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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/08/2022

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 03/11/2022	Index Future	829.17600		829.17600		830.85600	830.85600			0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	843.82400		843.82400		845.58100	845.58100			0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	859.40200		859.40200		861.18600	861.18600			0.00	0.00	0	0.0
AL37	On 03/08/2023	Index Future	876.98000		876.98000		878.87400	878.87400			0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	892.31500		892.31500		878.87000	878.87000			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	957.48000		957.48000		961.09300	961.09300			0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	974.39400		974.39400		978.12500	978.12500			0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	992.38200		992.38200		996.17700	996.17700			0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	1,012.68100		1,012.68100		1,016.63700	1,016.63700			0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,030.38800		1,030.38800		1,016.64000	1,016.64000			0.00	0.00	0	0.0
ALBI	On 03/11/2022	Index Future	846.27700		846.27700		849.28700	849.28700			0.00	0.00	0	138.0
ALBI	On 02/02/2023	Index Future	861.22700		861.22700		864.33800	864.33800			0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future	877.12600		877.12600		880.28900	880.28900			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	Options Inter
ALBI	On 03/08/2023	Index Future	895.06700	895.06700	898.36900	898.36900					0.00	0.00	0	0.0
ALBI	On 02/11/2023	Index Future	910.71800	910.71800	898.37000	898.37000					0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future	11.86500	76.44742	11.86500	76.44742					0.00	0.00	0	0.0
ES33	On 03/11/2022	Bond Future	12.07458	73.82642	12.01354	74.11967					0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	12.26245	75.14893	12.19789	75.45163					0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future	12.44219	72.76366	12.37499	73.07148					0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future	12.59639	74.27415	12.52494	74.59464					0.00	0.00	0	0.0
ES33	On 02/11/2023	Bond Future	12.81355	71.79494	12.53000	71.79494					0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future	12.20000	75.06592	12.20000	75.06592					0.00	0.00	0	0.0
ES42	On 03/11/2022	Bond Future	12.34433	72.20197	12.28842	72.51572					0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	12.50706	73.49717	12.44815	73.82070					0.00	0.00	0	4,769.0
ES42	On 04/05/2023	Bond Future	12.66944	70.61068	12.60820	70.93971					0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future	12.80536	72.07991	12.74058	72.42187					0.00	0.00	0	0.0
ES42	On 02/11/2023	Bond Future	12.99425	69.09006	12.74000	72.74000					0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI	834.42600	834.42600	837.41100	837.41100					0.00	0.00	0	869.0
GOVI	On 02/02/2023	GOVI	849.16600	849.16600	852.25100	852.25100					0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI	864.84300	864.84300	867.98000	867.98000					0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI	882.53300	882.53300	885.80700	885.80700					0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI	897.96500	897.96500	885.81000	885.81000					0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	163.30479	163.30479	163.30479	163.30479					0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future	166.21156	166.21156	166.00323	166.00323					0.00	0.00	0	7,789.0
I2025	On 02/02/2023	Bond Future	167.48666	167.48666	167.28407	167.28407					0.00	0.00	0	1,918.0
I2025	On 04/05/2023	Bond Future	170.61820	170.61820	170.41079	170.41079					0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future	172.38458	172.38458	172.18721	172.18721					0.00	0.00	0	0.0
I2025	On 02/11/2023	Bond Future	175.43359	175.43359	172.19000	172.19000					0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029		On 04/08/2022	Bond Future	120.40026	120.40026		120.40026	120.40026			0.00	0.00	0	0.0
I2029		On 03/11/2022	Bond Future	121.24127	121.24127		121.23038	121.23038			0.00	0.00	0	1,729.0
