/2022	GOVI			798.44600	798.44600	792.04300	792.04300			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI			812.69900	812.69900	806.19200	806.19200			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI			827.97100	827.97100	821.34700	821.34700			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI			844.19200	844.19200	837.44200	837.44200			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future			162.60458	162.60458	162.11787	162.11787			0.00	78,700,616.72	484	9,289.0
I2025	On 03/11/2022	Bond Future			165.09724	165.09724	164.60975	164.60975			0.00	75,614,535.92	458	1,199.0
I2025	On 02/02/2023	Bond Future			166.38698	166.38698	165.90646	165.90646			0.00	0.00	0	1,773.0
I2025	On 04/05/2023	Bond Future			169.55431	169.55431	169.06796	169.06796			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future			171.15698	171.15698	170.67425	170.67425			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			119.34486	119.34486	119.07749	119.07749			0.00	120,776,998.32	1,012	1,629.0
I2029	On 03/11/2022	Bond Future			119.91661	119.91661	119.65907	119.65907			0.00	121,355,609.32	1,012	1,012.0
I2029	On 02/02/2023	Bond Future			122.08711	122.08711	121.82954	121.82954			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		123.11482	123.11482		122.86215	122.86215			0.00	0.00	0	0.0
I2029	On 03/08/2023	Bond Future		125.55593	125.55593		125.29999	125.29999			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2033	On 04/08/2022	Bond Future		113.28358	113.28358		112.76212	112.76212			0.00	47,579,103.60	420	5,366.0
I2033	On 03/11/2022	Bond Future		113.68684	113.68684		113.16206	113.16206			0.00	47,748,472.80	420	420.0
I2033	On 02/02/2023	Bond Future		115.74423	115.74423		115.21429	115.21429			0.00	0.00	0	5,737.0
I2033	On 04/05/2023	Bond Future		116.56547	116.56547		116.03548	116.03548			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future		118.87661	118.87661		118.33772	118.33772			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		127.35904	127.35904		126.26798	126.26798			0.00	80,363,554.24	631	3,984.0
I2038	On 03/11/2022	Bond Future		129.31152	129.31152		128.20881	128.20881			0.00	81,595,569.12	631	1,408.0
I2038	On 02/02/2023	Bond Future		129.74172	129.74172		128.63469	128.63469			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future		132.21218	132.21218		131.08668	131.08668			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future		132.85545	132.85545		131.72186	131.72186			0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 04/08/2022	Bond Future		114.90865	114.90865		114.85567	114.85567			0.00	519,042,372.05	4,517	13,131.0
I2046	On 03/11/2022	Bond Future		114.69379	114.69379		114.65889	114.65889			0.00	518,071,849.43	4,517	8,579.0
I2046	On 02/02/2023	Bond Future		116.77046	116.77046		116.73924	116.73924			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future		116.95731	116.95731		116.93963	116.93963			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future		119.27755	119.27755		119.26116	119.26116			0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 04/08/2022	Bond Future		116.96829	116.96829		115.95369	115.95369			0.00	42,342,520.98	362	10,704.0
I2050	On 03/11/2022	Bond Future		118.76133	118.76133		117.73591	117.73591			0.00	42,991,601.46	362	3,002.0
I2050	On 02/02/2023	Bond Future		118.78937	118.78937		117.76259	117.76259			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future		121.05133	121.05133		120.00749	120.00749			0.00	0.00	0	0.0
I2050	On 03/08/2023	Bond Future		121.25458	121.25458		120.20531	120.20531			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		317.05400	317.05400		315.69600	315.69600			0.00	0.00	0	430.0
IGOV	On 03/11/2022	Index Future		321.96300	321.96300		320.58800	320.58800			0.00	0.00	0	293.0
