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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/07/2022

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	804.24500	804.24500		808.36000	808.36000			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	816.59100	816.59100		820.58900	820.58900			0.00	0.00	0	0.0
AL37	On	02/02/2023	Index Future	830.55200	830.55200		834.59100	834.59100			0.00	0.00	0	0.0
AL37	On	04/05/2023	Index Future	845.86800	845.86800		849.82700	849.82700			0.00	0.00	0	0.0
AL37	On	03/08/2023	Index Future	862.80700	862.80700		849.82700	849.82700			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	897.04400	897.04400		904.18600	904.18600			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	910.81500	910.81500		917.86400	917.86400			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	926.38700	926.38700		933.52600	933.52600			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	943.47000	943.47000		950.56800	950.56800			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	962.36300	962.36300		950.56800	950.56800			0.00	0.00	0	0.0
ALBI	On	04/08/2022	Index Future	797.12500	797.12500		805.20700	805.20700			0.00	0.00	0	138.0
ALBI	On	03/11/2022	Index Future	809.36200	809.36200		817.38900	817.38900			0.00	0.00	0	0.0
ALBI	On	02/02/2023	Index Future	823.20000	823.20000		831.33600	831.33600			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 Interest
ALBI	On 04/05/2023	Index Future		838.38000	838.38000		846.51300	846.51300			0.00	0.00	0	0.0
ALBI	On 03/08/2023	Index Future		855.16900	855.16900		846.51300	846.51300			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		12.67493	72.60851		12.49030	73.45864			0.00	0.00	0	350.0
ES33	On 03/11/2022	Bond Future		12.91523	69.94818		12.72613	70.79513			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		13.14873	71.16406		12.95159	72.02364			0.00	0.00	0	0.0
ES33	On 04/05/2023	Bond Future		13.36672	68.70620		13.16388	69.56878			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		13.56761	70.10584		14.69960	65.66008			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		13.05914	70.42630		12.88946	71.30253			0.00	0.00	0	4,769.0
ES42	On 03/11/2022	Bond Future		13.28300	67.25621		13.10884	68.12989			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		13.49263	68.42718		13.31118	69.31416			0.00	0.00	0	0.0
ES42	On 04/05/2023	Bond Future		13.69749	65.44737		13.51052	66.33813			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		13.88100	66.78439		14.86407	62.51278			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		785.91600	785.91600		793.92000	793.92000			0.00	0.00	0	1,054.0
GOVI	On 03/11/2022	GOVI		797.98100	797.98100		805.93100	805.93100			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI		811.62400	811.62400		819.68300	819.68300			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI		826.59100	826.59100		834.64700	834.64700			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		843.14400	843.14400		834.64700	834.64700			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future		161.73279	161.73279		161.69608	161.69608			0.00	154,778,280.03	957	11,186.0
I2025	On 03/11/2022	Bond Future		164.23605	164.23605		164.16185	164.16185			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future		165.40048	165.40048		165.31953	165.31953			0.00	0.00	0	0.0
I2025	On 04/05/2023	Bond Future		168.49333	168.49333		168.38020	168.38020			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		170.16617	170.16617		157.60984	157.60984			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		118.81695	118.81695		118.80152	118.80152			0.00	13,188,681.45	111	2,742.0
I2029	On 03/11/2022	Bond Future		119.40714	119.40714		119.36452	119.36452			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future		121.48017	121.48017		121.43302	121.43302			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 04/05/2023	Bond Future		122.46444	122.46444		122.39375	122.39375			0.00	0.00	0	0.0
