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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/07/2022

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	807.57000	807.57000		804.17200	804.17200			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	819.85100	819.85100		816.41200	816.41200			0.00	0.00	0	0.0
AL37	On	02/02/2023	Index Future	834.46600	834.46600		830.97600	830.97600			0.00	0.00	0	0.0
AL37	On	04/05/2023	Index Future	850.13600	850.13600		846.58600	846.58600			0.00	0.00	0	0.0
AL37	On	03/08/2023	Index Future	866.78300	866.78300		863.16800	863.16800			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	914.44300	914.44300		905.70200	905.70200			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	928.34900	928.34900		919.48800	919.48800			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	944.89800	944.89800		935.89100	935.89100			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	962.64100	962.64100		953.47100	953.47100			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	981.49200	981.49200		972.14700	972.14700			0.00	0.00	0	0.0
ALBI	On	04/08/2022	Index Future	816.65700	816.65700		809.52500	809.52500			0.00	293,996,520.00	36	76.0
ALBI	On	03/11/2022	Index Future	829.07600	829.07600		821.84700	821.84700			0.00	298,467,360.00	36	121.0
ALBI	On	02/02/2023	Index Future	843.85500	843.85500		836.50800	836.50800			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		859.70100	859.70100		852.22200	852.22200			0.00	0.00	0	0.0
ALBI	On 03/08/2023	Index Future		876.53600	876.53600		868.91400	868.91400			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		12.21729	74.74242		12.35089	74.11016			0.00	0.00	0	0.0
ES33	On 03/11/2022	Bond Future		12.44050	72.10207		12.57965	71.46116			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		12.64133	73.40711		12.78639	72.75555			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future		12.83186	71.01378		12.98311	70.35036			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		13.01736	72.42509		13.17515	71.74891			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		12.52865	73.23021		12.66200	72.50734			0.00	0.00	0	0.0
ES42	On 03/11/2022	Bond Future		12.73138	70.09076		12.87035	69.35787			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		12.90734	71.36192		13.05194	70.61675			0.00	0.00	0	4,769.0
ES42	On 04/05/2023	Bond Future		13.08188	68.45956		13.23261	67.70068			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		13.24659	69.82257		13.40350	69.04904			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		805.13100	805.13100		798.04100	798.04100			0.00	5,845,251,060.00	726	184.0
GOVI	On 03/11/2022	GOVI		817.37400	817.37400		810.18800	810.18800			0.00	6,171,173,700.00	755	695.0
GOVI	On 02/02/2023	GOVI		831.94500	831.94500		824.64100	824.64100			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI		847.56700	847.56700		840.13200	840.13200			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		864.16500	864.16500		856.58700	856.58700			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future		162.24266	162.24266		162.75991	162.75991			0.00	0.00	0	9,167.0
I2025	On 03/11/2022	Bond Future		164.72524	164.72524		165.25270	165.25270			0.00	0.00	0	1,199.0
I2025	On 02/02/2023	Bond Future		166.00163	166.00163		166.54299	166.54299			0.00	0.00	0	1,918.0
I2025	On 04/05/2023	Bond Future		169.15939	169.15939		169.71217	169.71217			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		170.74896	170.74896		171.31671	171.31671			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		119.01097	119.01097		119.72761	119.72761			0.00	0.00	0	1,629.0
I2029	On 03/11/2022	Bond Future		119.57431	119.57431		120.30360	120.30360			0.00	6,815,735.67	57	1,012.0
I2029	On 02/02/2023	Bond Future		121.73559	121.73559		122.47959	122.47959			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		122.75299	122.75299		123.51371	123.51371			0.00	0.00	0	0.0