I2029		On 02/02/2023	Bond Future	123.41171	123.41171		123.40754	123.40754			0.00	0.00	0	728.0
I2029		On 04/05/2023	Bond Future	124.42047	124.42047		124.41573	124.41573			0.00	0.00	0	0.0
I2029		On 03/08/2023	Bond Future	126.99472	126.99472		127.00042	127.00042			0.00	0.00	0	0.0
I2029		On 02/11/2023	Bond Future	127.89636	127.89636		127.00000	127.00000			0.00	0.00	0	0.0
I2033		On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2033		On 04/08/2022	Bond Future	114.21766	114.21766		114.21766	114.21766			0.00	0.00	0	0.0
I2033		On 03/11/2022	Bond Future	114.48677	114.48677		114.90130	114.90130			0.00	0.00	0	1,267.0
I2033		On 02/02/2023	Bond Future	116.53602	116.53602		116.96450	116.96450			0.00	0.00	0	5,967.0
I2033		On 04/05/2023	Bond Future	117.33059	117.33059		117.76663	117.76663			0.00	0.00	0	0.0
I2033		On 03/08/2023	Bond Future	119.75794	119.75794		120.21283	120.21283			0.00	0.00	0	0.0
I2033		On 02/11/2023	Bond Future	120.44267	120.44267		120.21000	120.21000			0.00	0.00	0	0.0
I2033		On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038		On 04/08/2022	Bond Future	128.58554	128.58554		128.58554	128.58554			0.00	0.00	0	0.0
I2038		On 03/11/2022	Bond Future	130.14191	130.14191		130.94341	130.94341			0.00	0.00	0	5,196.0
I2038		On 02/02/2023	Bond Future	130.55902	130.55902		131.38221	131.38221			0.00	0.00	0	0.0
I2038		On 04/05/2023	Bond Future	133.00052	133.00052		133.83839	133.83839			0.00	0.00	0	0.0
I2038		On 03/08/2023	Bond Future	133.76927	133.76927		134.63573	134.63573			0.00	0.00	0	0.0
I2038		On 02/11/2023	Bond Future	136.13427	136.13427		134.64000	134.64000			0.00	0.00	0	0.0
I2038		On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046		On 04/08/2022	Bond Future	117.31470	117.31470		117.31470	117.31470			0.00	0.00	0	0.0
I2046		On 03/11/2022	Bond Future	117.20369	117.20369		117.19061	117.19061			0.00	0.00	0	15,833.0
I2046		On 02/02/2023	Bond Future	119.30238	119.30238		119.29546	119.29546			0.00	0.00	0	0.0
I2046		On 04/05/2023	Bond Future	119.49283	119.49283		119.48566	119.48566			0.00	0.00	0	0.0
I2046		On 03/08/2023	Bond Future	121.96673	121.96673		121.96954	121.96954			0.00	0.00	0	0.0
I2046		On 02/11/2023	Bond Future	122.00990	122.00990		121.97000	121.97000			0.00	0.00	0	0.0
I2046		On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050		On 04/08/2022	Bond Future	119.02172	119.02172		119.02172	119.02172			0.00	0.00	0	0.0
I2050		On 03/11/2022	Bond Future	120.58143	120.58143		121.34755	121.34755			0.00	0.00	0	9,740.0
I2050		On 02/02/2023	Bond Future	120.61629	120.61629		121.40283	121.40283			0.00	0.00	0	0.0
I2050		On 04/05/2023	Bond Future	122.87184	122.87184		123.67241	123.67241			0.00	0.00	0	0.0
I2050		On 03/08/2023	Bond Future	123.21191	123.21191		124.03946	124.03946			0.00	0.00	0	0.0
I2050		On 02/11/2023	Bond Future	125.39013	125.39013		124.04000	124.04000			0.00	0.00	0	0.0
I2050		On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV		On 03/11/2022	Index Future	324.99700	324.99700		325.42300	325.42300			0.00	0.00	0	703.0
IGOV		On 02/02/2023	Index Future	330.81600	330.81600		331.26800	331.26800			0.00	0.00	0	0.0
IGOV		On 04/05/2023	Index Future	337.00100	337.00100		337.45900	337.45900			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
IGOV	On	03/08/2023			Index Future	343.96900	343.96900		344.46500	344.46500			0.00	0.00	0	0.0
IGOV	On	02/11/2023			Index Future	350.05700	350.05700		344.47000	344.47000			0.00	0.00	0	0.0
JIBAR FUTURE	On	17/08/2022			Jibar Tradeable Future	5.75500	94.24500		5.75500	94.24500			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/09/2022			Jibar Tradeable Future	5.89500	94.10500		5.85500	94.14500			0.00	0.00	0	0.0
JIBAR FUTURE	On	19/10/2022			Jibar Tradeable Future	6.48500	93.51500		6.46000	93.54000			0.00	0.00	0	0.0
JIBAR FUTURE	On	16/11/2022			Jibar Tradeable Future	6.60000	93.40000		6.54000	93.46000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/12/2022			Jibar Tradeable Future	7.12000	92.88000		7.04000	92.96000			0.00	0.00	0	68.0
