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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/07/2022

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	808.52400	808.52400	810.88000	810.88000					0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	821.31900	821.31900	823.17700	823.17700					0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	836.46800	836.46800	837.81900	837.81900					0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	852.21900	852.21900	853.53500	853.53500					0.00	0.00	0	0.0
AL37	On 03/08/2023	Index Future	868.94700	868.94700	870.23800	870.23800					0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	909.84100	909.84100	917.60100	917.60100					0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	924.23900	924.23900	931.51600	931.51600					0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	941.28600	941.28600	948.08600	948.08600					0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	959.01100	959.01100	965.87000	965.87000					0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	977.83600	977.83600	984.77000	984.77000					0.00	0.00	0	0.0
ALBI	On 04/08/2022	Index Future	812.01200	812.01200	819.72600	819.72600					0.00	146,162,160.00	18	42.0
ALBI	On 03/11/2022	Index Future	824.86200	824.86200	832.15700	832.15700					0.00	148,475,160.00	18	138.0
ALBI	On 02/02/2023	Index Future	840.07600	840.07600	846.96000	846.96000					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			855.89500	855.89500	862.84700	862.84700			0.00	0.00	0	0.0
ALBI	On 03/08/2023	Index Future			872.69600	872.69600	879.73100	879.73100			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			12.32087	74.25155	12.16935	74.97119			0.00	0.00	0	0.0
ES33	On 03/11/2022	Bond Future			12.53865	71.64917	12.39071	72.33335			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future			12.73354	72.99197	12.58958	73.64158			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future			12.92742	70.59362	12.77798	71.25222			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future			13.11653	71.99906	12.96121	72.66790			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			12.65311	72.55514	12.47594	73.51939			0.00	0.00	0	0.0
ES42	On 03/11/2022	Bond Future			12.85260	69.45076	12.67658	70.38335			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future			13.02493	70.75491	12.85044	71.65889			0.00	0.00	0	4,769.0
ES42	On 04/05/2023	Bond Future			13.20390	67.84413	13.02266	68.76164			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future			13.37331	69.19671	13.18500	70.13031			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			800.49900	800.49900	808.14300	808.14300			0.00	0.00	0	44.0
GOVI	On 03/11/2022	GOVI			813.16600	813.16600	820.39800	820.39800			0.00	0.00	0	832.0
GOVI	On 02/02/2023	GOVI			828.16500	828.16500	834.99100	834.99100			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI			843.76000	843.76000	850.65400	850.65400			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI			860.32200	860.32200	867.30000	867.30000			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future			162.57032	162.57032	162.51612	162.51612			0.00	1,116,045,246.80	6,865	4,055.0
I2025	On 03/11/2022	Bond Future			165.16074	165.16074	165.00067	165.00067			0.00	267,560,398.80	1,620	7,984.0
I2025	On 02/02/2023	Bond Future			166.55111	166.55111	166.27986	166.27986			0.00	0.00	0	1,918.0
I2025	On 04/05/2023	Bond Future			169.72881	169.72881	169.44182	169.44182			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future			171.33807	171.33807	171.03616	171.03616			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			118.91007	118.91007	119.17295	119.17295			0.00	22,355,093.16	188	1,629.0
I2029	On 03/11/2022	Bond Future			119.54666	119.54666	119.73706	119.73706			0.00	0.00	0	1,199.0
I2029	On 02/02/2023	Bond Future			121.78436	121.78436	121.89980	121.89980			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		122.80955	122.80955		122.91950	122.91950			0.00	0.00	0	0.0