I2029	On 03/08/2023	Bond Future		124.94830	124.94830		115.80161	115.80161			0.00	6,372,363.30	51	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		112.01552	112.01552		111.43012	111.43012			0.00	53,767,449.60	480	9,548.0
I2033	On 03/11/2022	Bond Future		112.41573	112.41573		111.79601	111.79601			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future		114.36707	114.36707		113.73313	113.73313			0.00	7,433,859.55	65	65.0
I2033	On 04/05/2023	Bond Future		115.13316	115.13316		114.46614	114.46614			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future		117.46814	117.46814		108.30582	108.30582			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		125.49269	125.49269		124.37830	124.37830			0.00	32,628,099.40	260	5,062.0
I2038	On 03/11/2022	Bond Future		127.43516	127.43516		126.27518	126.27518			0.00	0.00	0	70.0
I2038	On 02/02/2023	Bond Future		127.75024	127.75024		126.56581	126.56581			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future		130.13996	130.13996		128.90995	128.90995			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future		130.81830	130.81830		120.01509	120.01509			0.00	34,012,758.00	260	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		113.60897	113.60897		113.40659	113.40659			0.00	10,224,807.30	90	18,338.0
I2046	On 03/11/2022	Bond Future		113.40537	113.40537		113.17397	113.17397			0.00	0.00	0	1,626.0
I2046	On 02/02/2023	Bond Future		115.37472	115.37472		115.13569	115.13569			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future		115.51045	115.51045		115.24552	115.24552			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future		117.85522	117.85522		108.99053	108.99053			0.00	10,606,969.80	90	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		114.98109	114.98109		114.75373	114.75373			0.00	10,348,298.10	90	12,806.0
I2050	On 03/11/2022	Bond Future		116.76044	116.76044		116.50337	116.50337			0.00	0.00	0	60.0
I2050	On 02/02/2023	Bond Future		116.68092	116.68092		116.41562	116.41562			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future		118.86338	118.86338		118.57143	118.57143			0.00	0.00	0	0.0
I2050	On 03/08/2023	Bond Future		119.09504	119.09504		110.03355	110.03355			0.00	10,718,553.60	90	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		314.14200	314.14200		313.60700	313.60700			0.00	0.00	0	717.0
IGOV	On 03/11/2022	Index Future		319.04200	319.04200		318.42900	318.42900			0.00	0.00	0	16.0
IGOV	On 02/02/2023	Index Future		324.57300	324.57300		323.93900	323.93900			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future		330.63300	330.63300		329.92700	329.92700			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future		337.32700	337.32700		329.92700	329.92700			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future		5.08500	94.91500		5.09500	94.90500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future		5.64000	94.36000		5.65000	94.35000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		5.84500	94.15500		5.86500	94.13500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future		6.33000	93.67000		6.37000	93.63000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future		6.47000	93.53000		6.50000	93.50000			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.99500		93.00500		7.02500	92.97500			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.54000		92.46000		7.58000	92.42000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.10500		91.89500		8.07500	91.92500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.30500		91.69500		8.29000	91.71000			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.31000		91.69000		8.29000	91.71000			0.00	0.00	0	172.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.52000		91.48000		8.51000	91.49000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.55500		91.44500		8.52500	91.47500			0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future			9.33553		105.50731		9.18509	106.05218		4.95	0.00	332,031,504.57	3,147	92,004.0