JIBAR FUTURE	On	18/01/2023			Jibar Tradeable Future	7.22000	92.78000		7.12000	92.88000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/03/2023			Jibar Tradeable Future	7.55000	92.45000		7.45000	92.55000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/06/2023			Jibar Tradeable Future	7.84000	92.16000		7.73000	92.27000			0.00	0.00	0	0.0
JIBAR FUTURE	On	20/09/2023			Jibar Tradeable Future	8.03000	91.97000		7.93000	92.07000			0.00	0.00	0	75.0
JIBAR FUTURE	On	20/12/2023			Jibar Tradeable Future	7.98500	92.01500		7.83000	92.17000			0.00	0.00	0	272.0
JIBAR FUTURE	On	20/03/2024			Jibar Tradeable Future	8.13000	91.87000		7.95000	92.05000			0.00	0.00	0	0.0
JIBAR FUTURE	On	19/06/2024			Jibar Tradeable Future	8.09500	91.90500		7.90500	92.09500			0.00	0.00	0	0.0
R186	On	04/08/2022			Bond Future	8.90000	107.09457		8.90000	107.09457		5.54	0.00	0.00	0	0.0
R186	On	03/11/2022			Bond Future	9.08129	108.78010		9.01730	109.00275		5.59	0.00	32,634,030.00	300	66,190.0
R186	On	03/11/2022	8.23	Call	Bond Future	252.61000	0.25261		304.12000	0.30412	252.610	5.51	0.16	0.00	0	4,310.0
R186	On	03/11/2022	8.91	Put	Bond Future	1,523.82000	1.52382		1,415.56000	1.41556	1,523.820	5.56	0.57	0.00	0	4,310.0
R186	On	02/02/2023			Bond Future	9.23352	105.40415		9.16258	105.63676		5.60	0.00	0.00	0	0.0
R186	On	04/05/2023			Bond Future	9.38171	107.35296		9.30500	107.58914		5.32	0.00	0.00	0	0.0
R186	On	03/08/2023			Bond Future	9.47516	104.25153		9.38851	104.50157		5.17	0.00	0.00	0	0.0
R186	On	02/11/2023			Bond Future	9.70289	106.06751		9.39000	9.39000		4.84	0.00	0.00	0	0.0
R186	On	21/12/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On	21/12/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On	21/12/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On	04/08/2022			Bond Future	331.53546	331.53546		331.53546	331.53546			0.00	0.00	0	0.0
R197	On	03/11/2022			Bond Future	336.86419	336.86419		336.74988	336.74988			0.00	0.00	0	831.0
R197	On	02/02/2023			Bond Future	334.07048	334.07048		333.97262	333.97262			0.00	0.00	0	0.0
R197	On	04/05/2023			Bond Future	340.31886	340.31886		340.21700	340.21700			0.00	0.00	0	0.0
R197	On	03/08/2023			Bond Future	338.21785	338.21785		338.14314	338.14314			0.00	0.00	0	0.0
R197	On	02/11/2023			Bond Future	344.19382	344.19382		338.14000	338.14000			0.00	0.00	0	0.0
R197	On	07/12/2023			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On	04/08/2022			Bond Future	247.20833	247.20833		247.20833	247.20833			0.00	0.00	0	0.0
R202	On	03/11/2022			Bond Future	251.13990	251.13990		251.11250	251.11250			0.00	0.00	0	6,140.0
R202	On	02/02/2023			Bond Future	250.94865	250.94865		250.93448	250.93448			0.00	0.00	0	460.0
R202	On	04/05/2023			Bond Future	255.64108	255.64108		255.62516	255.62516			0.00	0.00	0	0.0
R202	On	03/08/2023			Bond Future	256.07285	256.07285		256.07858	256.07858			0.00	0.00	0	0.0

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R202	On 02/11/2023	Bond Future			260.60031		260.60031		256.08000	256.08000			0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 04/08/2022	Bond Future			6.92000		103.87209		6.92000	103.87209		0.75	0.00	0.00	0	0.0
R2023	On 03/11/2022	Bond Future			7.34969		101.58403		7.28351	101.60421		0.46	0.00	582,787,580.11	5,737	24,224.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 04/08/2022	Bond Future			10.25000		88.66143		10.25000	88.66143		9.04	0.00	0.00	0	0.0
R2030	On 03/11/2022	Bond Future			10.45156		89.92408		10.37920	90.25707		9.37	0.00	0.00	0	67,427.0
R2030	On 03/11/2022	Bond Future	9.70	Call	428.70000		0.42870		530.53000	0.53053	428.700	8.91	0.20	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	1,119.31000		1.11931		1,292.91000	1.29291	1,119.310	9.13	0.40	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	323.59000		0.32359		295.78000	0.29578	323.590	10.52	0.13	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			10.60971		87.50657		10.53253	87.85058		9.49	0.00	0.00	0	5,200.0