I2029	On 03/08/2023	Bond Future		125.24961	125.24961		125.35507	125.35507			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		113.36434	113.36434		112.96928	112.96928			0.00	0.00	0	3,796.0
I2033	On 03/11/2022	Bond Future		113.83668	113.83668		113.36300	113.36300			0.00	0.00	0	420.0
I2033	On 02/02/2023	Bond Future		115.96704	115.96704		115.41012	115.41012			0.00	0.00	0	5,877.0
I2033	On 04/05/2023	Bond Future		116.79534	116.79534		116.22063	116.22063			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future		119.11576	119.11576		118.52337	118.52337			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		126.73555	126.73555		126.30671	126.30671			0.00	235,094,445.25	1,855	3,429.0
I2038	On 03/11/2022	Bond Future		128.75499	128.75499		128.23759	128.23759			0.00	9,399,114.27	73	4,096.0
I2038	On 02/02/2023	Bond Future		129.25179	129.25179		128.64072	128.64072			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future		131.71831	131.71831		131.08779	131.08779			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future		132.35270	132.35270		131.70263	131.70263			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		115.34956	115.34956		115.31947	115.31947			0.00	46,947,270.92	407	9,080.0
I2046	On 03/11/2022	Bond Future		115.21077	115.21077		115.10617	115.10617			0.00	49,310,209.56	428	13,473.0
I2046	On 02/02/2023	Bond Future		117.36780	117.36780		117.18582	117.18582			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future		117.56769	117.56769		117.37508	117.37508			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future		119.90452	119.90452		119.70196	119.70196			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		117.26742	117.26742		117.45234	117.45234			0.00	166,519,736.40	1,420	6,236.0
I2050	On 03/11/2022	Bond Future		119.13583	119.13583		119.24785	119.24785			0.00	0.00	0	8,244.0
I2050	On 02/02/2023	Bond Future		119.24087	119.24087		119.27731	119.27731			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future		121.51643	121.51643		121.54610	121.54610			0.00	0.00	0	0.0
I2050	On 03/08/2023	Bond Future		121.72895	121.72895		121.75311	121.75311			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		317.09400	317.09400		316.82000	316.82000			0.00	0.00	0	17.0
IGOV	On 03/11/2022	Index Future		322.19100	322.19100		321.70400	321.70400			0.00	0.00	0	699.0
IGOV	On 02/02/2023	Index Future		328.21100	328.21100		327.50300	327.50300			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future		334.46700	334.46700		333.72200	333.72200			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future		341.10600	341.10600		340.32700	340.32700			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future		5.77500	94.22500		5.78000	94.22000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		5.88500	94.11500		6.00500	93.99500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future		6.48000	93.52000		6.49000	93.51000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future		6.58000	93.42000		6.70000	93.30000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		7.10500	92.89500		7.10500	92.89500			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			7.21000	92.79000		7.28000	92.72000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.55000	92.45000		7.56000	92.44000				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.85000	92.15000		7.83000	92.17000				0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.12000	91.88000		7.99500	92.00500				0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.01500	91.98500		8.00500	91.99500				0.00	2,298,750.00	100	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.18500	91.81500		8.10000	91.90000				0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.10000	91.90000		8.12500	91.87500				0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future			9.18535	106.05124		9.10042	106.36042			5.44	0.00	819,563,982.72	7,728	83,782.0