IGOV	On 02/02/2023	Index Future		327.78800	327.78800		326.39200	326.39200			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future		334.02300	334.02300		332.60300	332.60300			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future		340.64100	340.64100		339.19500	339.19500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future		5.08300	94.91700		5.06500	94.93500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future		5.61000	94.39000		5.66000	94.34000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		5.87500	94.12500		5.91500	94.08500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future		6.38000	93.62000		6.43000	93.57000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future		6.55000	93.45000		6.60000	93.40000			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			7.08500		92.91500		7.15500	92.84500			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.70000		92.30000		7.75000	92.25000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.14500		91.85500		8.26500	91.73500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.38500		91.61500		8.52000	91.48000			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.47500		91.52500		8.63500	91.36500			0.00	0.00	0	172.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.74500		91.25500		8.90500	91.09500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.64000		91.36000		8.82000	91.18000			0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future			9.42253		105.19383		9.55834	104.70683		5.44	0.00	47,757,998.82	454	87,971.0
R186	On 04/08/2022	Bond Future	6.96	Call	0.00000		0.00000		0.00000	0.00000	0.000	5.94	0.00	0.00	0	3,541.0
R186	On 04/08/2022	Bond Future	7.96	Call	0.00000		0.00000		0.00000	0.00000	0.000	4.94	0.00	0.00	0	3,541.0
R186	On 04/08/2022	Bond Future	9.78	Put	96.76000		0.09676		225.88000	0.22588	96.760	5.83	0.15	0.00	0	3,541.0
R186	On 03/11/2022	Bond Future			9.66368		106.78058		9.80856	106.29061		5.55	0.00	213,561,160.00	2,000	30,594.0
R186	On 03/11/2022	Bond Future	8.23	Call	115.06000		0.11506		67.59000	0.06759	115.060	5.89	0.08	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	2,974.83000		2.97483		3,359.04000	3.35904	2,974.830	5.50	0.79	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.85584		103.39115		10.01112	102.89649		5.50	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			10.04471		105.33950		10.21251	104.83773		5.24	0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			10.22950		102.10661		10.41187	101.59651		5.27	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			331.14635		331.14635		330.29324	330.29324			0.00	71,196,465.25	215	594.0
R197	On 03/11/2022	Bond Future			336.22264		336.22264		335.37012	335.37012			0.00	72,287,867.60	215	221.0
R197	On 02/02/2023	Bond Future			333.49301		333.49301		332.69533	332.69533			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			339.84498		339.84498		339.03885	339.03885			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			337.46359		337.46359		336.70057	336.70057			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 04/08/2022	Bond Future			244.96719		244.96719		243.51012	243.51012			0.00	112,439,940.21	459	6,474.0
R202	On 03/11/2022	Bond Future			248.72236		248.72236		247.25291	247.25291			0.00	114,163,563.24	459	459.0
R202	On 02/02/2023	Bond Future			248.54130		248.54130		247.08531	247.08531			0.00	0.00	0	269.0
R202	On 04/05/2023	Bond Future			253.27341		253.27341		251.79493	251.79493			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			253.45039		253.45039		251.97470	251.97470			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			6.84723		103.91145		6.92041	103.87187		0.71	0.00	350,181,586.50	3,370	24,611.0
R2023	On 03/11/2022	Bond Future			7.42953		101.55970		7.54720	101.52386		0.44	0.00	342,256,189.00	3,370	3,370.0