R2030	On 02/02/2023	Bond Future	8.81	Call	220.42000		0.22042		275.41000	0.27541	220.420	9.37	0.09	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	326.60000		0.32660		400.56000	0.40056	326.600	9.23	0.12	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.66	Put	5,090.92000		5.09092		4,851.76000	4.85176	5,090.920	9.06	0.77	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	932.53000		0.93253		1,040.55000	1.04055	932.530	9.11	0.28	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.94	Put	4,120.64000		4.12064		3,896.52000	3.89652	4,120.640	9.13	0.69	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	11.16	Put	1,432.42000		1.43242		1,296.25000	1.29625	1,432.420	10.10	0.33	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	11.35	Call	4,414.86000		4.41486		4,638.57000	4.63857	4,414.860	10.30	0.71	0.00	0	5,000.0
R2030	On 02/02/2023	Bond Future	11.55	Call	5,051.62000		5.05162		5,291.78000	5.29178	5,051.620	10.50	0.75	0.00	0	5,000.0
R2030	On 04/05/2023	Bond Future			10.76810		89.12507		10.68709	89.47477		9.20	0.00	0.00	0	0.0
R2030	On 04/05/2023	Bond Future	9.03	Call	485.36000		0.48536		559.38000	0.55938	485.360	8.91	0.14	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	9.58	Call	882.97000		0.88297		995.14000	0.99514	882.970	8.75	0.23	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	9.67	Call	967.88000		0.96788		1,087.06000	1.08706	967.880	8.72	0.25	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	9.78	Call	1,085.06000		1.08506		1,208.28000	1.20828	1,085.060	8.71	0.27	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	10.00	Call	1,378.66000		1.37866		1,481.63000	1.48163	1,378.660	8.79	0.32	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	10.42	Call	2,084.37000		2.08437		2,211.99000	2.21199	2,084.370	8.97	0.43	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	10.65	Call	2,561.18000		2.56118		2,697.46000	2.69746	2,561.180	9.13	0.49	0.00	0	350.0
R2030	On 04/05/2023	Bond Future	11.34	Put	1,884.38000		1.88438		1,716.10000	1.71610	1,884.380	9.70	0.36	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	11.62	Put	1,541.47000		1.54147		1,393.78000	1.39378	1,541.470	9.96	0.30	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	12.04	Put	1,137.96000		1.13796		1,021.24000	1.02124	1,137.960	10.35	0.23	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	12.50	Put	815.99000		0.81599		727.50000	0.72750	815.990	10.78	0.18	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	12.57	Put	775.80000		0.77580		691.18000	0.69118	775.800	10.84	0.17	0.00	0	350.0
R2030	On 03/08/2023	Bond Future			10.89893		86.94577		10.81177	87.31022		9.12	0.00	0.00	0	0.0
R2030	On 03/08/2023	Bond Future	10.40	Call	2,163.81000		2.16381		2,314.01000	2.31401	2,163.810	8.88	0.41	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	2,652.15000		2.65215		2,811.30000	2.81130	2,652.150	9.05	0.47	0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	1,161.78000		1.16178		1,074.77000	1.07477	1,161.780	10.69	0.21	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	943.99000		0.94399		898.15000	0.89815	943.990	10.83	0.18	0.00	0	350.0
R2030	On 02/11/2023	Bond Future			11.09600		88.45981		10.81000	10.81000		8.66	0.00	0.00	0	0.0
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2032	On 04/08/2022	Bond Future			10.70000		88.43988		10.70000	88.43988		10.33	0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 03/11/2022	Bond Future			10.88295	85.61375		10.81626	85.96077		11.28	0.00	39,382,325.00	460	156,998.0
R2032	On 03/11/2022	Bond Future	9.31	Call	51.67000	0.05167		73.90000	0.07390	51.670	10.31	0.03	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	9.36	Call	60.12000	0.06012		85.10000	0.08510	60.120	10.30	0.04	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	9.46	Call	80.68000	0.08068		111.95000	0.11195	80.680	10.28	0.05	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	9.92	Call	285.99000	0.28599		346.51000	0.34651	285.990	10.38	0.13	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	10.11	Put	4,599.44000	4.59944	4,326.50000	4.32650	4,599.440	10.54	0.81	0.00	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.16	Put	4,379.56000	4.37956	4,112.81000	4.11281	4,379.560	10.58	0.79	0.00	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.21	Call	575.49000	0.57549	662.16000	0.66216	575.490	10.63	0.23	0.00	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	10.49	Put	3,092.65000	3.09265	2,859.14000	2.85914	3,092.650	10.94	0.66	0.00	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.56	Put	2,858.26000	2.85826	2,632.80000	2.63280	2,858.260	11.03	0.63	0.00	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.67	Call	1,401.60000	1.40160	1,535.98000	1.53598	1,401.600	11.18	0.42	0.00	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	11.45	Put	918.36000	0.91836	805.39000	0.80539	918.360	12.25	0.28	0.00	0.00	0	7,500.0