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	4.44000	0.00444		2.70000	0.00270	4.440		5.83	0.01	0.00	0	3,541.0
R186	On 03/11/2022	Bond Future			9.38977	107.71499		9.31837	107.96031			5.55	0.00	1,162,244,742.10	10,790	46,432.0
R186	On 03/11/2022	Bond Future	8.23	Call	187.80000	0.18780		221.93000	0.22193	187.800		5.89	0.12	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	2,250.37000	2.25037		2,088.28000	2.08828	2,250.370		5.50	0.70	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.53991	104.40692		9.48406	104.58781			5.50	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			9.70086	106.37754		9.64205	106.55641			5.24	0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.85388	103.16757		9.79125	103.34584			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			331.15331	331.15331		331.05343	331.05343				0.00	190,744,306.56	576	117.0
R197	On 03/11/2022	Bond Future			336.42990	336.42990		336.11453	336.11453				0.00	167,205,660.30	497	771.0
R197	On 02/02/2023	Bond Future			333.89806	333.89806		333.36046	333.36046				0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			340.27103	340.27103		339.70309	339.70309				0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			337.89103	337.89103		337.29671	337.29671				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			244.46965	244.46965		244.38329	244.38329				0.00	18,090,754.10	74	5,614.0
R202	On 03/11/2022	Bond Future			248.36507	248.36507		248.11931	248.11931				0.00	1,490,190.42	6	6,140.0
R202	On 02/02/2023	Bond Future			248.32380	248.32380		247.91296	247.91296				0.00	0.00	0	440.0
R202	On 04/05/2023	Bond Future			253.06234	253.06234		252.62796	252.62796				0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			253.23447	253.23447		252.77928	252.77928				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			6.90792	103.87862		6.93551	103.86371			0.71	0.00	0.00	0	24,611.0
R2023	On 03/11/2022	Bond Future			7.33951	101.58713		7.60290	101.50690			0.44	0.00	25,295,195.37	249	3,608.0
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			10.68319	86.63541		10.55192	87.24304			8.76	0.00	337,618,192.77	3,897	63,988.0

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R2030	On 04/08/2022	Bond Future	8.30	Call	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	0.000	9.63	0.00	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	60.92000	0.06092		21.69000	0.02169	60.920	7.67	0.12	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			10.87785	87.99456		10.75270	88.55538		9.27	0.00	334,643,311.68	3,803	38,044.0
R2030	On 03/11/2022	Bond Future	9.70	Call	218.22000	0.21822		291.45000	0.29145	218.220	9.18	0.11	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	545.38000	0.54538		695.95000	0.69595	545.380	8.83	0.23	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	624.21000	0.62421		508.92000	0.50892	624.210	9.59	0.24	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			11.04121	85.61455		10.92298	86.12774		9.31	0.00	0.00	0	5,200.0
R2030	On 02/02/2023	Bond Future	8.81	Call	82.34000	0.08234		105.67000	0.10567	82.340	8.79	0.04	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	139.74000	0.13974		176.04000	0.17604	139.740	8.79	0.06	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.66	Put	6,628.01000	6.62801		6,196.30000	6.19630	6,628.010	8.79	0.86	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	494.82000	0.49482		594.52000	0.59452	494.820	8.79	0.17	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.94	Put	5,516.57000	5.51657		5,116.07000	5.11607	5,516.570	8.79	0.80	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	11.16	Put	1,980.46000	1.98046		1,764.25000	1.76425	1,980.460	9.04	0.45	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	11.35	Call	2,973.68000	2.97368		3,298.81000	3.29881	2,973.680	9.18	0.61	0.00	0	5,000.0
R2030	On 02/02/2023	Bond Future	11.55	Call	3,525.99000	3.52599		3,878.21000	3.87821	3,525.990	9.36	0.66	0.00	0	5,000.0