I2029	On 03/08/2023	Bond Future		125.18587	125.18587		125.96216	125.96216			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		112.38027	112.38027		114.03612	114.03612			0.00	0.00	0	3,796.0
I2033	On 03/11/2022	Bond Future		112.76648	112.76648		114.44934	114.44934			0.00	0.00	0	420.0
I2033	On 02/02/2023	Bond Future		114.80442	114.80442		116.51906	116.51906			0.00	0.00	0	5,877.0
I2033	On 04/05/2023	Bond Future		115.60422	115.60422		117.35402	117.35402			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future		117.89519	117.89519		119.68023	119.68023			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		126.20821	126.20821		128.25986	128.25986			0.00	0.00	0	3,429.0
I2038	On 03/11/2022	Bond Future		128.13934	128.13934		130.22422	130.22422			0.00	0.00	0	2,268.0
I2038	On 02/02/2023	Bond Future		128.54237	128.54237		130.66899	130.66899			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future		130.98833	130.98833		133.15637	133.15637			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future		131.60195	131.60195		133.81710	133.81710			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		115.32060	115.32060		115.77583	115.77583			0.00	0.00	0	13,131.0
I2046	On 03/11/2022	Bond Future		115.10897	115.10897		115.57264	115.57264			0.00	0.00	0	9,421.0
I2046	On 02/02/2023	Bond Future		117.19006	117.19006		117.66382	117.66382			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future		117.38018	117.38018		117.86642	117.86642			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future		119.70780	119.70780		120.20412	120.20412			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		116.89660	116.89660		116.98605	116.98605			0.00	9,001,038.20	77	10,657.0
I2050	On 03/11/2022	Bond Future		118.68540	118.68540		118.77783	118.77783			0.00	0.00	0	3,844.0
I2050	On 02/02/2023	Bond Future		118.70617	118.70617		118.80436	118.80436			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future		120.96498	120.96498		121.06592	121.06592			0.00	0.00	0	0.0
I2050	On 03/08/2023	Bond Future		121.16103	121.16103		121.26848	121.26848			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		316.18900	316.18900		317.98100	317.98100			0.00	1,021,290,470.00	323	18.0
IGOV	On 03/11/2022	Index Future		321.07600	321.07600		322.90000	322.90000			0.00	1,078,815,360.00	336	685.0
IGOV	On 02/02/2023	Index Future		326.87600	326.87600		328.73700	328.73700			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future		333.09000	333.09000		334.98900	334.98900			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future		339.68700	339.68700		341.62400	341.62400			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future		5.78500	94.21500		5.73500	94.26500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		5.99500	94.00500		5.99500	94.00500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future		6.53000	93.47000		6.56000	93.44000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future		6.70000	93.30000		6.75000	93.25000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		7.20500	92.79500		7.25500	92.74500			0.00	0.00	0	68.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On	18/01/2023			Jibar Tradeable Future	7.33000	92.67000		7.45000	92.55000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/03/2023			Jibar Tradeable Future	7.71000	92.29000		7.87000	92.13000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/06/2023			Jibar Tradeable Future	8.04000	91.96000		8.31000	91.69000			0.00	0.00	0	0.0
JIBAR FUTURE	On	20/09/2023			Jibar Tradeable Future	8.34000	91.66000		8.78000	91.22000			0.00	0.00	0	75.0
JIBAR FUTURE	On	20/12/2023			Jibar Tradeable Future	8.20000	91.80000		8.55500	91.44500			0.00	0.00	0	172.0
JIBAR FUTURE	On	20/03/2024			Jibar Tradeable Future	8.40500	91.59500		8.90500	91.09500			0.00	0.00	0	0.0
JIBAR FUTURE	On	19/06/2024			Jibar Tradeable Future	8.29500	91.70500		8.69500	91.30500			0.00	0.00	0	0.0
R186	On	04/08/2022			Bond Future	9.21436	105.94589		9.33354	105.51449		5.44	0.00	377,379,260.18	3,562	88,221.0