R2032	On 03/11/2022	Bond Future	11.55	Put	798.47000	0.79847	696.42000	0.69642	798.470	12.39	0.25	0.00	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	12.30	Put	264.77000	0.26477	223.33000	0.22333	264.770	13.41	0.10	0.00	0.00	0	750.0
R2032	On 02/02/2023	Bond Future			11.03719	87.12731		10.96659	87.48539		11.16	0.00	0.00	0	18.0
R2032	On 02/02/2023	Bond Future	9.31	Call	255.62000	0.25562	301.07000	0.30107	255.620	10.47	0.09	0.00	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	9.47	Call	333.29000	0.33329	389.00000	0.38900	333.290	10.44	0.11	0.00	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	9.92	Call	660.46000	0.66046	752.52000	0.75252	660.460	10.36	0.19	0.00	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	10.16	Put	5,538.08000	5.53808	5,270.49000	5.27049	5,538.080	10.45	0.75	0.00	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.22	Call	1,027.68000	1.02768	1,113.76000	1.11376	1,027.680	10.49	0.27	0.00	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	4,268.37000	4.26837	4,018.82000	4.01882	4,268.370	10.67	0.65	0.00	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	1,840.34000	1.84034	1,955.60000	1.95560	1,840.340	10.83	0.40	0.00	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	1,349.95000	1.34995	1,209.40000	1.20940	1,349.950	12.14	0.28	0.00	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	585.53000	0.58553	513.55000	0.51355	585.530	13.22	0.14	0.00	0.00	0	750.0
R2032	On 04/05/2023	Bond Future			11.18672	84.57952		11.11307	84.94365		11.42	0.00	0.00	0	0.0
R2032	On 04/05/2023	Bond Future	10.62	Call	2,048.33000	2.04833	2,181.12000	2.18112	2,048.330	11.08	0.38	0.00	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	11.37	Call	3,883.24000	3.88324	4,058.26000	4.05826	3,883.240	11.80	0.56	0.00	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	13.43	Put	647.58000	0.64758	626.02000	0.62602	647.580	13.57	0.13	0.00	0.00	0	400.0
R2032	On 03/08/2023	Bond Future			11.30717	86.31706		11.22873	86.69597		10.93	0.00	0.00	0	2,600.0
R2032	On 03/08/2023	Bond Future	11.90	Call	5,442.02000	5.44202	5,636.96000	5.63696	5,442.020	11.51	0.63	0.00	0.00	0	5,000.0
R2032	On 02/11/2023	Bond Future			11.49217	83.66596		11.23000	11.23000		10.86	0.00	0.00	0	0.0
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future			10.93000	90.05892		10.93000	90.05892		11.56	0.00	0.00	0	0.0
R2035	On 03/11/2022	Bond Future			11.09607	86.94431		11.03477	87.30836		12.69	0.00	0.00	0	60,084.0
R2035	On 03/11/2022	Bond Future	9.82	Call	131.51000	0.13151	169.24000	0.16924	131.510	11.44	0.06	0.00	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	487.32000	0.48732	551.34000	0.55134	487.320	11.76	0.18	0.00	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	10.57	Put	4,089.32000	4.08932	3,822.98000	3.82298	4,089.320	12.08	0.72	0.00	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	2,520.78000	2.52078	2,309.01000	2.30901	2,520.780	12.68	0.53	0.00	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	2,068.21000	2.06821	2,229.57000	2.22957	2,068.210	12.77	0.49	0.00	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	12.68	Put	235.95000	0.23595	203.71000	0.20371	235.950	15.28	0.08	0.00	0.00	0	976.0
R2035	On 02/02/2023	Bond Future			11.24304	88.48022		11.17836	88.85574		12.59	0.00	0.00	0	72,176.0