R2030	On 04/05/2023	Bond Future			11.21414	87.23103		11.09075	87.74972		8.94	0.00	0.00	0	0.0
R2030	On 04/05/2023	Bond Future	9.03	Call	260.88000	0.26088		311.71000	0.31171	260.880	8.69	0.09	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	9.58	Call	535.66000	0.53566		625.94000	0.62594	535.660	8.69	0.16	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	9.67	Call	596.99000	0.59699		695.18000	0.69518	596.990	8.69	0.17	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	9.78	Call	677.32000	0.67732		785.58000	0.78558	677.320	8.68	0.19	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	10.00	Call	851.46000	0.85146		980.84000	0.98084	851.460	8.61	0.23	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	10.42	Call	1,281.91000	1.28191		1,457.89000	1.45789	1,281.910	8.48	0.32	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	10.65	Call	1,579.77000	1.57977		1,784.25000	1.78425	1,579.770	8.41	0.37	0.00	0	350.0
R2030	On 04/05/2023	Bond Future	11.34	Put	2,379.48000	2.37948		2,157.01000	2.15701	2,379.480	8.64	0.45	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	11.62	Put	1,920.24000	1.92024		1,731.90000	1.73190	1,920.240	8.84	0.39	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	12.04	Put	1,393.84000	1.39384		1,249.57000	1.24957	1,393.840	9.20	0.30	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	12.50	Put	986.53000	0.98653		880.20000	0.88020	986.530	9.64	0.22	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	12.57	Put	936.62000	0.93662		835.19000	0.83519	936.620	9.71	0.21	0.00	0	350.0
R2030	On 03/08/2023	Bond Future			11.38703	84.94000		11.25791	85.46486		8.81	0.00	0.00	0	0.0
R2030	On 03/08/2023	Bond Future	10.40	Call	1,299.76000	1.29976		1,467.70000	1.46770	1,299.760	8.29	0.30	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	1,605.68000	1.60568		1,801.08000	1.80108	1,605.680	8.26	0.35	0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	1,309.35000	1.30935		1,182.75000	1.18275	1,309.350	9.34	0.26	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	1,083.95000	1.08395		977.30000	0.97730	1,083.950	9.63	0.22	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			11.12756	86.19827		10.95573	87.08957		10.04	0.00	321,088,555.75	3,725	65,454.0
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		0.00000	0.00000	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		0.00000	0.00000	0.000	9.92	0.00	0.00	0	900.0
R2032	On 04/08/2022	Bond Future	10.50	Call	0.23000	0.00023		5.78000	0.00578	0.230	7.62	0.00	0.00	0	900.0
R2032	On 04/08/2022	Bond Future	10.70	Put	2,250.68000	2.25068		1,424.13000	1.42413	2,250.680	8.11	0.98	0.00	0	7,500.0
R2032	On 04/08/2022	Bond Future	11.00	Put	880.58000	0.88058		401.22000	0.40122	880.580	8.85	0.71	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	22.61000	0.02261		6.01000	0.00601	22.610	10.26	0.04	0.00	0	800.0
R2032	On 03/11/2022	Bond Future			11.31756	83.39782		11.14898	84.24806		11.10	0.00	295,812,067.54	3,547	107,125.0
R2032	On 03/11/2022	Bond Future	9.31	Call	17.54000	0.01754		31.25000	0.03125	17.540	10.24	0.01	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	9.36	Call	20.74000	0.02074		36.58000	0.03658	20.740	10.24	0.01	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	9.46	Call	28.76000	0.02876		49.67000	0.04967	28.760	10.24	0.02	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	9.92	Call	109.69000	0.10969		173.38000	0.17338	109.690	10.21	0.06	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	10.11	Put	6,533.59000	6.53359		5,777.00000	5.77700	6,533.590	10.18	0.91	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.16	Put	6,280.34000	6.28034		5,533.10000	5.53310	6,280.340	10.17	0.90	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.21	Call	224.71000	0.22471		337.72000	0.33772	224.710	10.16	0.11	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	10.49	Put	4,704.78000	4.70478		4,035.77000	4.03577	4,704.780	10.11	0.82	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.56	Put	4,394.89000	4.39489		3,746.13000	3.74613	4,394.890	10.10	0.80	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.67	Call	596.94000	0.59694		832.68000	0.83268	596.940	10.08	0.24	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	11.55	Put	1,354.58000	1.35458		1,058.46000	1.05846	1,354.580	10.84	0.39	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	12.30	Put	470.55000	0.47055		351.32000	0.35132	470.550	11.88	0.17	0.00	0	750.0