R186	On	04/08/2022	6.96	Call	Bond Future	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	7.96	Call	Bond Future	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	9.78	Put	Bond Future	18.38000	0.01838		50.49000	0.05049	18.380	5.83	0.04	0.00	0	3,541.0
R186	On	03/11/2022			Bond Future	9.44053	107.54103		9.56835	107.10459		5.55	0.00	22,691,157.33	211	30,598.0
R186	On	03/11/2022	8.23	Call	Bond Future	180.61000	0.18061		139.54000	0.13954	180.610	5.89	0.11	0.00	0	4,310.0
R186	On	03/11/2022	8.91	Put	Bond Future	2,394.23000	2.39423		2,720.11000	2.72011	2,394.230	5.50	0.71	0.00	0	4,310.0
R186	On	02/02/2023			Bond Future	9.61560	104.16242		9.75326	103.71958		5.50	0.00	0.00	0	0.0
R186	On	04/05/2023			Bond Future	9.78451	106.12379		9.93364	105.67336		5.24	0.00	0.00	0	0.0
R186	On	03/08/2023			Bond Future	9.94630	102.90523		10.10863	102.44650		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	331.01137	331.01137		331.31961	331.31961			0.00	0.00	0	594.0
R197	On	03/11/2022			Bond Future	336.07644	336.07644		336.39395	336.39395			0.00	0.00	0	221.0
R197	On	02/02/2023			Bond Future	333.32599	333.32599		333.66264	333.66264			0.00	0.00	0	0.0
R197	On	04/05/2023			Bond Future	339.67029	339.67029		340.01556	340.01556			0.00	0.00	0	0.0
R197	On	03/08/2023			Bond Future	337.26507	337.26507		337.63392	337.63392			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	243.92077	243.92077		245.00432	245.00432			0.00	0.00	0	6,134.0
R202	On	03/11/2022			Bond Future	247.65308	247.65308		248.75677	248.75677			0.00	0.00	0	459.0
R202	On	02/02/2023			Bond Future	247.44134	247.44134		248.57303	248.57303			0.00	0.00	0	440.0
R202	On	04/05/2023			Bond Future	252.14936	252.14936		253.30407	253.30407			0.00	0.00	0	0.0
R202	On	03/08/2023			Bond Future	252.29231	252.29231		253.47921	253.47921			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	6.98497	103.83698		6.95411	103.85366		0.71	0.00	0.00	0	24,611.0
R2023	On	03/11/2022			Bond Future	7.68731	101.48122		7.62693	101.49959		0.44	0.00	0.00	0	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	10.59977	87.02092		10.77367	86.21975		8.76	0.00	174,041,840.00	2,000	69,351.0

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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	58.49000	0.05849		209.25000	0.20925	58.490	7.67	0.10	0.00	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			10.80263	88.33108		10.98477	87.51910		9.27	0.00	0.00	0.00	0	34,764.0
R2030	On 03/11/2022	Bond Future	9.70	Call	275.08000	0.27508		188.26000	0.18826	275.080	9.18	0.13	0.00	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	655.00000	0.65500		470.43000	0.47043	655.000	8.83	0.26	0.00	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	574.47000	0.57447		780.27000	0.78027	574.470	9.59	0.22	0.00	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			10.97520	85.90059		11.16643	85.07527		9.31	0.00	0.00	0.00	0	5,200.0
R2030	On 02/02/2023	Bond Future	8.81	Call	99.31000	0.09931		68.69000	0.06869	99.310	8.79	0.04	0.00	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	165.61000	0.16561		117.32000	0.11732	165.610	8.79	0.07	0.00	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.66	Put	6,397.54000	6.39754		7,111.23000	7.11123	6,397.540	8.79	0.84	0.00	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	561.96000	0.56196		424.13000	0.42413	561.960	8.79	0.19	0.00	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.94	Put	5,305.80000	5.30580		5,974.43000	5.97443	5,305.800	8.79	0.78	0.00	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	11.16	Put	1,877.47000	1.87747		2,262.62000	2.26262	1,877.470	9.04	0.43	0.00	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	11.35	Call	3,172.18000	3.17218		2,686.01000	2.68601	3,172.180	9.18	0.62	0.00	0.00	0	5,000.0
R2030	On 02/02/2023	Bond Future	11.55	Call	3,739.06000	3.73906		3,207.87000	3.20787	3,739.060	9.36	0.68	0.00	0.00	0	5,000.0
R2030	On 04/05/2023	Bond Future			11.14554	87.51891		11.34659	86.67867		8.94	0.00	0.00	0.00	0	0.0
