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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/07/2022

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	810.88000	810.88000		807.57000	807.57000			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	823.17700	823.17700		819.85100	819.85100			0.00	0.00	0	0.0
AL37	On	02/02/2023	Index Future	837.81900	837.81900		834.46600	834.46600			0.00	0.00	0	0.0
AL37	On	04/05/2023	Index Future	853.53500	853.53500		850.13600	850.13600			0.00	0.00	0	0.0
AL37	On	03/08/2023	Index Future	870.23800	870.23800		866.78300	866.78300			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	917.60100	917.60100		914.44300	914.44300			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	931.51600	931.51600		928.34900	928.34900			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	948.08600	948.08600		944.89800	944.89800			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	965.87000	965.87000		962.64100	962.64100			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	984.77000	984.77000		981.49200	981.49200			0.00	0.00	0	0.0
ALBI	On	04/08/2022	Index Future	819.72600	819.72600		816.65700	816.65700			0.00	0.00	0	60.0
ALBI	On	03/11/2022	Index Future	832.15700	832.15700		829.07600	829.07600			0.00	141,466,690.00	17	138.0
ALBI	On	02/02/2023	Index Future	846.96000	846.96000		843.85500	843.85500			0.00	0.00	0	0.0

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ALBI	On 04/05/2023	Index Future	862.84700		862.84700		859.70100	859.70100			0.00	0.00	0	0.0
ALBI	On 03/08/2023	Index Future	879.73100		879.73100		876.53600	876.53600			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	12.16935		74.97119		12.21729	74.74242			0.00	0.00	0	0.0
ES33	On 03/11/2022	Bond Future	12.39071		72.33335		12.44050	72.10207			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	12.58958		73.64158		12.64133	73.40711			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future	12.77798		71.25222		12.83186	71.01378			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future	12.96121		72.66790		13.01736	72.42509			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	12.47594		73.51939		12.52865	73.23021			0.00	0.00	0	0.0
ES42	On 03/11/2022	Bond Future	12.67658		70.38335		12.73138	70.09076			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	12.85044		71.65889		12.90734	71.36192			0.00	0.00	0	4,769.0
ES42	On 04/05/2023	Bond Future	13.02266		68.76164		13.08188	68.45956			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future	13.18500		70.13031		13.24659	69.82257			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	808.14300		808.14300		805.13100	805.13100			0.00	2,262,800,400.00	280	44.0
GOVI	On 03/11/2022	GOVI	820.39800		820.39800		817.37400	817.37400			0.00	2,247,890,520.00	274	832.0
GOVI	On 02/02/2023	GOVI	834.99100		834.99100		831.94500	831.94500			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI	850.65400		850.65400		847.56700	847.56700			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI	867.30000		867.30000		864.16500	864.16500			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	162.51612		162.51612		162.24266	162.24266			0.00	0.00	0	9,167.0
I2025	On 03/11/2022	Bond Future	165.00067		165.00067		164.72524	164.72524			0.00	0.00	0	1,199.0
I2025	On 02/02/2023	Bond Future	166.27986		166.27986		166.00163	166.00163			0.00	0.00	0	1,918.0
I2025	On 04/05/2023	Bond Future	169.44182		169.44182		169.15939	169.15939			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future	171.03616		171.03616		170.74896	170.74896			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	119.17295		119.17295		119.01097	119.01097			0.00	0.00	0	1,629.0
I2029	On 03/11/2022	Bond Future	119.73706		119.73706		119.57431	119.57431			0.00	0.00	0	1,012.0
I2029	On 02/02/2023	Bond Future	121.89980		121.89980		121.73559	121.73559			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		122.91950	122.91950		122.75299	122.75299			0.00	0.00	0	0.0