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			10.96287		85.35882		11.14281	84.55025		8.76	0.00	0.00	0	71,351.0

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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	9.63	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	9.63	0.00	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	558.93000	0.55893		1,132.96000	1.13296	558.930	7.67	0.51	0.00	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			11.18302	86.64637		11.37105	85.82913		9.27	0.00		60,739,105.37	701	34,764.0
R2030	On 03/11/2022	Bond Future	9.70	Call	121.54000	0.12154		73.10000	0.07310	121.540	9.18	0.07	0.00	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	319.87000	0.31987		207.15000	0.20715	319.870	8.83	0.15	0.00	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	1,056.92000	1.05692		1,353.50000	1.35350	1,056.920	9.59	0.34	0.00	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			11.37466	84.18804		11.57166	83.35950		9.31	0.00	0.00	0.00	0	5,200.0
R2030	On 02/02/2023	Bond Future	8.81	Call	45.18000	0.04518		41.10000	0.04110	45.180	8.79	0.02	0.00	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	79.23000	0.07923		70.84000	0.07084	79.230	8.79	0.04	0.00	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.66	Put	7,905.25000	7.90525		8,685.83000	8.68583	7,905.250	8.79	0.91	0.00	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	307.19000	0.30719		236.01000	0.23601	307.190	8.79	0.12	0.00	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.94	Put	6,727.33000	6.72733		7,466.47000	7.46647	6,727.330	8.79	0.86	0.00	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	11.16	Put	2,729.78000	2.72978		3,241.28000	3.24128	2,729.780	9.04	0.55	0.00	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	11.35	Call	2,215.24000	2.21524		1,857.74000	1.85774	2,215.240	9.18	0.51	0.00	0.00	0	5,000.0
R2030	On 02/02/2023	Bond Future	11.55	Call	2,686.24000	2.68624		2,285.12000	2.28512	2,686.240	9.36	0.56	0.00	0.00	0	5,000.0
R2030	On 04/05/2023	Bond Future			11.56557	85.77539		11.77250	84.93305		8.94	0.00	0.00	0.00	0	0.0
R2030	On 04/05/2023	Bond Future	9.03	Call	164.53000	0.16453		114.98000	0.11498	164.530	8.69	0.06	0.00	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	9.58	Call	354.09000	0.35409		256.36000	0.25636	354.090	8.69	0.11	0.00	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	9.67	Call	397.62000	0.39762		286.68000	0.28668	397.620	8.69	0.13	0.00	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	9.78	Call	455.04000	0.45504		328.17000	0.32817	455.040	8.68	0.14	0.00	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	10.00	Call	580.21000	0.58021		426.34000	0.42634	580.210	8.61	0.17	0.00	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	10.42	Call	898.13000	0.89813		682.88000	0.68288	898.130	8.48	0.24	0.00	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	10.65	Call	1,124.17000	1.12417		893.35000	0.89335	1,124.170	8.41	0.29	0.00	0.00	0	350.0
R2030	On 04/05/2023	Bond Future	11.34	Put	3,130.61000	3.13061		3,642.37000	3.64237	3,130.610	8.64	0.54	0.00	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	11.62	Put	2,571.83000	2.57183		3,035.02000	3.03502	2,571.830	8.84	0.47	0.00	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	12.04	Put	1,910.77000	1.91077		2,296.24000	2.29624	1,910.770	9.20	0.38	0.00	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	12.50	Put	1,381.48000	1.38148		1,688.89000	1.68889	1,381.480	9.64	0.29	0.00	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	12.57	Put	1,315.40000	1.31540		1,610.92000	1.61092	1,315.400	9.71	0.28	0.00	0.00	0	350.0
R2030	On 03/08/2023	Bond Future			11.75838	83.45312		11.97642	82.59546		8.81	0.00	0.00	0.00	0	0.0