R2030	On 04/05/2023	Bond Future	9.03	Call	295.11000	0.29511		224.39000	0.22439	295.110	8.69	0.10	0.00	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	9.58	Call	594.76000	0.59476		466.56000	0.46656	594.760	8.69	0.17	0.00	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	9.67	Call	660.97000	0.66097		521.07000	0.52107	660.970	8.69	0.19	0.00	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	9.78	Call	747.47000	0.74747		592.60000	0.59260	747.470	8.68	0.21	0.00	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	10.00	Call	934.30000	0.93430		747.80000	0.74780	934.300	8.61	0.25	0.00	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	10.42	Call	1,392.12000	1.39212		1,134.69000	1.13469	1,392.120	8.48	0.33	0.00	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	10.65	Call	1,706.34000	1.70634		1,404.75000	1.40475	1,706.340	8.41	0.39	0.00	0.00	0	350.0
R2030	On 04/05/2023	Bond Future	11.34	Put	2,269.96000	2.26996		2,662.18000	2.66218	2,269.960	8.64	0.44	0.00	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	11.62	Put	1,829.51000	1.82951		2,165.52000	2.16552	1,829.510	8.84	0.37	0.00	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	12.04	Put	1,326.84000	1.32684		1,588.81000	1.58881	1,326.840	9.20	0.29	0.00	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	12.50	Put	939.33000	0.93933		1,136.08000	1.13608	939.330	9.64	0.21	0.00	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	12.57	Put	891.93000	0.89193		1,080.15000	1.08015	891.930	9.71	0.20	0.00	0.00	0	350.0
R2030	On 03/08/2023	Bond Future			11.31557	85.22997		11.52749	84.37368		8.81	0.00	0.00	0.00	0	0.0
R2030	On 03/08/2023	Bond Future	10.40	Call	1,402.51000	1.40251		1,153.10000	1.15310	1,402.510	8.29	0.32	0.00	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	1,724.15000	1.72415		1,431.81000	1.43181	1,724.150	8.26	0.37	0.00	0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	1,249.82000	1.24982		1,479.98000	1.47998	1,249.820	9.34	0.25	0.00	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	1,034.86000	1.03486		1,230.48000	1.23048	1,034.860	9.63	0.21	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			11.02354	86.73631		11.20726	85.78915		10.04	0.00	1,306,422,301.22	15,062	68,455.0	
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	0.01000	0.00001		0.00000	0.00000	0.010	10.19	0.00	0.00	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.80	Call	0.01000	0.00001		0.00000	0.00000	0.010	9.92	0.00	0.00	0.00	0	900.0
R2032	On 04/08/2022	Bond Future	10.50	Call	6.31000	0.00631		0.84000	0.00084	6.310	7.62	0.01	0.00	0.00	0	900.0
R2032	On 04/08/2022	Bond Future	10.70	Put	1,768.57000	1.76857		2,665.44000	2.66544	1,768.570	8.11	0.90	0.00	0.00	0	7,500.0
R2032	On 04/08/2022	Bond Future	11.00	Put	641.67000	0.64167		1,278.06000	1.27806	641.670	8.85	0.53	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	25.39000	0.02539		103.77000	0.10377	25.390	10.26	0.04	0.00	0	800.0	
R2032	On 03/11/2022	Bond Future			11.21956	83.89067		11.41122	82.93044		11.10	0.00	1,204,586,130.53	14,359	103,623.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	27.75000	0.02775		15.60000	0.01560	27.750	10.24	0.02	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	32.48000	0.03248		18.42000	0.01842	32.480	10.24	0.02	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	44.10000	0.04410		25.46000	0.02546	44.100	10.24	0.03	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	154.44000	0.15444		96.21000	0.09621	154.440	10.21	0.08	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	6,105.38000	6.10538		6,978.96000	6.97896	6,105.380	10.18	0.89	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	5,858.26000	5.85826		6,722.88000	6.72288	5,858.260	10.17	0.88	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	302.01000	0.30201		196.75000	0.19675	302.010	10.16	0.13	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	4,332.83000	4.33283		5,120.81000	5.12081	4,332.830	10.11	0.79	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	4,035.65000	4.03565		4,803.35000	4.80335	4,035.650	10.10	0.76	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	751.81000	0.75181		524.61000	0.52461	751.810	10.08	0.28	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.55	Put	1,206.13000	1.20613		1,592.50000	1.59250	1,206.130	10.84	0.36	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	418.01000	0.41801		588.35000	0.58835	418.010	11.88	0.15	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future			11.38556	85.38957		11.58558	84.41335		10.87	0.00	0.00	0	18.