I2029	On 03/08/2023	Bond Future		125.35507	125.35507		125.18587	125.18587			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		112.96928	112.96928		112.38027	112.38027			0.00	0.00	0	3,796.0
I2033	On 03/11/2022	Bond Future		113.36300	113.36300		112.76648	112.76648			0.00	0.00	0	420.0
I2033	On 02/02/2023	Bond Future		115.41012	115.41012		114.80442	114.80442			0.00	0.00	0	5,877.0
I2033	On 04/05/2023	Bond Future		116.22063	116.22063		115.60422	115.60422			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future		118.52337	118.52337		117.89519	117.89519			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		126.30671	126.30671		126.20821	126.20821			0.00	0.00	0	3,429.0
I2038	On 03/11/2022	Bond Future		128.23759	128.23759		128.13934	128.13934			0.00	0.00	0	2,268.0
I2038	On 02/02/2023	Bond Future		128.64072	128.64072		128.54237	128.54237			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future		131.08779	131.08779		130.98833	130.98833			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future		131.70263	131.70263		131.60195	131.60195			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		115.31947	115.31947		115.32060	115.32060			0.00	422,530,538.08	3,664	9,487.0
I2046	On 03/11/2022	Bond Future		115.10617	115.10617		115.10897	115.10897			0.00	421,749,006.88	3,664	13,085.0
I2046	On 02/02/2023	Bond Future		117.18582	117.18582		117.19006	117.19006			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future		117.37508	117.37508		117.38018	117.38018			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future		119.70196	119.70196		119.70780	119.70780			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		117.45234	117.45234		116.89660	116.89660			0.00	352,474,472.34	3,001	7,656.0
I2050	On 03/11/2022	Bond Future		119.24785	119.24785		118.68540	118.68540			0.00	357,862,797.85	3,001	6,845.0
I2050	On 02/02/2023	Bond Future		119.27731	119.27731		118.70617	118.70617			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future		121.54610	121.54610		120.96498	120.96498			0.00	0.00	0	0.0
I2050	On 03/08/2023	Bond Future		121.75311	121.75311		121.16103	121.16103			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		316.82000	316.82000		316.18900	316.18900			0.00	44,354,800.00	14	17.0
IGOV	On 03/11/2022	Index Future		321.70400	321.70400		321.07600	321.07600			0.00	45,038,560.00	14	699.0
IGOV	On 02/02/2023	Index Future		327.50300	327.50300		326.87600	326.87600			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future		333.72200	333.72200		333.09000	333.09000			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future		340.32700	340.32700		339.68700	339.68700			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future		5.78000	94.22000		5.78500	94.21500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		6.00500	93.99500		5.99500	94.00500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future		6.49000	93.51000		6.53000	93.47000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future		6.70000	93.30000		6.70000	93.30000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		7.10500	92.89500		7.20500	92.79500			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			7.28000		92.72000		7.33000	92.67000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.56000		92.44000		7.71000	92.29000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.83000		92.17000		8.04000	91.96000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.99500		92.00500		8.34000	91.66000			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.00500		91.99500		8.20000	91.80000			0.00	0.00	0	172.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.10000		91.90000		8.40500	91.59500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.12500		91.87500		8.29500	91.70500			0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future			9.10042		106.36042		9.21436	105.94589		5.44	0.00	1,915,125,722.52	18,006	88,232.0
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	2.70000		0.00270		18.38000	0.01838	2.700	5.83	0.01	0.00	0	3,541.0