R2030	On 03/08/2023	Bond Future	10.40	Call	922.42000	0.92242		713.23000	0.71323	922.420	8.29	0.23	0.00	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	1,158.16000	1.15816		909.70000	0.90970	1,158.160	8.26	0.28	0.00	0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	1,762.03000	1.76203		2,099.28000	2.09928	1,762.030	9.34	0.32	0.00	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	1,471.82000	1.47182		1,764.88000	1.76488	1,471.820	9.63	0.28	0.00	0.00	0	350.0
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2032	On 04/08/2022	Bond Future			11.40125	84.80458		11.57051	83.95833		10.04	0.00		403,584,996.22	4,759	83,517.0
R2032	On 04/08/2022	Bond Future	8.97	Call	0.00000	0.00000		0.00000	0.00000	0.000	10.91	0.00	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	10.19	0.00	0.00	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.80	Call	0.00000	0.00000		0.00000	0.00000	0.000	9.92	0.00	0.00	0.00	0	900.0
R2032	On 04/08/2022	Bond Future	10.50	Call	0.08000	0.00008		0.01000	0.00001	0.080	7.62	0.00	0.00	0.00	0	900.0
R2032	On 04/08/2022	Bond Future	10.70	Put	3,637.73000	3.63773		4,481.93000	4.48193	3,637.730	8.11	0.99	0.00	0.00	0	7,500.0
R2032	On 04/08/2022	Bond Future	11.00	Put	2,119.35000	2.11935		2,920.14000	2.92014	2,119.350	8.85	0.91	0.00	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	312.69000	0.31269		640.43000	0.64043	312.690	10.26	0.28	0.00	0	800.0	
R2032	On 03/11/2022	Bond Future			11.61367	81.93223		11.78986	81.07670		11.10	0.00	599,989,720.29	7,323	93,718.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	8.24000	0.00824		4.39000	0.00439	8.240	10.24	0.01	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	9.82000	0.00982		5.28000	0.00528	9.820	10.24	0.01	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	13.83000	0.01383		7.58000	0.00758	13.830	10.24	0.01	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	56.66000	0.05666		32.89000	0.03289	56.660	10.21	0.03	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	7,916.32000	7.91632		8,734.28000	8.73428	7,916.320	10.18	0.95	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	7,653.35000	7.65335		8,466.80000	8.46680	7,653.350	10.17	0.94	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	121.51000	0.12151		74.43000	0.07443	121.510	10.16	0.06	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	5,989.73000	5.98973		6,761.33000	6.76133	5,989.730	10.11	0.89	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	5,655.29000	5.65529		6,419.22000	6.41922	5,655.290	10.10	0.87	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	348.70000	0.34870		245.74000	0.24574	348.700	10.08	0.15	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.55	Put	2,073.62000	2.07362		2,596.25000	2.59625	2,073.620	10.84	0.51	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	818.27000	0.81827		1,106.75000	1.10675	818.270	11.88	0.25	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future			11.79695	83.39842		11.98047	82.53087		10.87	0.00	0.00	0	18.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	65.73000	0.06573		43.31000	0.04331	65.730	10.20	0.03	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	91.14000	0.09114		61.12000	0.06112	91.140	10.20	0.04	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	9.92	Call	211.86000	0.21186		147.08000	0.14708	211.860	10.20	0.08	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	8,639.57000	8.63957		9,415.10000	9.41510	8,639.570	10.17	0.89	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	345.89000	0.34589		246.38000	0.24638	345.890	10.16	0.12	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	7,029.96000	7.02996		7,757.09000	7.75709	7,029.960	10.12	0.83	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	665.81000	0.66581		495.80000	0.49580	665.810	10.09	0.20	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	2,509.75000	2.50975		2,993.89000	2.99389	2,509.750	10.70	0.47	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	1,143.32000	1.14332		1,429.15000	1.42915	1,143.320	11.79	0.25	0.00	0	750.0	