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	142.91000	0.14291		98.74000	0.09874	142.910	10.20	0.05	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	192.32000	0.19232		134.82000	0.13482	192.320	10.20	0.07	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	9.92	Call	411.99000	0.41199		300.47000	0.30047	411.990	10.20	0.13	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	6,922.07000	6.92207		7,747.29000	7.74729	6,922.070	10.17	0.82	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	640.34000	0.64034		478.25000	0.47825	640.340	10.16	0.19	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	5,444.09000	5.44409		6,199.70000	6.19970	5,444.090	10.12	0.75	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	1,149.33000	1.14933		887.91000	0.88791	1,149.330	10.09	0.30	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	1,675.15000	1.67515		2,055.23000	2.05523	1,675.150	10.70	0.35	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	711.55000	0.71155		903.21000	0.90321	711.550	11.79	0.17	0.00	0	750.0	
R2032	On 04/05/2023	Bond Future			11.54485	82.83833		11.75385	81.84434		11.08	0.00	0.00	0	0.0	
R2032	On 04/05/2023	Bond Future	10.62	Call	1,353.99000	1.35399		1,087.08000	1.08708	1,353.990	10.42	0.29	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	11.37	Call	2,652.97000	2.65297		2,212.31000	2.21231	2,652.970	10.40	0.47	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	13.43	Put	750.85000	0.75085		918.66000	0.91866	750.850	12.40	0.15	0.00	0	400.0	
R2032	On 03/08/2023	Bond Future			11.69708	84.46670		11.91554	83.45364		10.39	0.00	0.00	0	2,600.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	3,928.69000	3.92869		3,385.63000	3.38563	3,928.690	10.10	0.56	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			11.26111	88.08345		11.39928	87.27828		11.11	0.00	75,751,767.00	860	119,462.0	
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	3.17000	0.00317		1.00000	0.00100	3.170	10.31	0.01	0.00	0	394.0	
R2035	On 04/08/2022	Bond Future	10.64	Put	3,768.79000	3.76879		4,568.36000	4.56836	3,768.790	10.06	0.99	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	11.13	Put	1,136.31000	1.13631		1,757.43000	1.75743	1,136.310	10.21	0.67	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	12.18	Put	2.04000	0.00204		9.54000	0.00954	2.040	11.84	0.00	0.00	0	394.0	
R2035	On 03/11/2022	Bond Future			11.44360	84.92154		11.58724	84.10551		12.41	0.00	0.00	0	8,092.0	
R2035	On 03/11/2022	Bond Future	9.82	Call	59.28000	0.05928		39.43000	0.03943	59.280	11.08	0.03	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.30	Call	225.90000	0.22590		160.16000	0.16016	225.900	11.09	0.10	0.00	0	976.0	
R2035	On 03/11/2022	Bond Future	10.57	Put	5,646.72000	5.64672		6,349.23000	6.34923	5,646.720	11.10	0.84	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	3,637.51000	3.63751		4,229.07000	4.22907	3,637.510	11.12	0.69	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	11.05	Call	1,101.25000	1.10125		856.94000	0.85694	1,101.250	11.18	0.34	0.00	0	976.0	
R2035	On 03/11/2022	Bond Future	12.68	Put	378.04000	0.37804		495.37000	0.49537	378.040	13.52	0.12	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future			11.60220	86.43736		11.75167	85.60791		12.19	0.00	0.00	0	72,176.0	