R186	On 03/11/2022	Bond Future			9.31837		107.96031		9.44053	107.54103		5.55	0.00	903,627,794.70	8,370	38,957.0
R186	On 03/11/2022	Bond Future	8.23	Call	221.93000		0.22193		180.61000	0.18061	221.930	5.89	0.13	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	2,088.28000		2.08828		2,394.23000	2.39423	2,088.280	5.50	0.67	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.48406		104.58781		9.61560	104.16242		5.50	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			9.64205		106.55641		9.78451	106.12379		5.24	0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.79125		103.34584		9.94630	102.90523		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			331.05343		331.05343		331.01137	331.01137			0.00	0.00	0	594.0
R197	On 03/11/2022	Bond Future			336.11453		336.11453		336.07644	336.07644			0.00	0.00	0	221.0
R197	On 02/02/2023	Bond Future			333.36046		333.36046		333.32599	333.32599			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			339.70309		339.70309		339.67029	339.67029			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			337.29671		337.29671		337.26507	337.26507			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			244.38329		244.38329		243.92077	243.92077			0.00	1,371,967,790.06	5,614	5,614.0
R202	On 03/11/2022	Bond Future			248.11931		248.11931		247.65308	247.65308			0.00	1,392,941,806.34	5,614	6,073.0
R202	On 02/02/2023	Bond Future			247.91296		247.91296		247.44134	247.44134			0.00	0.00	0	440.0
R202	On 04/05/2023	Bond Future			252.62796		252.62796		252.14936	252.14936			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			252.77928		252.77928		252.29231	252.29231			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			6.93551		103.86371		6.98497	103.83698		0.71	0.00	0.00	0	24,611.0
R2023	On 03/11/2022	Bond Future			7.60290		101.50690		7.68731	101.48122		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			10.55192		87.24304		10.59977	87.02092		8.76	0.00	150,058,028.80	1,720	67,631.0

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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	21.69000	0.02169		58.49000	0.05849	21.690	7.67	0.05	0.00	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			10.75270	88.55538		10.80263	88.33108		9.27	0.00	151,429,699.80	1,710	34,764.0	
R2030	On 03/11/2022	Bond Future	9.70	Call	291.45000	0.29145		275.08000	0.27508	291.450	9.18	0.14	0.00	0	500.0	
R2030	On 03/11/2022	Bond Future	10.20	Call	695.95000	0.69595		655.00000	0.65500	695.950	8.83	0.28	0.00	0	500.0	
R2030	On 03/11/2022	Bond Future	11.57	Put	508.92000	0.50892		574.47000	0.57447	508.920	9.59	0.20	0.00	0	500.0	
R2030	On 02/02/2023	Bond Future			10.92298	86.12774		10.97520	85.90059		9.31	0.00	0.00	0	5,200.0	
R2030	On 02/02/2023	Bond Future	8.81	Call	105.67000	0.10567		99.31000	0.09931	105.670	8.79	0.05	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.08	Call	176.04000	0.17604		165.61000	0.16561	176.040	8.79	0.07	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	9.66	Put	6,196.30000	6.19630		6,397.54000	6.39754	6,196.300	8.79	0.84	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.83	Call	594.52000	0.59452		561.96000	0.56196	594.520	8.79	0.20	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	9.94	Put	5,116.07000	5.11607		5,305.80000	5.30580	5,116.070	8.79	0.77	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	11.16	Put	1,764.25000	1.76425		1,877.47000	1.87747	1,764.250	9.04	0.41	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	11.35	Call	3,298.81000	3.29881		3,172.18000	3.17218	3,298.810	9.18	0.64	0.00	0	5,000.0	
R2030	On 02/02/2023	Bond Future	11.55	Call	3,878.21000	3.87821		3,739.06000	3.73906	3,878.210	9.36	0.69	0.00	0	5,000.0	
R2030	On 04/05/2023	Bond Future			11.09075	87.74972		11.14554	87.51891		8.94	0.00	0.00	0	0.0	