R2032	On 04/05/2023	Bond Future			11.97478	80.81095		12.16639	79.92889		11.08	0.00	0.00	0	0.0	
R2032	On 04/05/2023	Bond Future	10.62	Call	852.65000	0.85265		0.00000	0.00000	852.650	10.42	0.21	6,813,433.70	400	400.0	
R2032	On 04/05/2023	Bond Future	11.37	Call	1,807.82000	1.80782		0.00000	0.00000	1,807.820	10.40	0.37	11,981,798.80	400	400.0	
R2032	On 04/05/2023	Bond Future	13.43	Put	1,124.22000	1.12422		0.00000	0.00000	1,124.220	12.40	0.21	6,836,101.96	400	400.0	
R2032	On 03/08/2023	Bond Future			12.14655	82.40043		12.34678	81.50229		10.39	0.00	0.00	0	2,600.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	2,871.27000	2.87127		2,444.86000	2.44486	2,871.270	10.10	0.47	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			11.68870	85.62727		11.83219	84.82618		11.11	0.00	0.00	0	122,632.0	
R2035	On 04/08/2022	Bond Future	9.53	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.12	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	11.91	0.00	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	10.53	Call	0.05000	0.00005		0.01000	0.00001	0.050	10.31	0.00	0.00	0	394.0	
R2035	On 04/08/2022	Bond Future	10.64	Put	6,216.83000	6.21683		7,017.82000	7.01782	6,216.830	10.06	1.00	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	11.13	Put	3,257.06000	3.25706		4,041.01000	4.04101	3,257.060	10.21	0.96	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	12.18	Put	85.78000	0.08578		200.71000	0.20071	85.780	11.84	0.09	0.00	0	394.0	
R2035	On 03/11/2022	Bond Future			11.88852	82.43079		12.03742	81.62115		12.41	0.00	0.00	0	8,092.0	
R2035	On 03/11/2022	Bond Future	9.82	Call	15.40000	0.01540		9.57000	0.00957	15.400	11.08	0.01	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.30	Call	72.40000	0.07240		48.19000	0.04819	72.400	11.09	0.04	0.00	0	976.0	
R2035	On 03/11/2022	Bond Future	10.57	Put	7,863.94000	7.86394		8,626.14000	8.62614	7,863.940	11.10	0.93	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	5,560.66000	5.56066	6,280.62000	6.28062	5,560.660	11.12	0.84	0.00	0	582.0		
R2035	On 03/11/2022	Bond Future	11.05	Call	478.53000	0.47853	378.12000	0.37812	478.530	11.18	0.18	0.00	0	976.0		
R2035	On 03/11/2022	Bond Future	12.68	Put	817.02000	0.81702	1,075.80000	1.07580	817.020	13.52	0.23	0.00	0	976.0		
R2035	On 02/02/2023	Bond Future			12.06557	83.90443	12.22027	83.08362		12.19	0.00	0.00	0	69,076.0		
R2035	On 02/02/2023	Bond Future	9.81	Call	100.75000	0.10075	73.88000	0.07388	100.750	11.15	0.04	0.00	0	582.0		
R2035	On 02/02/2023	Bond Future	9.89	Call	118.76000	0.11876	87.64000	0.08764	118.760	11.15	0.04	0.00	0	388.0		
R2035	On 02/02/2023	Bond Future	10.30	Call	259.45000	0.25945	197.37000	0.19737	259.450	11.15	0.09	0.00	0	976.0		
R2035	On 02/02/2023	Bond Future	10.64	Call	460.55000	0.46055	359.14000	0.35914	460.550	11.15	0.14	0.00	0	388.0		
R2035	On 02/02/2023	Bond Future	10.66	Put	8,523.40000	8.52340	9,239.93000	9.23993	8,523.400	11.15	0.86	0.00	0	582.0		
R2035	On 02/02/2023	Bond Future	11.05	Call	847.61000	0.84761	687.04000	0.68704	847.610	11.14	0.22	0.00	0	976.0		
R2035	On 02/02/2023	Bond Future	11.06	Put	6,504.06000	6.50406	7,163.81000	7.16381	6,504.060	11.14	0.77	0.00	0	582.0		
R2035	On 02/02/2023	Bond Future	11.98	Put	3,155.76000	3.15576	3,665.43000	3.66543	3,155.760	11.85	0.51	0.00	0	388.0		
R2035	On 02/02/2023	Bond Future	13.22	Put	1,100.24000	1.10024	1,351.25000	1.35125	1,100.240	13.54	0.22	0.00	0	976.0		
R2035	On 04/05/2023	Bond Future			12.22834	80.98530	12.38917	80.15086		12.58	0.00	0.00	0	0.0		