R2035	On 02/02/2023	Bond Future	9.81	Call	238.08000	0.23808		182.73000	0.18273	238.080	11.15	0.08	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	9.89	Call	275.65000	0.27565		212.74000	0.21274	275.650	11.15	0.09	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	10.30	Call	550.81000	0.55081		437.04000	0.43704	550.810	11.15	0.16	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future	10.64	Call	911.48000	0.91148		739.13000	0.73913	911.480	11.15	0.23	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	10.66	Put	6,452.20000	6.45220		7,105.39000	7.10539	6,452.200	11.15	0.76	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.05	Call	1,548.76000	1.54876		1,287.41000	1.28741	1,548.760	11.14	0.34	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future	11.06	Put	4,679.10000	4.67910		5,244.82000	5.24482	4,679.100	11.14	0.65	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.98	Put	2,027.57000	2.02757		2,362.07000	2.36207	2,027.570	11.85	0.37	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	13.22	Put	639.06000	0.63906		770.01000	0.77001	639.060	13.54	0.14	0.00	0	976.0	
R2035	On 04/05/2023	Bond Future			11.74613	83.56464		11.90158	82.72023		12.58	0.00	0.00	0	0.0	
R2035	On 04/05/2023	Bond Future	9.85	Call	489.18000	0.48918		398.70000	0.39870	489.180	11.74	0.12	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	10.42	Call	993.64000	0.99364		830.41000	0.83041	993.640	11.74	0.21	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	10.60	Call	1,213.49000	1.21349		1,021.76000	1.02176	1,213.490	11.74	0.25	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	11.17	Call	2,135.79000	2.13579		1,839.01000	1.83901	2,135.790	11.71	0.38	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	12.46	Put	2,034.12000	2.03412		2,322.83000	2.32283	2,034.120	12.54	0.32	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	13.18	Put	1,190.06000	1.19006		1,376.41000	1.37641	1,190.060	13.41	0.20	0.00	0	491.0	
R2035	On 03/08/2023	Bond Future			11.88529	85.20639		12.04711	84.34589		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			11.41398	79.81602		11.56203	78.94708		12.44	0.00	958,271,136.12	12,006	124,394.0	
R2037	On 04/08/2022	Bond Future	10.10	Call	0.02000	0.00002		0.00000	0.00000	0.020	13.30	0.00	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	10.90	Put	3,153.46000	3.15346		4,006.37000	4.00637	3,153.460	11.22	0.96	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.21	Call	236.26000	0.23626		100.74000	0.10074	236.260	11.22	0.24	0.00	0	1,050.0	
R2037	On 04/08/2022	Bond Future	11.42	Put	671.63000	0.67163		1,204.36000	1.20436	671.630	11.47	0.49	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.95	Put	34.31000	0.03431		111.28000	0.11128	34.310	12.35	0.04	0.00	0	1,050.0	
R2037	On 03/11/2022	Bond Future			11.58443	81.01773		11.73807	80.13680		13.18	0.00	985,661,703.18	12,166	20,963.0	
R2037	On 02/02/2023	Bond Future			11.73212	78.20659		11.89171	77.31095		13.71	0.00	0.00	0	63,547.0	
R2037	On 04/05/2023	Bond Future			11.87514	79.68073		12.04091	78.76889		13.42	0.00	0.00	0	0.0	
R2037	On 04/05/2023	Bond Future	11.03	Call	1,685.32000	1.68532		1,420.70000	1.42070	1,685.320	12.50	0.31	0.00	0	400.0	
R2037	On 04/05/2023	Bond Future	11.78	Call	3,322.56000	3.32256		2,892.39000	2.89239	3,322.560	12.69	0.50	0.00	0	400.0	
R2037	On 04/05/2023	Bond Future	13.73	Put	933.70000	0.93370		1,092.06000	1.09206	933.700	15.05	0.16	0.00	0	400.0	
R2037	On 03/08/2023	Bond Future			12.01626	76.98809		12.18870	76.05878		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			11.46278	81.81734		11.59564	80.97665		13.05	0.00	1,474,675,736.16	18,024	87,170.0	
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	2.84000	0.00284		0.96000	0.00096	2.840	12.32	0.00	0.00	0	460.0	
R2040	On 04/08/2022	Bond Future	12.24	Put	6.73000	0.00673		25.75000	0.02575	6.730	13.52	0.01	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			11.62619	83.04915		11.76401	82.19692		13.82	0.00	1,314,668,044.50	15,830	35,523.0
R2040	On 03/11/2022	Bond Future	10.70	Call	407.16000	0.40716		300.50000	0.30050	407.160	12.36	0.15	0.00	0	1,078.0
R2040	On 03/11/2022	Bond Future	10.80	Call	509.56000	0.50956		380.65000	0.38065	509.560	12.36	0.18	0.00	0	1,500.0