R2030	On 04/05/2023	Bond Future	9.03	Call	311.71000	0.31171		295.11000	0.29511	311.710	8.69	0.10	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	9.58	Call	625.94000	0.62594		594.76000	0.59476	625.940	8.69	0.18	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	695.18000	0.69518		660.97000	0.66097	695.180	8.69	0.19	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	785.58000	0.78558		747.47000	0.74747	785.580	8.68	0.21	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	980.84000	0.98084		934.30000	0.93430	980.840	8.61	0.25	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	1,457.89000	1.45789		1,392.12000	1.39212	1,457.890	8.48	0.35	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	10.65	Call	1,784.25000	1.78425		1,706.34000	1.70634	1,784.250	8.41	0.40	0.00	0	350.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	2,157.01000	2.15701		2,269.96000	2.26996	2,157.010	8.64	0.42	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,731.90000	1.73190		1,829.51000	1.82951	1,731.900	8.84	0.36	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	1,249.57000	1.24957		1,326.84000	1.32684	1,249.570	9.20	0.27	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	880.20000	0.88020		939.33000	0.93933	880.200	9.64	0.20	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	12.57	Put	835.19000	0.83519		891.93000	0.89193	835.190	9.71	0.19	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future			11.25791	85.46486		11.31557	85.22997		8.81	0.00	0.00	0	0.0	
R2030	On 03/08/2023	Bond Future	10.40	Call	1,467.70000	1.46770		1,402.51000	1.40251	1,467.700	8.29	0.33	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	10.65	Call	1,801.08000	1.80108		1,724.15000	1.72415	1,801.080	8.26	0.38	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future	12.59	Put	1,182.75000	1.18275		1,249.82000	1.24982	1,182.750	9.34	0.24	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	12.89	Put	977.30000	0.97730		1,034.86000	1.03486	977.300	9.63	0.20	0.00	0	350.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2032	On 04/08/2022	Bond Future			10.95573	87.08957		11.02354	86.73631		10.04	0.00	9,318,583.99	107	68,400.0	
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	800.0	
R2032	On 04/08/2022	Bond Future	9.72	Call	0.00000	0.00000		0.01000	0.00001	0.000	10.19	0.00	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.80	Call	0.00000	0.00000		0.01000	0.00001	0.000	9.92	0.00	0.00	0	900.0	
R2032	On 04/08/2022	Bond Future	10.50	Call	5.78000	0.00578		6.31000	0.00631	5.780	7.62	0.01	0.00	0	900.0	
R2032	On 04/08/2022	Bond Future	10.70	Put	1,424.13000	1.42413		1,768.57000	1.76857	1,424.130	8.11	0.87	0.00	0	7,500.0	
R2032	On 04/08/2022	Bond Future	11.00	Put	401.22000	0.40122		641.67000	0.64167	401.220	8.85	0.43	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	6.01000	0.00601		25.39000	0.02539	6.010	10.26	0.01	0.00	0	800.0
R2032	On 03/11/2022	Bond Future			11.14898	84.24806		11.21956	83.89067		11.10	0.00	4,633,643.30	55	103,678.0
R2032	On 03/11/2022	Bond Future	9.31	Call	31.25000	0.03125		27.75000	0.02775	31.250	10.24	0.02	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	9.36	Call	36.58000	0.03658		32.48000	0.03248	36.580	10.24	0.02	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	9.46	Call	49.67000	0.04967		44.10000	0.04410	49.670	10.24	0.03	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	9.92	Call	173.38000	0.17338		154.44000	0.15444	173.380	10.21	0.09	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	10.11	Put	5,777.00000	5.77700		6,105.38000	6.10538	5,777.000	10.18	0.88	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.16	Put	5,533.10000	5.53310		5,858.26000	5.85826	5,533.100	10.17	0.86	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.21	Call	337.72000	0.33772		302.01000	0.30201	337.720	10.16	0.15	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	10.49	Put	4,035.77000	4.03577		4,332.83000	4.33283	4,035.770	10.11	0.77	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.56	Put	3,746.13000	3.74613		4,035.65000	4.03565	3,746.130	10.10	0.74	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.67	Call	832.68000	0.83268		751.81000	0.75181	832.680	10.08	0.30	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	11.55	Put	1,058.46000	1.05846		1,206.13000	1.20613	1,058.460	10.84	0.33	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	12.30	Put	351.32000	0.35132		418.01000	0.41801	351.320	11.88	0.13	0.00	0	750.0