R2035	On 04/05/2023	Bond Future	9.85	Call	252.88000	0.25288	194.55000	0.19455	252.880	11.74	0.07	0.00	0	388.0		
R2035	On 04/05/2023	Bond Future	10.42	Call	556.62000	0.55662	442.19000	0.44219	556.620	11.74	0.14	0.00	0	491.0		
R2035	On 04/05/2023	Bond Future	10.60	Call	696.26000	0.69626	558.19000	0.55819	696.260	11.74	0.16	0.00	0	388.0		
R2035	On 04/05/2023	Bond Future	11.17	Call	1,316.46000	1.31646	1,087.86000	1.08786	1,316.460	11.71	0.27	0.00	0	491.0		
R2035	On 04/05/2023	Bond Future	12.46	Put	3,001.87000	3.00187	3,428.49000	3.42849	3,001.870	12.54	0.42	0.00	0	388.0		
R2035	On 04/05/2023	Bond Future	13.18	Put	1,825.35000	1.82535	2,130.30000	2.13030	1,825.350	13.41	0.29	0.00	0	491.0		
R2035	On 03/08/2023	Bond Future			12.38755	82.57738	12.55500	81.72783		11.83	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			11.82601	77.43250	11.96400	76.65810		12.44	0.00	679,547,620.00	8,776	125,834.0		
R2037	On 04/08/2022	Bond Future	10.10	Call	0.00000	0.00000	0.00000	0.00000	0.000	13.30	0.00	0.00	0	50.0		
R2037	On 04/08/2022	Bond Future	10.90	Put	5,514.02000	5.51402	6,287.95000	6.28795	5,514.020	11.22	1.00	0.00	0	50.0		
R2037	On 04/08/2022	Bond Future	11.21	Call	15.25000	0.01525	6.72000	0.00672	15.250	11.22	0.02	0.00	0	1,050.0		
R2037	On 04/08/2022	Bond Future	11.42	Put	2,433.94000	2.43394	3,165.71000	3.16571	2,433.940	11.47	0.90	0.00	0	50.0		
R2037	On 04/08/2022	Bond Future	11.95	Put	471.29000	0.47129	856.89000	0.85689	471.290	12.35	0.35	0.00	0	1,050.0		
R2037	On 03/11/2022	Bond Future			12.01231	78.60048	12.15525	77.81763		13.18	0.00	0.00	0	11,076.0		
R2037	On 02/02/2023	Bond Future			12.17687	75.74823	12.32513	74.95435		13.71	0.00	0.00	0	62,107.0		
R2037	On 04/05/2023	Bond Future			12.33740	77.17726	12.49136	76.37013		13.42	0.00	0.00	0	0.0		
R2037	On 04/05/2023	Bond Future	11.03	Call	1,029.20000	1.02920	0.00000	0.00000	1,029.200	12.50	0.22	6,831,957.29	400	400.0		
R2037	On 04/05/2023	Bond Future	11.78	Call	2,225.45000	2.22545	0.00000	0.00000	2,225.450	12.69	0.39	12,003,928.59	400	400.0		
R2037	On 04/05/2023	Bond Future	13.73	Put	1,416.86000	1.41686	0.00000	0.00000	1,416.860	15.05	0.22	6,906,285.02	400	400.0		
R2037	On 03/08/2023	Bond Future			12.49737	74.43636	12.65758	73.61452		13.35	0.00	0.00	0	0.0		
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2040	On 04/08/2022	Bond Future			11.88470	79.19435	12.00731	78.45720		13.05	0.00	232,593,805.95	2,937	95,672.0		
R2040	On 04/08/2022	Bond Future	9.70	Call	0.00000	0.00000	0.00000	0.00000	0.000	14.22	0.00	0.00	0	460.0		
R2040	On 04/08/2022	Bond Future	10.70	Call	0.05000	0.00005	0.01000	0.00001	0.050	12.32	0.00	0.00	0	460.0		
R2040	On 04/08/2022	Bond Future	12.24	Put	184.12000	0.18412	357.77000	0.35777	184.120	13.52	0.16	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	Open Interest
R2040	On 03/11/2022	Bond Future			12.06427	80.38888		12.19123	79.64389		13.82	0.00	0.00	0	19,693.0
R2040	On 03/11/2022	Bond Future	10.70	Call	145.21000	0.14521		109.26000	0.10926	145.210	12.36	0.06	0.00	0	1,078.0
R2040	On 03/11/2022	Bond Future	10.80	Call	189.26000	0.18926		143.63000	0.14363	189.260	12.36	0.08	0.00	0	1,500.0
R2040	On 03/11/2022	Bond Future	11.20	Call	485.90000	0.48590		381.54000	0.38154	485.900	12.38	0.17	0.00	0	1,078.0
R2040	On 03/11/2022	Bond Future	11.30	Call	605.78000	0.60578		480.19000	0.48019	605.780	12.44	0.21	0.00	0	1,160.0
R2040	On 03/11/2022	Bond Future	11.50	Call	923.76000	0.92376		747.19000	0.74719	923.760	12.69	0.28	0.00	0	1,500.0
R2040	On 03/11/2022	Bond Future	12.00	Call	2,133.38000	2.13338		1,807.90000	1.80790	2,133.380	13.39	0.49	0.00	0	1,160.0
R2040	On 03/11/2022	Bond Future	12.52	Put	1,342.02000	1.34202		1,613.66000	1.61366	1,342.020	14.31	0.32	0.00	0	1,078.0