R2040	On 03/11/2022	Bond Future	11.20	Call	1,121.48000	1.12148		877.13000	0.87713	1,121.480	12.38	0.32	0.00	0	1,078.0
R2040	On 03/11/2022	Bond Future	11.30	Call	1,341.93000	1.34193		1,062.37000	1.06237	1,341.930	12.44	0.37	0.00	0	1,160.0
R2040	On 03/11/2022	Bond Future	11.50	Call	1,880.22000	1.88022		1,526.03000	1.52603	1,880.220	12.69	0.46	0.00	0	1,500.0
R2040	On 03/11/2022	Bond Future	12.00	Call	3,649.10000	3.64910		3,116.33000	3.11633	3,649.100	13.39	0.66	0.00	0	1,160.0
R2040	On 03/11/2022	Bond Future	12.52	Put	661.94000	0.66194		844.00000	0.84400	661.940	14.31	0.18	0.00	0	1,078.0
R2040	On 02/02/2023	Bond Future			11.76773	80.02389		11.91079	79.15753		14.41	0.00	0.00	0	62,354.0
R2040	On 02/02/2023	Bond Future	10.21	Call	390.11000	0.39011		307.32000	0.30732	390.110	13.17	0.11	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	10.96	Call	1,230.11000	1.23011		1,015.53000	1.01553	1,230.110	13.17	0.27	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	12.27	Put	2,027.86000	2.02786		2,347.27000	2.34727	2,027.860	14.44	0.34	0.00	0	388.0
R2040	On 04/05/2023	Bond Future			11.90428	81.53253		12.05278	80.65046		14.11	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future	10.17	Call	646.23000	0.64623		534.65000	0.53465	646.230	13.17	0.14	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	10.73	Call	1,276.28000	1.27628		1,080.92000	1.08092	1,276.280	13.16	0.24	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	10.92	Call	1,565.41000	1.56541		1,335.68000	1.33568	1,565.410	13.15	0.28	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	11.48	Call	2,672.03000	2.67203		2,327.59000	2.32759	2,672.030	13.12	0.42	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	12.78	Put	2,025.65000	2.02565		2,299.99000	2.29999	2,025.650	14.48	0.29	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	13.45	Put	1,258.64000	1.25864		1,443.21000	1.44321	1,258.640	15.43	0.19	0.00	0	486.0
R2040	On 03/08/2023	Bond Future			12.03874	78.62597		12.19309	77.72701		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			11.43612	78.90001		11.57389	78.01100		13.69	0.00	84,896,410.76	1,076	34,196.0
R2044	On 03/11/2022	Bond Future			11.58949	80.08794		11.73235	79.18666		14.51	0.00	86,174,623.44	1,076	31,943.0
R2044	On 03/11/2022	Bond Future	10.60	Call	344.61000	0.34461		248.07000	0.24807	344.610	12.97	0.13	0.00	0	1,600.0
R2044	On 03/11/2022	Bond Future	11.30	Call	1,436.91000	1.43691		1,128.75000	1.12875	1,436.910	13.07	0.38	0.00	0	1,600.0
R2044	On 02/02/2023	Bond Future			11.72181	77.13499		11.87001	76.21866		15.15	0.00	0.00	0	29,403.0
R2044	On 04/05/2023	Bond Future			11.84897	78.58919		12.00269	77.65619		14.84	0.00	0.00	0	0.0
R2044	On 03/08/2023	Bond Future			11.97369	75.75010		12.13332	74.79922		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			11.40112	81.97725		11.52883	81.13386		13.34	0.00	54,924,757.50	670	113,346.0
R2048	On 04/08/2022	Bond Future	10.20	Call	0.03000	0.00003		0.01000	0.00001	0.030	13.98	0.00	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.30	Call	0.09000	0.00009		0.03000	0.00003	0.090	13.71	0.00	0.00	0	1,200.0
R2048	On 04/08/2022	Bond Future	10.90	Call	25.47000	0.02547		9.66000	0.00966	25.470	12.04	0.03	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	11.00	Call	55.42000	0.05542		21.94000	0.02194	55.420	11.76	0.07	0.00	0	1,200.0
R2048	On 04/08/2022	Bond Future	11.00	Put	2,812.51000	2.81251		3,622.42000	3.62242	2,812.510	11.76	0.93	0.00	0	50.0
R2048	On 03/11/2022	Bond Future			11.55360	78.78667		11.68614	77.93176		14.96	0.00	257,159,690.88	3,264	230,507.0
R2048	On 03/11/2022	Bond Future	11.20	Call	1,333.05000	1.33305		1,061.45000	1.06145	1,333.050	13.67	0.36	0.00	0	1,650.0
R2048	On 03/11/2022	Bond Future	11.90	Call	3,698.70000	3.69870		3,172.33000	3.17233	3,698.700	14.77	0.65	0.00	0	1,650.0
R2048	On 02/02/2023	Bond Future			11.68546	80.19316		11.82303	79.32398		14.73	0.00	0.00	0	0.0
R2048	On 04/05/2023	Bond Future			11.80390	77.26645		11.94651	76.38156		15.31	0.00	0.00	0	0.0