R2032	On 02/02/2023	Bond Future			11.31206	85.75221		11.38556	85.38957		10.87	0.00	0.00	0	18.0
R2032	On 02/02/2023	Bond Future	9.31	Call	157.93000	0.15793		142.91000	0.14291	157.930	10.20	0.06	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	9.47	Call	212.07000	0.21207		192.32000	0.19232	212.070	10.20	0.08	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	9.92	Call	451.18000	0.45118		411.99000	0.41199	451.180	10.20	0.14	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	10.16	Put	6,613.09000	6.61309		6,922.07000	6.92207	6,613.090	10.17	0.81	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.22	Call	698.09000	0.69809		640.34000	0.64034	698.090	10.16	0.20	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	5,160.93000	5.16093		5,444.09000	5.44409	5,160.930	10.12	0.73	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	1,244.06000	1.24406		1,149.33000	1.14933	1,244.060	10.09	0.32	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	1,531.26000	1.53126		1,675.15000	1.67515	1,531.260	10.70	0.33	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	637.16000	0.63716		711.55000	0.71155	637.160	11.79	0.16	0.00	0	750.0
R2032	On 04/05/2023	Bond Future			11.46815	83.20717		11.54485	82.83833		11.08	0.00	0.00	0	0.0
R2032	On 04/05/2023	Bond Future	10.62	Call	1,451.53000	1.45153		1,353.99000	1.35399	1,451.530	10.42	0.31	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	11.37	Call	2,815.45000	2.81545		2,652.97000	2.65297	2,815.450	10.40	0.49	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	13.43	Put	685.99000	0.68599		750.85000	0.75085	685.990	12.40	0.14	0.00	0	400.0
R2032	On 03/08/2023	Bond Future			11.61699	84.84232		11.69708	84.46670		10.39	0.00	0.00	0	2,600.0
R2032	On 03/08/2023	Bond Future	11.90	Call	4,130.09000	4.13009		3,928.69000	3.92869	4,130.090	10.10	0.58	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			11.21362	88.36277		11.26111	88.08345		11.11	0.00	505,523,407.17	5,721	116,437.0
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	1.62000	0.00162		3.17000	0.00317	1.620	10.31	0.00	0.00	0	394.0
R2035	On 04/08/2022	Bond Future	10.64	Put	3,486.35000	3.48635		3,768.79000	3.76879	3,486.350	10.06	0.99	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	877.35000	0.87735		1,136.31000	1.13631	877.350	10.21	0.63	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	0.27000	0.00027		2.04000	0.00204	0.270	11.84	0.00	0.00	0	394.0
R2035	On 03/11/2022	Bond Future			11.39437	85.20389		11.44360	84.92154		12.41	0.00	487,451,454.69	5,721	13,813.0
R2035	On 03/11/2022	Bond Future	9.82	Call	63.07000	0.06307		59.28000	0.05928	63.070	11.08	0.03	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	241.46000	0.24146		225.90000	0.22590	241.460	11.09	0.10	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	10.57	Put	5,393.73000	5.39373		5,646.72000	5.64672	5,393.730	11.10	0.83	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	3,419.57000		3.41957	3,637.51000	3.63751	3,419.570		11.12	0.67	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	1,172.07000		1.17207	1,101.25000	1.10125	1,172.070		11.18	0.36	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	12.68	Put	328.22000		0.32822	378.04000	0.37804	328.220		13.52	0.11	0.00	0	976.0
R2035	On 02/02/2023	Bond Future			11.55112		86.72358	11.60220	86.43736			12.19	0.00	0.00	0	72,176.0