R186	On 04/08/2022	Bond Future	6.96	Call	0.00000		0.00000		0.00000	0.00000	0.000	4.62	0.00	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	0.00000		0.00000		0.00000	0.00000	0.000	3.44	0.00	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	124.16000		0.12416		66.51000	0.06651	124.160	5.92	0.15	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			9.56551		107.11426		9.41068	107.64328		4.79	0.00	42,845,704.00	400	12,945.0
R186	On 03/11/2022	Bond Future	8.23	Call	66.08000		0.06608		103.21000	0.10321	66.080	4.75	0.06	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	2,607.15000		2.60715		2,212.23000	2.21223	2,607.150	4.70	0.78	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.77405		103.65291		9.60770	104.18790		4.91	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			9.96747		105.57153		9.79338	106.09693		4.78	0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			10.12764		102.39294		12.83048	95.12899		4.82	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			329.75664		329.75664		329.91440	329.91440			0.00	0.00	0	809.0
R197	On 03/11/2022	Bond Future			334.85972		334.85972		334.94471	334.94471			0.00	0.00	0	6.0
R197	On 02/02/2023	Bond Future			331.92463		331.92463		332.00017	332.00017			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			338.13498		338.13498		338.15022	338.15022			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			335.94385		335.94385		337.73401	337.73401			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			242.79594		242.79594		243.20650	243.20650			0.00	24,279,594.00	100	6,933.0
R202	On 03/11/2022	Bond Future			246.55322		246.55322		246.91476	246.91476			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			246.18650		246.18650		246.54620	246.54620			0.00	0.00	0	0.0
R202	On 04/05/2023	Bond Future			250.79065		250.79065		251.11138	251.11138			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			251.06909		251.06909		232.87426	232.87426			0.00	25,106,909.00	100	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			6.90667		103.87930		6.78674	103.94419		0.66	0.00	0.00	0	28,530.0
R2023	On 03/11/2022	Bond Future			7.48652		101.54234		7.34629	101.58507		0.41	0.00	0.00	0	0.0
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			10.93695		85.47611		10.79254	86.13339		8.07	0.00	57,098,041.48	668	91,030.0

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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	6.77	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	5.89	0.00	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	714.00000	0.71400		456.85000	0.45685	714.000	8.69	0.48	0.00	0	800.0	
R2030	On 03/11/2022	Bond Future			11.15275	86.77889		11.00569	87.42647		8.01	0.00	60,918,780.78	702	18,969.0	
R2030	On 03/11/2022	Bond Future	9.70	Call	61.09000	0.06109		95.58000	0.09558	61.090	7.57	0.04	0.00	0	500.0	
R2030	On 03/11/2022	Bond Future	10.20	Call	242.72000	0.24272		345.72000	0.34572	242.720	7.64	0.13	0.00	0	500.0	
R2030	On 03/11/2022	Bond Future	11.57	Put	944.60000	0.94460		756.47000	0.75647	944.600	8.86	0.33	0.00	0	500.0	
R2030	On 02/02/2023	Bond Future			11.35774	84.25969		11.20369	84.91564		8.28	0.00	438,150,388.00	5,200	2,600.0	
R2030	On 02/02/2023	Bond Future	8.81	Call	34.51000	0.03451		49.54000	0.04954	34.510	8.23	0.02	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.08	Call	61.44000	0.06144		86.16000	0.08616	61.440	8.19	0.03	0.00	0	400.0	