R2032	On 02/02/2023	Bond Future			11.47698	84.94146		11.31206	85.75221		10.87	0.00	0.00	0	18.0
R2032	On 02/02/2023	Bond Future	9.31	Call	113.85000	0.11385		157.93000	0.15793	113.850	10.20	0.05	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	9.47	Call	155.09000	0.15509		212.07000	0.21207	155.090	10.20	0.06	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	9.92	Call	342.97000	0.34297		451.18000	0.45118	342.970	10.20	0.12	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	10.16	Put	7,278.95000	7.27895		6,613.09000	6.61309	7,278.950	10.17	0.84	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.22	Call	543.00000	0.54300		698.09000	0.69809	543.000	10.16	0.17	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	5,763.38000	5.76338		5,160.93000	5.16093	5,763.380	10.12	0.77	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	999.24000	0.99924		1,244.06000	1.24406	999.240	10.09	0.27	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	1,813.74000	1.81374		1,531.26000	1.53126	1,813.740	10.70	0.38	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	772.34000	0.77234		637.16000	0.63716	772.340	11.79	0.19	0.00	0	750.0
R2032	On 04/05/2023	Bond Future			11.63965	82.38547		11.46815	83.20717		11.08	0.00	0.00	0	0.0
R2032	On 04/05/2023	Bond Future	10.62	Call	1,207.36000	1.20736		1,451.53000	1.45153	1,207.360	10.42	0.27	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	11.37	Call	2,422.39000	2.42239		2,815.45000	2.81545	2,422.390	10.40	0.45	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	13.43	Put	806.48000	0.80648		685.99000	0.68599	806.480	12.40	0.16	0.00	0	400.0
R2032	On 03/08/2023	Bond Future			11.79560	84.00776		11.61699	84.84232		10.39	0.00	0.00	0	2,600.0
R2032	On 03/08/2023	Bond Future	11.90	Call	3,656.58000	3.65658		4,130.09000	4.13009	3,656.580	10.10	0.54	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			11.36563	87.47335		11.21362	88.36277		11.11	0.00	653,775,817.90	7,474	113,789.0
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	0.09000	0.00009		1.62000	0.00162	0.090	10.31	0.00	0.00	0	394.0
R2035	On 04/08/2022	Bond Future	10.64	Put	4,371.01000	4.37101		3,486.35000	3.48635	4,371.010	10.06	1.00	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	1,506.96000	1.50696		877.35000	0.87735	1,506.960	10.21	0.83	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	0.96000	0.00096		0.27000	0.00027	0.960	11.84	0.00	0.00	0	394.0
R2035	On 03/11/2022	Bond Future			11.54306	84.35527		11.39437	85.20389		12.41	0.00	630,471,287.98	7,474	21,270.0
R2035	On 03/11/2022	Bond Future	9.82	Call	38.59000	0.03859		63.07000	0.06307	38.590	11.08	0.02	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	161.75000	0.16175		241.46000	0.24146	161.750	11.09	0.08	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	10.57	Put	6,106.44000	6.10644		5,393.73000	5.39373	6,106.440	11.10	0.87	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	4,005.65000	4.00565	3,419.57000	3.41957	4,005.650	11.12	0.73	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	11.05	Call	887.38000	0.88738	1,172.07000	1.17207	887.380	11.18	0.29	0.00	0	976.0	
R2035	On 03/11/2022	Bond Future	12.68	Put	426.03000	0.42603	328.22000	0.32822	426.030	13.52	0.14	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future			11.69605	85.91516	11.55112	86.72358		12.19	0.00	0.00	0	72,176.0	