R2035	On 02/02/2023	Bond Future	9.81	Call	252.79000		0.25279	238.08000	0.23808	252.790		11.15	0.08	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	292.57000		0.29257	275.65000	0.27565	292.570		11.15	0.09	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.30	Call	583.15000		0.58315	550.81000	0.55081	583.150		11.15	0.16	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	10.64	Call	962.38000		0.96238	911.48000	0.91148	962.380		11.15	0.24	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.66	Put	6,218.14000		6.21814	6,452.20000	6.45220	6,218.140		11.15	0.75	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	1,628.99000		1.62899	1,548.76000	1.54876	1,628.990		11.14	0.36	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	11.06	Put	4,473.91000		4.47391	4,679.10000	4.67910	4,473.910		11.14	0.64	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	1,901.19000		1.90119	2,027.57000	2.02757	1,901.190		11.85	0.36	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	13.22	Put	585.81000		0.58581	639.06000	0.63906	585.810		13.54	0.13	0.00	0	976.0
R2035	On 04/05/2023	Bond Future			11.69309		83.85562	11.74613	83.56464			12.58	0.00	0.00	0	0.0
R2035	On 04/05/2023	Bond Future	9.85	Call	515.52000		0.51552	489.18000	0.48918	515.520		11.74	0.13	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	10.42	Call	1,043.09000		1.04309	993.64000	0.99364	1,043.090		11.74	0.22	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	10.60	Call	1,272.23000		1.27223	1,213.49000	1.21349	1,272.230		11.74	0.26	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	11.17	Call	2,229.62000		2.22962	2,135.79000	2.13579	2,229.620		11.71	0.39	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	12.46	Put	1,925.92000		1.92592	2,034.12000	2.03412	1,925.920		12.54	0.31	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	13.18	Put	1,118.04000		1.11804	1,190.06000	1.19006	1,118.040		13.41	0.19	0.00	0	491.0
R2035	On 03/08/2023	Bond Future			11.83014		85.50265	11.88529	85.20639			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			11.37164		80.06715	11.41398	79.81602			12.44	0.00	0.00	0	124,394.0
R2037	On 04/08/2022	Bond Future	10.10	Call	0.00000		0.00000	0.02000	0.00002	0.000		13.30	0.00	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	2,895.38000		2.89538	3,153.46000	3.15346	2,895.380		11.22	0.97	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.21	Call	232.95000		0.23295	236.26000	0.23626	232.950		11.22	0.26	0.00	0	1,050.0
R2037	On 04/08/2022	Bond Future	11.42	Put	472.90000		0.47290	671.63000	0.67163	472.900		11.47	0.42	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.95	Put	10.99000		0.01099	34.31000	0.03431	10.990		12.35	0.02	0.00	0	1,050.0
R2037	On 03/11/2022	Bond Future			11.54064		81.27152	11.58443	81.01773			13.18	0.00	28,445,032.00	350	21,313.0
R2037	On 02/02/2023	Bond Future			11.68678		78.46386	11.73212	78.20659			13.71	0.00	0.00	0	63,547.0
R2037	On 04/05/2023	Bond Future			11.82812		79.94230	11.87514	79.68073			13.42	0.00	0.00	0	0.0
R2037	On 04/05/2023	Bond Future	11.03	Call	1,752.08000		1.75208	1,685.32000	1.68532	1,752.080		12.50	0.32	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.78	Call	3,435.73000		3.43573	3,322.56000	3.32256	3,435.730		12.69	0.51	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	13.73	Put	880.09000		0.88009	933.70000	0.93370	880.090		15.05	0.15	0.00	0	400.0
R2037	On 03/08/2023	Bond Future			11.96741		77.25441	12.01626	76.98809			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			11.41550		82.11985	11.46278	81.81734			13.05	0.00	205,299,625.00	2,500	84,485.0
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	1.37000		0.00137	2.84000	0.00284	1.370		12.32	0.00	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	1.24000		0.00124	6.73000	0.00673	1.240		13.52	0.00	0.00	0	460.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 03/11/2022	Bond Future			11.57727	83.35511		11.62619	83.04915		13.82	0.00	208,387,775.00	2,500	38,023.0
R2040	On 03/11/2022	Bond Future	10.70	Call	435.10000	0.43510		407.16000	0.40716	435.100	12.36	0.16	0.00	0	1,078.0
R2040	On 03/11/2022	Bond Future	10.80	Call	544.37000	0.54437		509.56000	0.50956	544.370	12.36	0.19	0.00	0	1,500.0
R2040	On 03/11/2022	Bond Future	11.20	Call	1,194.32000	1.19432		1,121.48000	1.12148	1,194.320	12.38	0.34	0.00	0	1,078.0