R2030	On 02/02/2023	Bond Future	9.66	Put	7,772.29000	7.77229		7,175.80000	7.17580	7,772.290	7.93	0.92	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.83	Call	225.66000	0.22566		300.83000	0.30083	225.660	7.86	0.10	0.00	0	400.0	
R2030	On 02/02/2023	Bond Future	9.94	Put	6,559.04000	6.55904		5,990.03000	5.99003	6,559.040	7.81	0.89	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	11.16	Put	2,581.21000	2.58121		2,241.57000	2.24157	2,581.210	8.43	0.55	0.00	0	400.0	
R2030	On 02/02/2023	Bond Future	11.35	Call	2,151.71000	2.15171		0.00000	0.00000	2,151.710	8.61	0.51	215,440,418.73	5,000	5,000.0	
R2030	On 04/05/2023	Bond Future			11.55453	85.82064		11.39623	86.47283		8.14	0.00	0.00	0	0.0	
R2030	On 04/05/2023	Bond Future	9.03	Call	108.42000	0.10842		142.18000	0.14218	108.420	7.86	0.04	0.00	0	400.0	
R2030	On 04/05/2023	Bond Future	9.58	Call	248.95000	0.24895		316.72000	0.31672	248.950	7.78	0.09	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	281.51000	0.28151		356.52000	0.35652	281.510	7.76	0.10	0.00	0	500.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	326.02000	0.32602		410.63000	0.41063	326.020	7.73	0.12	0.00	0	400.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	433.32000	0.43332		539.85000	0.53985	433.320	7.67	0.15	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	744.77000	0.74477		905.68000	0.90568	744.770	7.68	0.22	0.00	0	500.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	3,012.79000	3.01279		2,677.88000	2.67788	3,012.790	8.22	0.54	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	2,472.26000	2.47226		2,183.94000	2.18394	2,472.260	8.46	0.47	0.00	0	400.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	1,829.86000	1.82986		1,603.86000	1.60386	1,829.860	8.85	0.37	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	1,310.46000	1.31046		1,140.51000	1.14051	1,310.460	9.29	0.28	0.00	0	500.0	
R2030	On 03/08/2023	Bond Future			11.73646	83.53997		13.25669	77.77963		8.13	0.00	0.00	0	0.0	
R2030	On 03/08/2023	Bond Future	10.40	Call	779.39000	0.77939		109.13000	0.10913	779.390	7.57	0.22	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	12.59	Put	1,683.28000	1.68328		4,342.74000	4.34274	1,683.280	9.08	0.32	0.00	0	1,012.0	
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			11.38692	84.87677		11.24753	85.58346		9.34	0.00	145,563,660.55	1,715	96,267.0	
R2032	On 04/08/2022	Bond Future	8.97	Call	0.00000	0.00000		0.00000	0.00000	0.000	8.17	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	7.30	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	7.20	0.00	0.00	0	900.0	
R2032	On 04/08/2022	Bond Future	10.50	Call	2.75000	0.00275		10.76000	0.01076	2.750	8.20	0.01	0.00	0	900.0	
R2032	On 04/08/2022	Bond Future	10.70	Put	3,584.44000	3.58444		2,916.00000	2.91600	3,584.440	8.66	0.97	0.00	0	7,500.0	
R2032	On 04/08/2022	Bond Future	11.00	Put	2,154.67000	2.15467		1,613.70000	1.61370	2,154.670	9.34	0.83	0.00	0	7,500.0	
R2032	On 04/08/2022	Bond Future	11.60	Put	460.59000	0.46059		290.82000	0.29082	460.590	10.58	0.31	0.00	0	800.0	
R2032	On 03/11/2022	Bond Future			11.59615	82.01797		11.45438	82.71626		9.67	0.00	0.00	0	76,057.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	2.92000	0.00292		5.41000	0.00541	2.920	8.82	0.00	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	3.57000	0.00357		6.55000	0.00655	3.570	8.81	0.00	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	5.32000	0.00532		9.55000	0.00955	5.320	8.80	0.00	0.00	0	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 03/11/2022	Bond Future	9.92	Call	28.14000	0.02814		46.21000	0.04621	28.140	8.73	0.02	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	7,788.31000	7.78831		7,120.41000	7.12041	7,788.310	8.70	0.97	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	7,521.12000	7.52112		6,857.39000	6.85739	7,521.120	8.69	0.96	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	70.52000	0.07052		109.72000	0.10972	70.520	8.69	