R2048	On 03/08/2023	Bond Future			11.91726	78.78479		12.06518	77.88295		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			11.25775	67.74105		11.39054	67.06675		12.53	0.00	0.00	0	21,569.0
R209	On 03/11/2022	Bond Future			11.41948	65.61585		11.55702	64.93232		13.96	0.00	0.00	0	6,739.0
R209	On 03/11/2022	Bond Future	9.25	Call	7.52000	0.00752		4.72000	0.00472	7.520	12.47	0.01	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	91.84000	0.09184		63.61000	0.06361	91.840	12.47	0.05	10,168,157.71	3,000	5,000.0
R209	On 03/11/2022	Bond Future	10.00	Put	7,782.74000	7.78274		8,438.04000	8.43804	7,782.740	12.47	0.95	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	3,053.78000	3.05378		3,539.77000	3.53977	3,053.780	12.51	0.67	66,607,307.13	1,500	8,500.0
R209	On 03/11/2022	Bond Future	12.00	Put	821.26000	0.82126		1,027.22000	1.02722	821.260	13.96	0.27	52,542,027.84	3,000	5,000.0
R209	On 02/02/2023	Bond Future			11.55577	66.78818		11.69821	66.09328		13.76	0.00	0.00	0	2,066.0
R209	On 04/05/2023	Bond Future			11.68502	64.89479		11.83262	64.18735		14.17	0.00	0.00	0	0.0
R209	On 03/08/2023	Bond Future			11.80694	66.17031		11.95990	65.44930		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			223.13231	223.13231		224.73478	224.73478			0.00	0.00	0	512.0
R210	On 03/11/2022	Bond Future			223.55078	223.55078		225.18086	225.18086			0.00	0.00	0	556.0
R210	On 02/02/2023	Bond Future			227.59192	227.59192		229.25436	229.25436			0.00	0.00	0	300.0
R210	On 04/05/2023	Bond Future			228.82954	228.82954		230.52926	230.52926			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			233.36570	233.36570		235.10012	235.10012			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			10.89886	81.74494		11.05743	81.00608		9.63	0.00	0.00	0	33,034.0
R213	On 03/11/2022	Bond Future			11.09822	79.43584		11.26370	78.68695		10.61	0.00	0.00	0	98.0
R213	On 03/11/2022	Bond Future	9.13	Call	31.57000	0.03157		20.07000	0.02007	31.570	10.33	0.02	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	37.56000	0.03756		24.06000	0.02406	37.560	10.33	0.02	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	6,202.95000	6.20295		6,892.49000	6.89249	6,202.950	10.29	0.90	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	5,569.73000	5.56973		6,242.18000	6.24218	5,569.730	10.22	0.88	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	4,666.61000	4.66661		5,306.62000	5.30662	4,666.610	10.11	0.83	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	3,944.02000	3.94402		4,549.16000	4.54916	3,944.020	10.03	0.78	0.00	0	200.0
R213	On 02/02/2023	Bond Future			11.27073	80.85347		11.44371	80.09224		10.28	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	138.86000	0.13886		102.25000	0.10225	138.860	9.96	0.06	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	6,396.33000	6.39633		7,037.90000	7.03790	6,396.330	9.96	0.82	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	5,057.81000	5.05781		5,647.79000	5.64779	5,057.810	9.83	0.75	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	924.27000	0.92427		739.09000	0.73909	924.270	9.80	0.27	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	927.20000	0.92720		1,132.71000	1.13271	927.200	10.50	0.24	0.00	0	912.0
R213	On 04/05/2023	Bond Future			11.42862	78.82570		11.60944	78.05077		10.38	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			11.58226	80.37353		11.77156	79.58382		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	11.37090	65.53527	11.50356	64.83203		13.49	0.00	0.00	0	75,290.0
R214		On 03/11/2022	Bond Future	11.52227	63.23495	11.65961	62.52200		15.10	0.00	6,702,904.70	106	2,416.0
R214		On 02/02/2023	Bond Future	11.65282	64.36363	11.79502	63.63886		14.90	0.00	0.00	0	65,489.0
R214		On 04/05/2023	Bond Future	11.77011	62.27955	11.91723	61.54158		15.41	0.00	0.00	0	0.0
R214		On 03/08/2023	Bond Future	11.88219	63.50300	12.03446	62.75095		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 :											23,238,136,200.05	110,118	1 914 706.0
Grand Total:											23,238,136,200.05	110,118	1 914 706.0