R2035	On 02/02/2023	Bond Future	9.81	Call	191.07000	0.19107	252.79000	0.25279	191.070	11.15	0.07	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	9.89	Call	222.61000	0.22261	292.57000	0.29257	222.610	11.15	0.07	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	10.30	Call	458.45000	0.45845	583.15000	0.58315	458.450	11.15	0.14	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future	10.64	Call	775.86000	0.77586	962.38000	0.96238	775.860	11.15	0.21	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	10.66	Put	6,835.96000	6.83596	6,218.14000	6.21814	6,835.960	11.15	0.79	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.05	Call	1,350.55000	1.35055	1,628.99000	1.62899	1,350.550	11.14	0.32	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future	11.06	Put	5,001.45000	5.00145	4,473.91000	4.47391	5,001.450	11.14	0.68	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.98	Put	2,199.72000	2.19972	1,901.19000	1.90119	2,199.720	11.85	0.40	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	13.22	Put	695.19000	0.69519	585.81000	0.58581	695.190	13.54	0.15	0.00	0	976.0	
R2035	On 04/05/2023	Bond Future			11.84321	83.03584	11.69309	83.85562		12.58	0.00	0.00	0	0.0	
R2035	On 04/05/2023	Bond Future	9.85	Call	417.88000	0.41788	515.52000	0.51552	417.880	11.74	0.11	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	10.42	Call	869.60000	0.86960	1,043.09000	1.04309	869.600	11.74	0.19	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	10.60	Call	1,069.44000	1.06944	1,272.23000	1.27223	1,069.440	11.74	0.23	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	11.17	Call	1,920.45000	1.92045	2,229.62000	2.22962	1,920.450	11.71	0.35	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	12.46	Put	2,184.24000	2.18424	1,925.92000	1.92592	2,184.240	12.54	0.34	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	13.18	Put	1,280.73000	1.28073	1,118.04000	1.11804	1,280.730	13.41	0.22	0.00	0	491.0	
R2035	On 03/08/2023	Bond Future			11.98582	84.67028	11.83014	85.50265		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			11.52887	79.14047	11.37164	80.06715		12.44	0.00	370,219,118.66	4,678	122,342.0	
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	3,807.10000	3.80710	2,895.38000	2.89538	3,807.100	11.22	1.00	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.21	Call	58.38000	0.05838	232.95000	0.23295	58.380	11.22	0.09	0.00	0	1,050.0	
R2037	On 04/08/2022	Bond Future	11.42	Put	947.19000	0.94719	472.90000	0.47290	947.190	11.47	0.67	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.95	Put	35.89000	0.03589	10.99000	0.01099	35.890	12.35	0.05	0.00	0	1,050.0	
R2037	On 03/11/2022	Bond Future			11.69504	80.38204	11.54064	81.27152		13.18	0.00	164,943,946.08	2,052	21,313.0	
R2037	On 02/02/2023	Bond Future			11.83793	77.61106	11.68678	78.46386		13.71	0.00	0.00	0	63,547.0	
R2037	On 04/05/2023	Bond Future			11.98457	79.07700	11.82812	79.94230		13.42	0.00	0.00	0	0.0	
R2037	On 04/05/2023	Bond Future	11.03	Call	1,482.09000	1.48209	1,752.08000	1.75208	1,482.090	12.50	0.29	0.00	0	400.0	
R2037	On 04/05/2023	Bond Future	11.78	Call	3,004.71000	3.00471	3,435.73000	3.43573	3,004.710	12.69	0.47	0.00	0	400.0	
R2037	On 04/05/2023	Bond Future	13.73	Put	1,014.36000	1.01436	880.09000	0.88009	1,014.360	15.05	0.17	0.00	0	400.0	
R2037	On 03/08/2023	Bond Future			12.12955	76.37567	11.96741	77.25441		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			11.58797	81.02481	11.41550	82.11985		13.05	0.00	0.00	0	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	0.06000	0.00006	1.37000	0.00137	0.060	12.32	0.00	0.00	0	460.0	
R2040	On 04/08/2022	Bond Future	12.24	Put	5.37000	0.00537	1.24000	0.00124	5.370	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			11.74787		82.29599		11.57727	83.35511		13.82	0.00	0.00	0	38,023.0
R2040	On 03/11/2022	Bond Future	10.70	Call	286.40000		0.28640		435.10000	0.43510	286.400	12.36	0.11	0.00	0	1,078.0
R2040	On 03/11/2022	Bond Future	10.80	Call	365.28000		0.36528		544.37000	0.54437	365.280	12.36	0.14	0.00	0	1,500.0
R2040	On 03/11/2022	Bond Future	11.20	Call	860.39000		0.86039		1,194.32000	1.19432	860.390	12.38	0.27	0.00	0	1,078.0