R2040	On 02/02/2023	Bond Future			12.22290	77.31823		12.35450	76.56302		14.41	0.00	0.00	0	61,574.0
R2040	On 02/02/2023	Bond Future	10.21	Call	176.14000	0.17614		142.86000	0.14286	176.140	13.17	0.06	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	10.96	Call	648.61000	0.64861		542.33000	0.54233	648.610	13.17	0.17	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	12.27	Put	3,131.40000	3.13140		3,514.15000	3.51415	3,131.400	14.44	0.47	0.00	0	388.0
R2040	On 04/05/2023	Bond Future			12.37710	78.77717		12.51370	78.00936		14.11	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future	10.17	Call	345.41000	0.34541		286.77000	0.28677	345.410	13.17	0.09	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	10.73	Call	736.70000	0.73670		624.44000	0.62444	736.700	13.16	0.16	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	10.92	Call	925.92000	0.92592		790.13000	0.79013	925.920	13.15	0.19	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	11.48	Call	1,691.72000	1.69172		1,470.76000	1.47076	1,691.720	13.12	0.31	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	12.78	Put	2,966.68000	2.96668		3,276.06000	3.27606	2,966.680	14.48	0.39	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	13.45	Put	1,900.26000	1.90026		2,114.65000	2.11465	1,900.260	15.43	0.27	0.00	0	486.0
R2040	On 03/08/2023	Bond Future			12.53053	75.81740		12.67258	75.03571		14.08	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			11.86786	76.16961		11.97498	75.51686		13.69	0.00	1,904,240,250.00	25,000	35,882.0
R2044	On 03/11/2022	Bond Future			12.03763	77.31856		12.14849	76.65909		14.51	0.00	1,932,964,000.00	25,000	30,867.0
R2044	On 03/11/2022	Bond Future	10.60	Call	114.86000	0.11486		90.54000	0.09054	114.860	12.97	0.05	0.00	0	1,600.0
R2044	On 03/11/2022	Bond Future	11.30	Call	639.04000	0.63904		560.85000	0.56085	639.040	13.07	0.21	0.00	0	1,600.0
R2044	On 02/02/2023	Bond Future			12.18715	74.31831		12.30198	73.64994		15.15	0.00	0.00	0	28,793.0
R2044	On 04/05/2023	Bond Future			12.33203	75.72064		12.45112	75.04133		14.84	0.00	0.00	0	0.0
R2044	On 03/08/2023	Bond Future			12.47573	72.82610		12.59948	72.13457		14.82	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			11.82792	79.22040		11.93500	78.55568		13.34	0.00	2,772,714,000.00	35,000	113,866.0
R2048	On 04/08/2022	Bond Future	10.20	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.98	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	13.71	0.00	0.00	0	1,200.0
R2048	On 04/08/2022	Bond Future	10.90	Call	0.53000	0.00053		0.20000	0.00020	0.530	12.04	0.00	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	11.00	Call	1.38000	0.00138		0.59000	0.00059	1.380	11.76	0.00	0.00	0	1,200.0
R2048	On 04/08/2022	Bond Future	11.00	Put	5,515.32000	5.51532		6,179.25000	6.17925	5,515.320	11.76	1.00	0.00	0	50.0
R2048	On 03/11/2022	Bond Future			11.99708	75.99054		12.10802	75.31905		14.96	0.00	3,274,432,368.60	43,090	217,371.0
R2048	On 03/11/2022	Bond Future	11.20	Call	589.06000	0.58906		482.95000	0.48295	589.060	13.67	0.20	0.00	0	1,650.0
R2048	On 03/11/2022	Bond Future	11.90	Call	2,135.53000	2.13553		1,853.23000	1.85323	2,135.530	14.77	0.48	0.00	0	1,650.0
R2048	On 02/02/2023	Bond Future			12.14627	77.34918		12.26124	76.66880		14.73	0.00	0.00	0	0.0
R2048	On 04/05/2023	Bond Future			12.28205	74.37023		12.40126	73.67866		15.31	0.00	0.00	0	0.0
R2048	On 03/08/2023	Bond Future			12.41365	75.83260		12.53739	75.12866		14.42	0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
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			11.66439	65.70696		11.80191	65.03941		12.53	0.00	0.00	0	21,569.0
R209	On 03/11/2022	Bond Future			11.84100	63.55294		11.98319	62.87806		13.96	0.00	0.00	0	6,739.0