R2040	On 03/11/2022	Bond Future	11.30	Call	1,426.79000	1.42679		1,341.93000	1.34193	1,426.790	12.44	0.39	0.00	0	1,160.0
R2040	On 03/11/2022	Bond Future	11.50	Call	1,990.85000	1.99085		1,880.22000	1.88022	1,990.850	12.69	0.48	0.00	0	1,500.0
R2040	On 03/11/2022	Bond Future	12.00	Call	3,824.51000	3.82451		3,649.10000	3.64910	3,824.510	13.39	0.69	0.00	0	1,160.0
R2040	On 03/11/2022	Bond Future	12.52	Put	584.03000	0.58403		661.94000	0.66194	584.030	14.31	0.17	0.00	0	1,078.0
R2040	On 02/02/2023	Bond Future			11.71708	80.33422		11.76773	80.02389		14.41	0.00	0.00	0	62,354.0
R2040	On 02/02/2023	Bond Future	10.21	Call	413.55000	0.41355		390.11000	0.39011	413.550	13.17	0.12	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	10.96	Call	1,296.62000	1.29662		1,230.11000	1.23011	1,296.620	13.17	0.28	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	12.27	Put	1,900.75000	1.90075		2,027.86000	2.02786	1,900.750	14.44	0.33	0.00	0	388.0
R2040	On 04/05/2023	Bond Future			11.85179	81.84806		11.90428	81.53253		14.11	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future	10.17	Call	680.12000	0.68012		646.23000	0.64623	680.120	13.17	0.15	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	10.73	Call	1,338.04000	1.33804		1,276.28000	1.27628	1,338.040	13.16	0.25	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	10.92	Call	1,638.90000	1.63890		1,565.41000	1.56541	1,638.900	13.15	0.29	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	11.48	Call	2,785.61000	2.78561		2,672.03000	2.67203	2,785.610	13.12	0.43	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	12.78	Put	1,917.55000	1.91755		2,025.65000	2.02565	1,917.550	14.48	0.28	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	13.45	Put	1,183.71000	1.18371		1,258.64000	1.25864	1,183.710	15.43	0.18	0.00	0	486.0
R2040	On 03/08/2023	Bond Future			11.98424	78.94731		12.03874	78.62597		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			11.39902	79.14233		11.43612	78.90001		13.69	0.00	276,998,155.00	3,500	32,369.0
R2044	On 03/11/2022	Bond Future			11.55116	80.33278		11.58949	80.08794		14.51	0.00	281,164,730.00	3,500	35,443.0
R2044	On 03/11/2022	Bond Future	10.60	Call	359.52000	0.35952		344.61000	0.34461	359.520	12.97	0.13	0.00	0	1,600.0
R2044	On 03/11/2022	Bond Future	11.30	Call	1,501.27000	1.50127		1,436.91000	1.43691	1,501.270	13.07	0.40	0.00	0	1,600.0
R2044	On 02/02/2023	Bond Future			11.68217	77.38323		11.72181	77.13499		15.15	0.00	0.00	0	29,403.0
R2044	On 04/05/2023	Bond Future			11.80793	78.84156		11.84897	78.58919		14.84	0.00	0.00	0	0.0
R2044	On 03/08/2023	Bond Future			11.93114	76.00699		11.97369	75.75010		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			11.34896	82.32638		11.40112	81.97725		13.34	0.00	94,675,337.00	1,150	112,196.0
R2048	On 04/08/2022	Bond Future	10.20	Call	0.01000	0.00001		0.03000	0.00003	0.010	13.98	0.00	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.30	Call	0.02000	0.00002		0.09000	0.00009	0.020	13.71	0.00	0.00	0	1,200.0
R2048	On 04/08/2022	Bond Future	10.90	Call	20.08000	0.02008		25.47000	0.02547	20.080	12.04	0.03	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	11.00	Call	49.76000	0.04976		55.42000	0.05542	49.760	11.76	0.07	0.00	0	1,200.0
R2048	On 04/08/2022	Bond Future	11.00	Put	2,457.72000	2.45772		2,812.51000	2.81251	2,457.720	11.76	0.93	0.00	0	50.0
R2048	On 03/11/2022	Bond Future			11.49959	79.13989		11.55360	78.78667		14.96	0.00	99,874,541.18	1,262	231,657.0
R2048	On 03/11/2022	Bond Future	11.20	Call	1,431.00000	1.43100		1,333.05000	1.33305	1,431.000	13.67	0.38	0.00	0	1,650.0
R2048	On 03/11/2022	Bond Future	11.90	Call	3,901.12000	3.90112		3,698.70000	3.69870	3,901.120	14.77	0.68	0.00	0	1,650.0
R2048	On 02/02/2023	Bond Future			11.62953	80.55160		11.68546	80.19316		14.73	0.00	0.00	0	0.0
R2048	On 04/05/2023	Bond Future			11.74599	77.63107		11.80390	77.26645		15.31	0.00	0.00	0	0.0