0.04	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	5,840.79000	5.84079		5,221.79000	5.22179	5,840.790	8.87	0.91	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	5,505.93000	5.50593		4,900.22000	4.90022	5,505.930	8.93	0.89	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	286.80000	0.28680		402.77000	0.40277	286.800	9.02	0.14	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.55	Put	1,958.79000	1.95879		1,632.88000	1.63288	1,958.790	10.07	0.51	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	746.45000	0.74645		598.86000	0.59886	746.450	11.11	0.24	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future			11.79147	83.42452		11.64376	84.13230		9.73	0.00	0.00	0	0.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	34.60000	0.03460		49.70000	0.04970	34.600	9.05	0.02	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	50.80000	0.05080		71.82000	0.07182	50.800	9.05	0.02	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	9.92	Call	132.26000	0.13226		179.60000	0.17960	132.260	9.00	0.06	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	8,508.50000	8.50850		7,870.03000	7.87003	8,508.500	8.96	0.92	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	234.44000	0.23444		310.27000	0.31027	234.440	8.96	0.09	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	6,861.37000	6.86137		6,265.71000	6.26571	6,861.370	8.92	0.86	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	525.68000	0.52568		667.42000	0.66742	525.680	9.03	0.18	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	2,405.13000	2.40513		2,093.97000	2.09397	2,405.130	10.12	0.47	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	1,067.79000	1.06779		909.64000	0.90964	1,067.790	11.21	0.25	0.00	0	750.0	
R2032	On 04/05/2023	Bond Future			11.97491	80.81035		11.82366	81.51590		10.08	0.00	0.00	0	0.0	
R2032	On 03/08/2023	Bond Future			12.13798	82.43918		13.40052	76.99193		9.65	0.00	428,683,736.00	5,200	2,600.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	2,818.18000	2.81818		0.00000	0.00000	2,818.180	9.78	0.47	194,500,069.26	5,000	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			11.68289	85.65994		11.50801	86.65243		10.43	0.00	351,634,053.70	4,105	131,030.0	
R2035	On 04/08/2022	Bond Future	9.53	Call	0.00000	0.00000		0.00000	0.00000	0.000	9.40	0.00	0.00	0	400.0	
R2035	On 04/08/2022	Bond Future	9.84	Call	0.00000	0.00000		0.00000	0.00000	0.000	9.32	0.00	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	10.53	Call	0.21000	0.00021		1.65000	0.00165	0.210	9.17	0.00	0.00	0	400.0	
R2035	On 04/08/2022	Bond Future	10.64	Put	6,184.86000	6.18486		5,196.64000	5.19664	6,184.860	9.29	1.00	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	11.13	Put	3,264.49000	3.26449		2,393.28000	2.39328	3,264.490	9.88	0.93	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	12.18	Put	161.36000	0.16136		76.08000	0.07608	161.360	11.53	0.13	0.00	0	400.0	
R2035	On 03/11/2022	Bond Future			11.88017	82.47654		11.70141	83.46505		10.89	0.00	0.00	0	3,778.0	
R2035	On 03/11/2022	Bond Future	9.82	Call	6.46000	0.00646		13.41000	0.01341	6.460	9.64	0.00	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.30	Call	40.41000	0.04041		73.66000	0.07366	40.410	9.65	0.02	0.00	0	1,000.0	
R2035	On 03/11/2022	Bond Future	10.57	Put	7,765.78000	7.76578		6,847.13000	6.84713	7,765.780	9.73	0.95	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.99	Put	5,460.71000	5.46071		4,654.78000	4.65478	5,460.710	10.17	0.85	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	11.05	Call	423.49000	0.42349		627.57000	0.62757	423.490	10.25	0.17	0.00	0	1,000.0	
R2035	On 03/11/2022	Bond Future	12.68	Put	763.74000	0.76374		576.94000	0.57694	763.740	12.72	0.22	0.00	0	1,000.0	
R2035	On 02/02/2023	Bond Future			12.06828	83.88994		11.88227	84.89290		11.00	0.00	0.00	0	0.0	