R2040	On 03/11/2022	Bond Future	11.30	Call	1,046.51000		1.04651		1,426.79000	1.42679	1,046.510	12.44	0.31	0.00	0	1,160.0
R2040	On 03/11/2022	Bond Future	11.50	Call	1,513.57000		1.51357		1,990.85000	1.99085	1,513.570	12.69	0.40	0.00	0	1,500.0
R2040	On 03/11/2022	Bond Future	12.00	Call	3,122.76000		3.12276		3,824.51000	3.82451	3,122.760	13.39	0.62	0.00	0	1,160.0
R2040	On 03/11/2022	Bond Future	12.52	Put	777.46000		0.77746		584.03000	0.58403	777.460	14.31	0.21	0.00	0	1,078.0
R2040	On 02/02/2023	Bond Future			11.88543		79.31002		11.71708	80.33422		14.41	0.00	0.00	0	62,354.0
R2040	On 02/02/2023	Bond Future	10.21	Call	305.11000		0.30511		413.55000	0.41355	305.110	13.17	0.09	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	10.96	Call	1,021.51000		1.02151		1,296.62000	1.29662	1,021.510	13.17	0.24	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	12.27	Put	2,249.28000		2.24928		1,900.75000	1.90075	2,249.280	14.44	0.37	0.00	0	388.0
R2040	On 04/05/2023	Bond Future			12.02604		80.80815		11.85179	81.84806		14.11	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future	10.17	Call	537.16000		0.53716		680.12000	0.68012	537.160	13.17	0.12	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	10.73	Call	1,090.71000		1.09071		1,338.04000	1.33804	1,090.710	13.16	0.22	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	10.92	Call	1,349.26000		1.34926		1,638.90000	1.63890	1,349.260	13.15	0.25	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	11.48	Call	2,356.53000		2.35653		2,785.61000	2.78561	2,356.530	13.12	0.38	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	12.78	Put	2,217.98000		2.21798		1,917.55000	1.91755	2,217.980	14.48	0.31	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	13.45	Put	1,381.85000		1.38185		1,183.71000	1.18371	1,381.850	15.43	0.21	0.00	0	486.0
R2040	On 03/08/2023	Bond Future			12.16480		77.89056		11.98424	78.94731		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			11.57167		78.02519		11.39902	79.14233		13.69	0.00	464,327,905.69	5,951	29,457.0
R2044	On 03/11/2022	Bond Future			11.72234		79.24924		11.55116	80.33278		14.51	0.00	240,838,440.36	3,039	38,482.0
R2044	On 03/11/2022	Bond Future	10.60	Call	231.41000		0.23141		359.52000	0.35952	231.410	12.97	0.09	0.00	0	1,600.0
R2044	On 03/11/2022	Bond Future	11.30	Call	1,100.94000		1.10094		1,501.27000	1.50127	1,100.940	13.07	0.32	0.00	0	1,600.0
R2044	On 02/02/2023	Bond Future			11.85148		76.33222		11.68217	77.38323		15.15	0.00	0.00	0	29,403.0
R2044	On 04/05/2023	Bond Future			11.98308		77.77414		11.80793	78.84156		14.84	0.00	0.00	0	0.0
R2044	On 03/08/2023	Bond Future			12.11250		74.92210		11.93114	76.00699		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			11.53175		81.11476		11.34896	82.32638		13.34	0.00	1,201,958,513.68	14,818	97,378.0
R2048	On 04/08/2022	Bond Future	10.20	Call	0.00000		0.00000		0.01000	0.00001	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		0.02000	0.00002	0.000	13.71	0.00	0.00	0	1,200.0
R2048	On 04/08/2022	Bond Future	10.90	Call	1.40000		0.00140		20.08000	0.02008	1.400	12.04	0.00	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	11.00	Call	4.64000		0.00464		49.76000	0.04976	4.640	11.76	0.01	0.00	0	1,200.0
R2048	On 04/08/2022	Bond Future	11.00	Put	3,624.22000		3.62422		2,457.72000	2.45772	3,624.220	11.76	0.99	0.00	0	50.0
R2048	On 03/11/2022	Bond Future			11.68169		77.96019		11.49959	79.13989		14.96	0.00	1,155,214,095.42	14,818	246,475.0
R2048	On 03/11/2022	Bond Future	11.20	Call	1,022.04000		1.02204		1,431.00000	1.43100	1,022.040	13.67	0.30	0.00	0	1,650.0
R2048	On 03/11/2022	Bond Future	11.90	Call	3,132.16000		3.13216		3,901.12000	3.90112	3,132.160	14.77	0.61	0.00	0	1,650.0
R2048	On 02/02/2023	Bond Future			11.81058		79.40192		11.62953	80.55160		14.73	0.00	0.00	0	0.0
R2048	On 04/05/2023	Bond Future			11.93323		76.46319		11.74599	77.63107		15.31	0.00	0.00	0	0.0