R2048	On 03/08/2023	Bond Future			11.85725	79.15619		11.91726	78.78479		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			11.21052	67.98328		11.25775	67.74105		12.53	0.00	136,646,392.80	2,010	20,564.0
R209	On 03/11/2022	Bond Future			11.37070	65.86075		11.41948	65.61585		13.96	0.00	132,380,107.50	2,010	6,739.0
R209	On 03/11/2022	Bond Future	9.25	Call	7.88000	0.00788		7.52000	0.00752	7.880	12.47	0.01	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	97.96000	0.09796		91.84000	0.09184	97.960	12.47	0.05	10,898,491.93	3,000	6,500.0
R209	On 03/11/2022	Bond Future	10.00	Put	7,543.96000	7.54396		7,782.74000	7.78274	7,543.960	12.47	0.95	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	2,867.79000	2.86779		3,053.78000	3.05378	2,867.790	12.51	0.66	65,182,130.12	1,500	10,000.0
R209	On 03/11/2022	Bond Future	12.00	Put	735.63000	0.73563		821.26000	0.82126	735.630	13.96	0.25	49,063,101.45	3,000	6,500.0
R209	On 02/02/2023	Bond Future			11.50538	67.03657		11.55577	66.78818		13.76	0.00	0.00	0	2,066.0
R209	On 04/05/2023	Bond Future			11.63287	65.14739		11.68502	64.89479		14.17	0.00	0.00	0	0.0
R209	On 03/08/2023	Bond Future			11.75296	66.42750		11.80694	66.17031		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			223.27443	223.27443		223.13231	223.13231			0.00	0.00	0	512.0
R210	On 03/11/2022	Bond Future			223.69187	223.69187		223.55078	223.55078			0.00	0.00	0	556.0
R210	On 02/02/2023	Bond Future			227.73274	227.73274		227.59192	227.59192			0.00	0.00	0	300.0
R210	On 04/05/2023	Bond Future			228.97145	228.97145		228.82954	228.82954			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			233.50940	233.50940		233.36570	233.36570			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			10.84108	82.01642		10.89886	81.74494		9.63	0.00	1,107,303,686.42	13,501	29,245.0
R213	On 03/11/2022	Bond Future			11.03810	79.71023		11.09822	79.43584		10.61	0.00	1,076,167,815.23	13,501	13,599.0
R213	On 03/11/2022	Bond Future	9.13	Call	34.09000	0.03409		31.57000	0.03157	34.090	10.33	0.02	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	40.58000	0.04058		37.56000	0.03756	40.580	10.33	0.03	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	5,944.96000	5.94496		6,202.95000	6.20295	5,944.960	10.29	0.90	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	5,317.25000	5.31725		5,569.73000	5.56973	5,317.250	10.22	0.87	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	4,424.97000	4.42497		4,666.61000	4.66661	4,424.970	10.11	0.81	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	3,714.46000	3.71446		3,944.02000	3.94402	3,714.460	10.03	0.76	0.00	0	200.0
R213	On 02/02/2023	Bond Future			11.20805	81.13168		11.27073	80.85347		10.28	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	149.89000	0.14989		138.86000	0.13886	149.890	9.96	0.06	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	6,157.00000	6.15700		6,396.33000	6.39633	6,157.000	9.96	0.81	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	4,836.77000	4.83677		5,057.81000	5.05781	4,836.770	9.83	0.74	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	986.45000	0.98645		924.27000	0.92427	986.450	9.80	0.28	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	846.94000	0.84694		927.20000	0.92720	846.940	10.50	0.23	0.00	0	912.0
R213	On 04/05/2023	Bond Future			11.36318	79.10861		11.42862	78.82570		10.38	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			11.51383	80.66155		11.58226	80.37353		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	11.31878	65.81500	11.37090	65.53527		13.49	0.00	0.00	0	75,290.0
R214		On 03/11/2022	Bond Future	11.46844	63.51795	11.52227	63.23495		15.10	0.00	0.00	0	2,416.0
R214		On 02/02/2023	Bond Future	11.59719	64.65086	11.65282	64.36363		14.90	0.00	0.00	0	65,489.0
R214		On 04/05/2023	Bond Future	11.71264	62.57167	11.77011	62.27955		15.41	0.00	0.00	0	0.0
R214		On 03/08/2023	Bond Future	11.82275	63.80058	11.88219	63.50300		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 :											16,960,732,637.16	119,851	1 944 222.0
Grand Total:											16,960,732,637.16	119,851	1 944 222.0