R2035	On 02/02/2023	Bond Future	9.81	Call	444.61000	0.44461	521.70000	0.52170	444.610	11.57	0.13	0.00	0.00	0	582.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 02/02/2023	Bond Future	9.89	Call	507.38000	0.50738		592.03000	0.59203	507.380	11.57	0.14	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	10.30	Call	952.60000	0.95260		1,073.43000	1.07343	952.600	11.61	0.23	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future	10.64	Call	1,555.12000	1.55512		1,678.50000	1.67850	1,555.120	11.91	0.33	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	10.66	Put	5,068.61000	5.06861		4,818.74000	4.81874	5,068.610	11.92	0.66	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.05	Call	2,557.20000	2.55720		2,708.32000	2.70832	2,557.200	12.35	0.46	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future	11.06	Put	3,654.16000	3.65416		3,430.67000	3.43067	3,654.160	12.36	0.54	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.98	Put	1,636.40000	1.63640		1,499.46000	1.49946	1,636.400	13.57	0.29	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	13.22	Put	531.97000	0.53197		479.39000	0.47939	531.970	15.22	0.11	0.00	0	976.0	
R2035	On 04/05/2023	Bond Future			11.37776	85.61625		11.31061	85.99807		12.91	0.00	0.00	0	0.0	
R2035	On 04/05/2023	Bond Future	9.85	Call	793.17000	0.79317		901.72000	0.90172	793.170	12.07	0.17	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	10.42	Call	1,534.90000	1.53490		1,665.35000	1.66535	1,534.900	12.17	0.29	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	10.60	Call	1,870.47000	1.87047		2,002.33000	2.00233	1,870.470	12.30	0.33	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	11.17	Call	3,240.31000	3.24031		3,403.73000	3.40373	3,240.310	12.82	0.47	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	12.46	Put	1,819.04000	1.81904		1,694.81000	1.69481	1,819.040	14.37	0.26	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	13.18	Put	1,100.50000	1.10050		1,020.04000	1.02004	1,100.500	15.25	0.17	0.00	0	491.0	
R2035	On 03/08/2023	Bond Future			11.48825	87.37376		11.41710	87.77076		12.57	0.00	0.00	0	0.0	
R2035	On 02/11/2023	Bond Future			11.65648	84.39954		11.42000	11.42000		12.60	0.00	0.00	0	0.0	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2037	On 04/08/2022	Bond Future			11.08500	81.79866		11.08500	81.79866		12.98	0.00	0.00	0	0.0	
R2037	On 03/11/2022	Bond Future			11.24031	83.04526		11.18425	83.38286		13.58	0.00	0.00	0	66,443.0	
R2037	On 02/02/2023	Bond Future			11.37695	80.25596		11.31792	80.60425		14.22	0.00	0.00	0	63,547.0	
R2037	On 02/02/2023	Bond Future	11.10	Call	2,431.09000	2.43109		2,558.63000	2.55863	2,431.090	14.01	0.44	0.00	0	636.0	
R2037	On 02/02/2023	Bond Future	11.97	Put	1,953.97000	1.95397		1,807.43000	1.80743	1,953.970	15.31	0.33	0.00	0	636.0	
R2037	On 04/05/2023	Bond Future			11.51101	81.74086		11.44982	82.09496		13.89	0.00	0.00	0	0.0	
R2037	On 04/05/2023	Bond Future	11.03	Call	2,570.87000	2.57087		2,710.55000	2.71055	2,570.870	13.37	0.41	0.00	0	400.0	
R2037	On 04/05/2023	Bond Future	11.78	Call	4,779.82000	4.77982		4,952.15000	4.95215	4,779.820	14.24	0.59	0.00	0	400.0	
R2037	On 04/05/2023	Bond Future	13.73	Put	806.63000	0.80663		785.73000	0.78573	806.630	16.50	0.13	0.00	0	400.0	
R2037	On 03/08/2023	Bond Future			11.62489	79.16046		11.56009	79.52883		14.26	0.00	0.00	0	0.0	
R2037	On 02/11/2023	Bond Future			11.77972	80.53795		11.56000	11.56000		13.59	0.00	0.00	0	0.0	
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2040	On 04/08/2022	Bond Future			11.15000	83.85189		11.15000	83.85189		13.72	0.00	0.00	0	0.0	
R2040	On 03/11/2022	Bond Future			11.28385	85.22917		11.23297	85.56106		14.38	0.00	0.00	0	62,071.0	
R2040	On 03/11/2022	Bond Future	10.70	Call	873.76000	0.87376		950.75000	0.95075	873.760	13.51	0.26	0.00	0	1,078.0	
R2040	On 03/11/2022	Bond Future	10.80	Call	1,073.80000	1.07380		1,161.36000	1.16136	1,073.800	13.65	0.30	0.00	0	1,500.0	
R2040	On 03/11/2022	Bond Future	11.20	Call	2,156.80000	2.15680		2,285.85000	2.28585	2,156.800	14.30	0.48	0.00	0	1,078.0	
R2040	On 03/11/2022	Bond Future	11.30	Call	2,493.56000	2.49356		2,635.64000	2.63564	2,493.560	14.47	0.52	0.00	0	1,160.0	
R2040	On 03/11/2022	Bond Future	11.50	Call	3,236.19000	3.23619		3,405.72000	3.40572	3,236.190	14.82	0.60	0.00	0	1,500.0	
R2040	On 03/11/2022	Bond Future	12.00	Call	5,401.49000	5.40149		5,632.24000	5.63224	5,401.490	15.72	0.77	0.00	0	1,160.0	
R2040	On 03/11/2022	Bond Future	12.52	Put	451.41000	0.45141		397.19000	0.39719	451.410	16.62	0.12	0.00	0	1,078.0	