R2035	On 02/02/2023	Bond Future	9.81	Call	58.29000	0.05829		90.01000	0.09001	58.290	9.98	0.03	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	9.89	Call	70.53000	0.07053		107.80000	0.10780	70.530	9.98	0.03	0.00	0	400.0	
R2035	On 02/02/2023	Bond Future	10.30	Call	174.23000	0.17423		253.27000	0.25327	174.230	9.99	0.07	0.00	0	1,000.0	
R2035	On 02/02/2023	Bond Future	10.64	Call	337.12000	0.33712		471.27000	0.47127	337.120	9.99	0.11	0.00	0	400.0	

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	10.66	Put	8,412.03000		8.41203	7,547.10000	7.54710	8,412.030	9.99	0.88	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.05	Call	720.75000		0.72075	955.59000	0.95559	720.750	10.25	0.21	0.00	0	1,000.0	
R2035	On 02/02/2023	Bond Future	11.06	Put	6,392.47000		6.39247	5,627.21000	5.62721	6,392.470	10.26	0.79	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.98	Put	3,085.26000		3.08526	2,609.17000	2.60917	3,085.260	11.30	0.51	0.00	0	400.0	
R2035	On 02/02/2023	Bond Future	13.22	Put	1,045.91000		1.04591	853.13000	0.85313	1,045.910	12.96	0.21	0.00	0	1,000.0	
R2035	On 04/05/2023	Bond Future			12.23626		80.94391	12.04538	81.95011		11.55	0.00	0.00	0	0.0	
R2035	On 04/05/2023	Bond Future	9.85	Call	175.03000		0.17503	239.48000	0.23948	175.030	10.74	0.05	0.00	0	400.0	
R2035	On 04/05/2023	Bond Future	10.42	Call	422.22000		0.42222	554.45000	0.55445	422.220	10.72	0.12	0.00	0	500.0	
R2035	On 04/05/2023	Bond Future	10.60	Call	542.07000		0.54207	703.15000	0.70315	542.070	10.72	0.14	0.00	0	400.0	
R2035	On 04/05/2023	Bond Future	11.17	Call	1,131.03000		1.13103	1,409.90000	1.40990	1,131.030	10.82	0.25	0.00	0	500.0	
R2035	On 04/05/2023	Bond Future	12.46	Put	2,938.76000		2.93876	2,538.17000	2.53817	2,938.760	12.08	0.43	0.00	0	400.0	
R2035	On 04/05/2023	Bond Future	13.18	Put	1,770.48000		1.77048	1,508.19000	1.50819	1,770.480	12.96	0.28	0.00	0	500.0	
R2035	On 03/08/2023	Bond Future			12.38815		82.57431	13.44386	77.43166		11.07	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			11.85639		77.26100	11.67653	78.28473		11.72	0.00	48,056,342.00	622	139,851.0	
R2037	On 04/08/2022	Bond Future	10.10	Call	0.00000		0.00000	0.00000	0.00000	0.000	10.38	0.00	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	10.90	Put	5,687.76000		5.68776	4,675.65000	4.67565	5,687.760	10.76	1.00	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.21	Call	41.25000		0.04125	128.12000	0.12812	41.250	11.22	0.05	0.00	0	1,050.0	
R2037	On 04/08/2022	Bond Future	11.42	Put	2,674.76000		2.67476	1,867.92000	1.86792	2,674.760	11.58	0.86	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.95	Put	726.91000		0.72691	405.81000	0.40581	726.910	12.54	0.41	0.00	0	1,050.0	
R2037	On 03/11/2022	Bond Future			12.04166		78.43875	11.85785	79.46016		11.62	0.00	0.00	0	2,000.0	
R2037	On 02/02/2023	Bond Future			12.21804		75.52652	12.02711	76.56299		12.41	0.00	0.00	0	0.0	
R2037	On 04/05/2023	Bond Future			12.38494		76.92664	12.18895	77.96796		12.38	0.00	0.00	0	0.0	
R2037	On 03/08/2023	Bond Future			12.53973		74.21774	13.51016	69.46167		12.55	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			11.96483		78.71135	11.78996	79.77156		12.37	0.00	102,560,889.05	1,303	128,313.0	
R2040	On 04/08/2022	Bond Future	9.70	Call	0.00000		0.00000	0.00000	0.00000	0.000	11.15	0.00	0.00	0	460.0	
R2040	On 04/08/2022	Bond Future	10.70	Call	0.07000		0.00007	0.65000	0.00065	0.070	10.85	0.00	0.00	0	460.0	
R2040	On 04/08/2022	Bond Future	12.24	Put	422.29000		0.42229	221.88000	0.22188	422.290	13.31	0.26	0.00	0	460.0	
R2040	On 03/11/2022	Bond Future			12.14545		79.91121	11.96668	80.96933		12.27	0.00	0.00	0	4,465.0	
R2040	On 03/11/2022	Bond Future	10.70	Call	72.76000		0.07276	126.56000	0.12656	72.760	10.88	0.04	0.00	0	1,100.0	
R2040	On 03/11/2022	Bond Future	10.80	Call	102.40000		0.10240	173.13000	0.17313	102.400	10.94	0.05	0.00	0	1,500.0	