R209	On 03/11/2022	Bond Future	9.25	Call	1.64000	0.00164		1.00000	0.00100	1.640	12.47	0.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	27.69000	0.02769		18.38000	0.01838	27.690	12.47	0.02	0.00	0	3,500.0
R209	On 03/11/2022	Bond Future	10.00	Put	9,781.50000	9.78150	10,447.07000	10.44707	9,781.500		12.47	0.98	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	4,615.58000	4.61558	5,188.77000	5.18877	4,615.580		12.51	0.82	0.00	0	7,000.0
R209	On 03/11/2022	Bond Future	12.00	Put	1,542.42000	1.54242	1,853.73000	1.85373	1,542.420		13.96	0.42	0.00	0	3,500.0
R209	On 02/02/2023	Bond Future			11.99260	64.69019		12.13963	64.00576		13.76	0.00	0.00	0	2,066.0
R209	On 04/05/2023	Bond Future			12.13795	62.75836		12.29026	62.06247		14.17	0.00	0.00	0	0.0
R209	On 03/08/2023	Bond Future			12.27653	63.99263		12.43438	63.28405		13.36	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future			224.00920	224.00920		223.23292	223.23292			0.00	124,549,115.20	556	512.0
R210	On 03/11/2022	Bond Future			224.44721	224.44721		223.68980	223.68980			0.00	124,792,648.76	556	556.0
R210	On 02/02/2023	Bond Future			228.51028	228.51028		227.74773	227.74773			0.00	0.00	0	300.0
R210	On 04/05/2023	Bond Future			229.77306	229.77306		229.01836	229.01836			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			234.33005	234.33005		233.56346	233.56346			0.00	0.00	0	0.0
R210	On 31/03/2028	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future			11.27666	79.99925		11.46116	79.16492		9.63	0.00	0.00	0	33,034.0
R213	On 03/11/2022	Bond Future			11.49263	77.66607		11.68481	76.82243		10.61	0.00	0.00	0	98.0
R213	On 03/11/2022	Bond Future	9.13	Call	10.29000	0.01029		5.10000	0.00510	10.290	10.33	0.01	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	12.47000	0.01247		6.27000	0.00627	12.470	10.33	0.01	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	7,857.08000	7.85708	8,664.53000	8.66453	7,857.080		10.29	0.95	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	7,189.26000	7.18926	7,984.92000	7.98492	7,189.260		10.22	0.94	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	6,219.46000	6.21946	6,991.65000	6.99165	6,219.460		10.11	0.91	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	5,423.89000	5.42389	6,169.46000	6.16946	5,423.890		10.03	0.88	0.00	0	200.0
R213	On 02/02/2023	Bond Future			11.68316	79.05420		11.88371	78.19859		10.28	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	65.46000	0.06546		41.31000	0.04131	65.460	9.96	0.03	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	7,946.33000	7.94633	8,703.90000	8.70390	7,946.330		9.96	0.89	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	6,495.67000	6.49567	7,206.59000	7.20659	6,495.670		9.83	0.84	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	532.24000	0.53224		374.53000	0.37453	532.240	9.80	0.18	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	1,463.66000	1.46366	1,823.68000	1.82368	1,463.660		10.50	0.34	0.00	0	912.0
R213	On 04/05/2023	Bond Future			11.85987	76.99378		12.06939	76.12374		10.38	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			12.03386	78.50649		12.25317	77.62054		9.77	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 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	11.79240	63.34333		11.90939	62.75645		13.49	0.00	0.00	0	76,360.0
R214	On 03/11/2022	Bond Future	11.95904	61.01174		12.07993	60.41864		15.10	0.00	0.00	0	2,381.0
R214	On 02/02/2023	Bond Future	12.10548	62.10250		12.23048	61.50122		14.90	0.00	0.00	0	64,419.0
R214	On 04/05/2023	Bond Future	12.23875	59.97680		12.36805	59.36552		15.41	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future	12.36759	61.15578		12.50148	60.53346		14.54	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 :											17,206,973,400.34	181,708	1 886 253.0
Grand Total:											17,206,973,400.34	181,708	1 886 253.0