R2040	On 02/02/2023	Bond Future			11.41451	82.22818		11.36095	82.57075		15.09	0.00	0.00	0	64,040.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 02/02/2023	Bond Future	10.21	Call	724.68000	0.72468		817.79000	0.81779	724.680	13.86	0.18	0.00	0	388.0	
R2040	On 02/02/2023	Bond Future	10.96	Call	2,160.40000	2.16040		2,208.07000	2.20807	2,160.400	14.67	0.38	0.00	0	388.0	
R2040	On 02/02/2023	Bond Future	11.19	Call	2,816.51000	2.81651		2,863.36000	2.86336	2,816.510	15.00	0.46	0.00	0	621.0	
R2040	On 02/02/2023	Bond Future	12.07	Put	2,029.88000	2.02988		1,801.14000	1.80114	2,029.880	16.42	0.31	0.00	0	621.0	
R2040	On 02/02/2023	Bond Future	12.27	Put	1,708.23000	1.70823		1,502.37000	1.50237	1,708.230	16.74	0.27	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future			11.54223	83.74969		11.48676	84.09796		14.74	0.00	0.00	0	0.0	
R2040	On 04/05/2023	Bond Future	10.17	Call	1,074.95000	1.07495		1,185.84000	1.18584	1,074.950	13.78	0.20	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	10.73	Call	2,011.65000	2.01165		2,122.43000	2.12243	2,011.650	13.94	0.33	0.00	0	486.0	
R2040	On 04/05/2023	Bond Future	10.92	Call	2,447.54000	2.44754		2,569.84000	2.56984	2,447.540	14.10	0.37	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	11.48	Call	4,058.92000	4.05892		4,201.11000	4.20111	4,058.920	14.72	0.51	0.00	0	486.0	
R2040	On 04/05/2023	Bond Future	12.78	Put	1,827.73000	1.82773		1,705.44000	1.70544	1,827.730	16.51	0.24	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	13.45	Put	1,168.04000	1.16804		1,081.48000	1.08148	1,168.040	17.45	0.16	0.00	0	486.0	
R2040	On 03/08/2023	Bond Future			11.65059	80.96026		11.59187	81.32283		15.18	0.00	0.00	0	0.0	
R2040	On 02/11/2023	Bond Future			11.79704	82.36881		11.59000	11.59000		14.47	0.00	0.00	0	0.0	
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2044	On 04/08/2022	Bond Future			11.14000	80.86945		11.14000	80.86945		14.50	0.00	0.00	0	0.0	
R2044	On 03/11/2022	Bond Future			11.27023	82.16728		11.22451	82.47264		15.28	0.00	0.00	0	66,844.0	
R2044	On 03/11/2022	Bond Future	10.60	Call	738.00000	0.73800		788.13000	0.78813	738.000	14.23	0.23	0.00	0	1,600.0	
R2044	On 03/11/2022	Bond Future	11.30	Call	2,599.01000	2.59901		2,715.76000	2.71576	2,599.010	15.37	0.53	0.00	0	1,600.0	
R2044	On 02/02/2023	Bond Future			11.39269	79.23735		11.34457	79.55276		16.06	0.00	0.00	0	30,170.0	
R2044	On 04/05/2023	Bond Future			11.51197	80.70355		11.46218	81.02420		15.71	0.00	0.00	0	0.0	
R2044	On 03/08/2023	Bond Future			11.61267	77.97688		11.55998	78.31100		16.20	0.00	0.00	0	0.0	
R2044	On 02/11/2023	Bond Future			11.74871	79.33346		11.56000	11.56000		15.45	0.00	0.00	0	0.0	
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2048	On 04/08/2022	Bond Future			11.08000	84.17099		11.08000	84.17099		14.25	0.00	0.00	0	0.0	
R2048	On 03/11/2022	Bond Future			11.21356	81.05883		11.16264	81.40918		15.89	0.00	0.00	0	258,692.0	
R2048	On 03/11/2022	Bond Future	11.20	Call	2,491.37000	2.49137		2,620.81000	2.62081	2,491.370	15.80	0.51	0.00	0	1,650.0	
R2048	On 03/11/2022	Bond Future	11.90	Call	5,487.99000	5.48799		5,714.45000	5.71445	5,487.990	17.17	0.76	0.00	0	1,650.0	
R2048	On 02/02/2023	Bond Future			11.33472	82.49079		11.28121	82.85199		15.83	0.00	0.00	0	0.0	
R2048	On 02/02/2023	Bond Future	10.40	Call	1,146.59000	1.14659		1,218.45000	1.21845	1,146.590	14.71	0.24	0.00	0	2,700.0	
R2048	On 02/02/2023	Bond Future	11.10	Call	2,900.58000	2.90058		2,998.51000	2.99851	2,900.580	15.60	0.45	0.00	0	2,700.0	
R2048	On 04/05/2023	Bond Future			11.44460	79.57958		11.38926	79.94687		16.35	0.00	0.00	0	0.0	
R2048	On 03/08/2023	Bond Future			11.53401	81.21356		11.47568	81.59530		15.98	0.00	0.00	0	0.0	
R2048	On 02/11/2023	Bond Future			11.66776	78.19506		11.48000	11.48000		16.10	0.00	0.00	0	0.0	
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R209	On 04/08/2022	Bond Future			10.91500	69.52808		10.91500	69.52808		13.07	0.00	0.00	0	0.0	
R209	On 03/11/2022	Bond Future			11.06720	67.41408		11.00602	67.73350		14.31	0.00	0.00	0	18,801.0	
R209	On 03/11/2022	Bond Future	9.25	Call	19.07000	0.01907		26.97000	0.02697	19.070	12.87	0.01	0.00	0	6,000.0	
R209	On 03/11/2022	Bond Future	10.00	Call	201.40000	0.20140		251.80000	0.25180	201.400	12.90	0.10	0.00	0	9,500.0	