R2040	On 03/11/2022	Bond Future	11.20	Call	354.61000		0.35461	535.48000	0.53548	354.610	11.41	0.14	0.00	0	1,100.0	
R2040	On 03/11/2022	Bond Future	11.50	Call	741.90000		0.74190	1,043.41000	1.04341	741.900	11.85	0.24	0.00	0	1,500.0	
R2040	On 03/11/2022	Bond Future	12.52	Put	1,473.20000		1.47320	1,148.89000	1.14889	1,473.200	13.63	0.35	0.00	0	1,100.0	
R2040	On 02/02/2023	Bond Future			12.31754		76.77393	12.13186	77.84766		13.13	0.00	0.00	0	0.0	
R2040	On 02/02/2023	Bond Future	10.21	Call	95.66000		0.09566	143.57000	0.14357	95.660	11.92	0.04	0.00	0	400.0	
R2040	On 02/02/2023	Bond Future	10.96	Call	434.75000		0.43475	598.63000	0.59863	434.750	11.93	0.13	0.00	0	400.0	
R2040	On 02/02/2023	Bond Future	12.27	Put	3,253.34000		3.25334	2,760.15000	2.76015	3,253.340	13.55	0.49	0.00	0	400.0	
R2040	On 04/05/2023	Bond Future			12.48003		78.19747	12.28944	79.27644		13.10	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
R2040	On 04/05/2023	Bond Future	10.17	Call	223.50000	0.22350		302.05000	0.30205	223.500	12.19	0.06	0.00	0	400.0
R2040	On 04/05/2023	Bond Future	10.73	Call	522.76000	0.52276		679.30000	0.67930	522.760	12.17	0.13	0.00	0	500.0
R2040	On 04/05/2023	Bond Future	10.92	Call	676.21000	0.67621		867.73000	0.86773	676.210	12.16	0.16	0.00	0	400.0
R2040	On 04/05/2023	Bond Future	11.48	Call	1,374.39000	1.37439		1,696.67000	1.69667	1,374.390	12.32	0.27	0.00	0	500.0
R2040	On 04/05/2023	Bond Future	12.78	Put	3,065.25000	3.06525		2,654.65000	2.65465	3,065.250	13.80	0.41	0.00	0	400.0
R2040	On 04/05/2023	Bond Future	13.45	Put	1,945.71000	1.94571		1,665.95000	1.66595	1,945.710	14.74	0.28	0.00	0	500.0
R2040	On 03/08/2023	Bond Future			12.63085	75.26401		13.55795	70.44195		13.32	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			11.95177	75.65748		11.76160	76.82664		13.03	0.00	28,749,842.40	380	91,164.0
R2044	On 03/11/2022	Bond Future			12.12283	76.81086		11.92805	77.98021		12.93	0.00	0.00	0	0.0
R2044	On 03/11/2022	Bond Future	10.60	Call	55.41000	0.05541		103.30000	0.10330	55.410	11.46	0.03	0.00	0	1,600.0
R2044	On 03/11/2022	Bond Future	11.30	Call	488.79000	0.48879		740.88000	0.74088	488.790	12.17	0.18	0.00	0	1,600.0
R2044	On 02/02/2023	Bond Future			12.28543	73.74563		12.08314	74.93264		13.86	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future			12.43845	75.11309		12.23056	76.30797		13.83	0.00	0.00	0	0.0
R2044	On 03/08/2023	Bond Future			12.57998	72.24280		13.43220	67.75911		14.07	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			11.90448	78.74407		11.71413	79.93839		12.74	0.00	629,952.56	8	213,333.0
R2048	On 04/08/2022	Bond Future	10.20	Call	0.00000	0.00000		0.00000	0.00000	0.000	11.26	0.00	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.30	Call	0.00000	0.00000		0.01000	0.00001	0.000	11.22	0.00	0.00	0	1,200.0
R2048	On 04/08/2022	Bond Future	10.90	Call	1.94000	0.00194		11.36000	0.01136	1.940	11.70	0.00	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	11.00	Call	5.35000	0.00535		26.15000	0.02615	5.350	11.83	0.01	0.00	0	1,200.0
R2048	On 04/08/2022	Bond Future	11.00	Put	5,995.62000	5.99562		4,822.10000	4.82210	5,995.620	11.83	0.99	0.00	0	50.0
R2048	On 03/11/2022	Bond Future			12.07487	75.51856		11.87961	76.71352		13.36	0.00	0.00	0	5,959.0
R2048	On 02/02/2023	Bond Future			12.23674	76.81285		12.03377	78.02598		13.53	0.00	0.00	0	0.0
R2048	On 04/05/2023	Bond Future			12.38028	73.79952		12.17169	75.02106		14.30	0.00	0.00	0	0.0
R2048	On 03/08/2023	Bond Future			12.50943	75.28664		13.33558	70.86944		13.74	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			11.70644	65.50177		11.52143	66.41170		11.80	0.00	0.00	0	23,295.0
R209	On 03/11/2022	Bond Future			11.88262	63.35432		11.69368	64.26321		12.29	0.00	0.00	0	4,520.0