R2048	On 03/08/2023	Bond Future			12.05100		77.96857		11.85725	79.15619		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			11.36288	67.20639		11.21052	67.98328		12.53	0.00	7,191,083.73	107	20,457.0
R209	On 03/11/2022	Bond Future			11.52012	65.11470		11.37070	65.86075		13.96	0.00	13,934,545.80	214	6,739.0
R209	On 03/11/2022	Bond Future	9.25	Call	4.26000	0.00426		7.88000	0.00788	4.260	12.47	0.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	61.88000	0.06188		97.96000	0.09796	61.880	12.47	0.04	0.00	0	6,500.0
R209	On 03/11/2022	Bond Future	10.00	Put	8,253.93000	8.25393		7,543.96000	7.54396	8,253.930	12.47	0.96	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	3,372.79000	3.37279		2,867.79000	2.86779	3,372.790	12.51	0.72	0.00	0	10,000.0
R209	On 03/11/2022	Bond Future	12.00	Put	930.29000	0.93029		735.63000	0.73563	930.290	13.96	0.30	0.00	0	6,500.0
R209	On 02/02/2023	Bond Future			11.65152	66.31989		11.50538	67.03657		13.76	0.00	0.00	0	2,066.0
R209	On 04/05/2023	Bond Future			11.78369	64.42065		11.63287	65.14739		14.17	0.00	0.00	0	0.0
R209	On 03/08/2023	Bond Future			11.90876	65.68908		11.75296	66.42750		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			224.37008	224.37008		223.27443	223.27443			0.00	26,026,929.28	116	439.0
R210	On 03/11/2022	Bond Future			224.94834	224.94834		223.69187	223.69187			0.00	26,094,007.44	116	672.0
R210	On 02/02/2023	Bond Future			229.15953	229.15953		227.73274	227.73274			0.00	0.00	0	300.0
R210	On 04/05/2023	Bond Future			230.43955	230.43955		228.97145	228.97145			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			235.01879	235.01879		233.50940	233.50940			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			11.00276	81.25980		10.84108	82.01642		9.63	0.00	14,626,764.00	180	29,166.0
R213	On 03/11/2022	Bond Future			11.19584	78.99294		11.03810	79.71023		10.61	0.00	14,218,729.20	180	13,779.0
R213	On 03/11/2022	Bond Future	9.13	Call	20.57000	0.02057		34.09000	0.03409	20.570	10.33	0.01	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	24.75000	0.02475		40.58000	0.04058	24.750	10.33	0.02	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	6,594.41000	6.59441		5,944.96000	5.94496	6,594.410	10.29	0.92	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	5,947.75000	5.94775		5,317.25000	5.31725	5,947.750	10.22	0.90	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	5,020.00000	5.02000		4,424.97000	4.42497	5,020.000	10.11	0.86	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	4,271.98000	4.27198		3,714.46000	3.71446	4,271.980	10.03	0.81	0.00	0	200.0
R213	On 02/02/2023	Bond Future			11.36137	80.45339		11.20805	81.13168		10.28	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	111.54000	0.11154		149.89000	0.14989	111.540	9.96	0.05	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	6,714.05000	6.71405		6,157.00000	6.15700	6,714.050	9.96	0.84	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	5,343.84000	5.34384		4,836.77000	4.83677	5,343.840	9.83	0.77	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	801.89000	0.80189		986.45000	0.98645	801.890	9.80	0.25	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	1,007.83000	1.00783		846.94000	0.84694	1,007.830	10.50	0.26	0.00	0	912.0
R213	On 04/05/2023	Bond Future			11.52267	78.42139		11.36318	79.10861		10.38	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			11.68003	79.96437		11.51383	80.66155		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	11.49650	64.86914	11.31878	65.81500		13.49	0.00	0.00	0	75,290.0
R214		On 03/11/2022	Bond Future	11.64482	62.59816	11.46844	63.51795		15.10	0.00	0.00	0	2,416.0
R214		On 02/02/2023	Bond Future	11.77192	63.75568	11.59719	64.65086		14.90	0.00	0.00	0	65,489.0
R214		On 04/05/2023	Bond Future	11.89293	61.66251	11.71264	62.57167		15.41	0.00	0.00	0	0.0
R214		On 03/08/2023	Bond Future	12.00889	62.87621	11.82275	63.80058		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 :											10,867,805,729.69	109,101	1 954 414.0
Grand Total:											10,867,805,729.69	109,101	1 954 414.0