R209	On 03/11/2022	Bond Future	10.00	Put	6,094.07000	6.09407		5,825.05000	5.82505	6,094.070	12.90	0.90	0.00	0	6,000.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 03/11/2022	Bond Future	11.00	Put	2,096.22000	2.09622		1,915.59000	1.91559	2,096.220	14.31	0.52	0.00	0	8,750.0	
R209	On 03/11/2022	Bond Future	12.00	Put	532.95000	0.53295		466.84000	0.46684	532.950	16.08	0.18	0.00	0	9,500.0	
R209	On 02/02/2023	Bond Future			11.19319	68.60579		11.12905	68.93477		14.25	0.00	0.00	0	2,066.0	
R209	On 04/05/2023	Bond Future			11.31379	66.72367		11.24743	67.05824		14.57	0.00	0.00	0	0.0	
R209	On 03/08/2023	Bond Future			11.41034	68.09412		11.34048	68.44132		14.23	0.00	0.00	0	0.0	
R209	On 02/11/2023	Bond Future			11.55440	66.13299		11.34000	11.34000		14.21	0.00	0.00	0	0.0	
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.0	
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R210	On 04/08/2022	Bond Future			225.47275	225.47275		225.47275	225.47275			0.00	0.00	0	0.0	
R210	On 03/11/2022	Bond Future			226.47927	226.47927		225.68271	225.68271			0.00	0.00	0	732.0	
R210	On 02/02/2023	Bond Future			230.53396	230.53396		229.73604	229.73604			0.00	0.00	0	300.0	
R210	On 04/05/2023	Bond Future			231.75131	231.75131		230.93772	230.93772			0.00	0.00	0	0.0	
R210	On 03/08/2023	Bond Future			236.54754	236.54754		235.73661	235.73661			0.00	0.00	0	0.0	
R210	On 02/11/2023	Bond Future			237.52742	237.52742		235.74000	235.74000			0.00	0.00	0	0.0	
R210	On 31/03/2028	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R213	On 04/08/2022	Bond Future			10.57500	83.28226		10.57500	83.28226		9.87	0.00	0.00	0	0.0	
R213	On 03/11/2022	Bond Future			10.76606	80.96736		10.69930	81.27981		10.72	0.00	8,177,703.36	101	33,716.0	
R213	On 03/11/2022	Bond Future	9.13	Call	48.61000	0.04861		74.06000	0.07406	48.610	10.19	0.03	0.00	0	200.0	
R213	On 03/11/2022	Bond Future	9.19	Call	57.24000	0.05724		86.02000	0.08602	57.240	10.16	0.04	0.00	0	476.0	
R213	On 03/11/2022	Bond Future	9.84	Put	4,766.54000	4.76654		4,534.04000	4.53404	4,766.540	9.96	0.86	0.00	0	476.0	
R213	On 03/11/2022	Bond Future	9.98	Put	4,183.90000	4.18390		3,953.15000	3.95315	4,183.900	10.04	0.81	0.00	0	200.0	
R213	On 03/11/2022	Bond Future	10.19	Put	3,381.93000	3.38193		3,174.27000	3.17427	3,381.930	10.17	0.74	0.00	0	476.0	
R213	On 03/11/2022	Bond Future	10.37	Put	2,776.58000	2.77658		2,585.35000	2.58535	2,776.580	10.32	0.66	0.00	0	200.0	
R213	On 02/02/2023	Bond Future			10.92642	82.39756		10.85556	82.72019		10.50	0.00	0.00	0	0.0	
R213	On 02/02/2023	Bond Future	9.16	Call	227.47000	0.22747		271.26000	0.27126	227.470	10.07	0.09	0.00	0	476.0	
R213	On 02/02/2023	Bond Future	10.01	Put	5,116.52000	5.11652		4,864.85000	4.86485	5,116.520	9.97	0.76	0.00	0	476.0	
R213	On 02/02/2023	Bond Future	10.35	Put	3,959.54000	3.95954		3,731.03000	3.73103	3,959.540	10.16	0.66	0.00	0	476.0	
R213	On 02/02/2023	Bond Future	10.43	Call	1,422.28000	1.42228		1,518.49000	1.51849	1,422.280	10.22	0.36	0.00	0	912.0	
R213	On 02/02/2023	Bond Future	12.20	Put	794.89000	0.79489		702.96000	0.70296	794.890	12.10	0.20	0.00	0	912.0	
R213	On 04/05/2023	Bond Future			11.07475	80.37136		11.00078	80.69940		10.68	0.00	0.00	0	0.0	
R213	On 03/08/2023	Bond Future			11.19533	82.02019		11.11633	82.36185		10.19	0.00	0.00	0	0.0	
R213	On 02/11/2023	Bond Future			11.38810	79.90354		11.12000	11.12000		10.09	0.00	0.00	0	0.0	
R213	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 04/08/2022	Bond Future	11.05000	67.28916		11.05000	67.28916		14.24	0.00	0.00	0	0.0
R214	On 03/11/2022	Bond Future	11.19877	64.96661		11.14277	65.27404		15.76	0.00	0.00	0	25,310.0
R214	On 02/02/2023	Bond Future	11.31992	66.11430		11.26126	66.43083		15.71	0.00	0.00	0	65,489.0
R214	On 04/05/2023	Bond Future	11.42994	64.04090		11.36936	64.36286		16.16	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future	11.51938	65.35539		11.45572	65.68947		15.80	0.00	0.00	0	0.0
R214	On 02/11/2023	Bond Future	11.65338	63.20096		11.46000	11.46000		15.89	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :											662,981,638.47	6,598	1 418 652.0
Grand Total:											662,981,638.47	6,598	1 418 652.0