R209	On 03/11/2022	Bond Future	9.25	Call	0.37000	0.00037		0.95000	0.00095	0.370	10.86	0.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	11.28000	0.01128		23.19000	0.02319	11.280	10.88	0.01	0.00	0	3,500.0
R209	On 03/11/2022	Bond Future	10.00	Put	9,963.71000	9.96371		9,066.73000	9.06673	9,963.710	10.88	0.99	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	4,730.20000	4.73020		3,993.14000	3.99314	4,730.200	11.49	0.85	0.00	0	7,000.0
R209	On 03/11/2022	Bond Future	12.00	Put	1,585.86000	1.58586		1,230.00000	1.23000	1,585.860	13.16	0.44	0.00	0	3,500.0
R209	On 02/02/2023	Bond Future			12.04592	64.44075		11.85021	65.36332		12.45	0.00	0.00	0	0.0
R209	On 04/05/2023	Bond Future			12.19788	62.48322		11.99730	63.41093		13.04	0.00	0.00	0	0.0
R209	On 03/08/2023	Bond Future			12.33196	63.74249		13.22649	59.89673		12.54	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

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/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	222.52100	222.52100		222.43749	222.43749			0.00	0.00	0	1,068.0
R210	On	03/11/2022			Bond Future	222.99061	222.99061		222.85520	222.85520			0.00	0.00	0	0.0
R210	On	02/02/2023			Bond Future	226.86230	226.86230		226.71769	226.71769			0.00	0.00	0	0.0
R210	On	04/05/2023			Bond Future	228.03907	228.03907		227.84928	227.84928			0.00	0.00	0	0.0
R210	On	03/08/2023			Bond Future	232.66578	232.66578		215.53776	215.53776			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	11.23726	80.17895		11.09786	80.81913		8.89	0.00	78,575,371.00	980	32,295.0
R213	On	03/11/2022			Bond Future	11.44877	77.86031		11.30705	78.49230		9.17	0.00	0.00	0	0.0
R213	On	03/11/2022	9.13	Call	Bond Future	4.06000	0.00406		7.17000	0.00717	4.060	8.86	0.00	0.00	0	200.0
R213	On	03/11/2022	9.19	Call	Bond Future	5.12000	0.00512		8.94000	0.00894	5.120	8.86	0.00	0.00	0	476.0
R213	On	03/11/2022	9.84	Put	Bond Future	7,624.42000	7.62442		7,015.50000	7.01550	7,624.420	8.61	0.97	0.00	0	476.0
R213	On	03/11/2022	9.98	Put	Bond Future	6,946.45000	6.94645		6,346.71000	6.34671	6,946.450	8.55	0.96	0.00	0	200.0
R213	On	03/11/2022	10.19	Put	Bond Future	5,958.80000	5.95880		5,378.32000	5.37832	5,958.800	8.46	0.93	0.00	0	476.0
R213	On	03/11/2022	10.37	Put	Bond Future	5,154.51000	5.15451		4,599.09000	4.59909	5,154.510	8.49	0.90	0.00	0	200.0
R213	On	02/02/2023			Bond Future	11.65060	79.19429		11.50272	79.83474		9.18	0.00	0.00	0	0.0
R213	On	02/02/2023	9.16	Call	Bond Future	36.66000	0.03666		51.99000	0.05199	36.660	8.82	0.02	0.00	0	476.0
R213	On	02/02/2023	10.01	Put	Bond Future	7,699.98000	7.69998		7,122.48000	7.12248	7,699.980	8.58	0.92	0.00	0	476.0
R213	On	02/02/2023	10.35	Put	Bond Future	6,226.73000	6.22673		5,687.89000	5.68789	6,226.730	8.56	0.86	0.00	0	476.0
R213	On	02/02/2023	10.43	Call	Bond Future	405.30000	0.40530		518.77000	0.51877	405.300	8.60	0.16	0.00	0	912.0
R213	On	02/02/2023	12.20	Put	Bond Future	1,401.73000	1.40173		1,204.49000	1.20449	1,401.730	10.22	0.33	0.00	0	912.0
R213	On	04/05/2023			Bond Future	11.83186	77.11107		11.68050	77.74894		9.48	0.00	0.00	0	0.0
R213	On	03/08/2023			Bond Future	11.99549	78.66287		13.31979	73.49663		9.05	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
R214	On	04/08/2022			Bond Future	11.89386	62.83383		11.72389	63.69127		12.84	0.00	33,804,600.54	538	84,566.0
R214	On	03/11/2022			Bond Future	12.06245	60.50382		11.88889	61.36024		13.44	0.00	0.00	0	80.0
R214	On	02/02/2023			Bond Future	12.22221	61.54070		12.04234	62.40995		13.63	0.00	61,171,455.80	994	994.0
R214	On	04/05/2023			Bond Future	12.36392	59.38489		12.17978	60.25897		14.36	0.00	0.00	0	0.0
R214	On	03/08/2023			Bond Future	12.49117	60.58100		13.32279	56.93710		13.82	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 :														3,013,881,433.55	38,706	1 505 349.0

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
Grand Total:											3,013,881,433.55	38,706	1 505 349.0