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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/07/2022

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	798.87200	798.87200		806.97700	806.97700			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	811.11300	811.11300		819.35400	819.35400			0.00	0.00	0	0.0
AL37	On	02/02/2023	Index Future	824.96600	824.96600		833.35500	833.35500			0.00	0.00	0	0.0
AL37	On	04/05/2023	Index Future	840.16800	840.16800		848.71700	848.71700			0.00	0.00	0	0.0
AL37	On	03/08/2023	Index Future	856.98100	856.98100		865.70700	865.70700			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	887.66700	887.66700		901.02400	901.02400			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	901.26800	901.26800		914.84300	914.84300			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	916.66100	916.66100		930.47600	930.47600			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	933.55200	933.55200		947.62800	947.62800			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	952.23500	952.23500		966.59800	966.59800			0.00	0.00	0	0.0
ALBI	On	04/08/2022	Index Future	788.56500	788.56500		800.77800	800.77800			0.00	0.00	0	138.0
ALBI	On	03/11/2022	Index Future	800.64800	800.64800		813.05900	813.05900			0.00	0.00	0	0.0
ALBI	On	02/02/2023	Index Future	814.32300	814.32300		826.95300	826.95300			0.00	0.00	0	0.0

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ALBI	On 04/05/2023	Index Future		829.32800	829.32800		842.19700	842.19700			0.00	0.00	0	0.0
ALBI	On 03/08/2023	Index Future		845.92500	845.92500		859.05700	859.05700			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		12.84027	71.85931		12.59043	72.99581			0.00	0.00	0	350.0
ES33	On 03/11/2022	Bond Future		13.08883	69.18321		12.82772	70.33833			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		13.33080	70.38333		13.05771	71.55908			0.00	0.00	0	0.0
ES33	On 04/05/2023	Bond Future		13.55742	67.90889		13.27201	69.10708			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		13.76732	69.29044		13.46904	70.51339			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		13.17485	69.83953		12.97022	70.88312			0.00	0.00	0	4,769.0
ES42	On 03/11/2022	Bond Future		13.40483	66.65631		13.19067	67.71700			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		13.62041	67.81441		13.39661	68.89406			0.00	0.00	0	0.0
ES42	On 04/05/2023	Bond Future		13.83153	64.82122		13.59743	65.92153			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		14.02128	66.14366		13.77694	67.26676			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		777.30700	777.30700		789.50100	789.50100			0.00	0.00	0	1,054.0
GOVI	On 03/11/2022	GOVI		789.21800	789.21800		801.61000	801.61000			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI		802.69700	802.69700		815.30800	815.30800			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI		817.48800	817.48800		830.33700	830.33700			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		833.84800	833.84800		846.95900	846.95900			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future		162.42023	162.42023		162.28347	162.28347			0.00	51,162,372.45	315	11,501.0
I2025	On 03/11/2022	Bond Future		164.92463	164.92463		164.78815	164.78815			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future		166.09461	166.09461		165.95728	165.95728			0.00	0.00	0	0.0
I2025	On 04/05/2023	Bond Future		169.19593	169.19593		169.05720	169.05720			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		170.87708	170.87708		170.73691	170.73691			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 04/08/2022	Bond Future		119.79977	119.79977		119.37869	119.37869			0.00	0.00	0	2,742.0
I2029	On 03/11/2022	Bond Future		120.39812	120.39812		119.97237	119.97237			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future		122.48418	122.48418		122.05207	122.05207			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		123.48323	123.48323		123.04398	123.04398			0.00	0.00	0	0.0
I2029	On 03/08/2023	Bond Future		125.98450	125.98450		125.53716	125.53716			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		113.38885	113.38885		112.53513	112.53513			0.00	0.00	0	9,548.0
I2033	On 03/11/2022	Bond Future		113.80373	113.80373		112.93841	112.93841			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future		115.77516	115.77516		114.89594	114.89594			0.00	55,572,076.80	480	545.0
I2033	On 04/05/2023	Bond Future		116.56386	116.56386		115.66905	115.66905			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future		118.92467	118.92467		118.01259	118.01259			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		127.47594	127.47594		125.55300	125.55300			0.00	0.00	0	5,062.0
I2038	On 03/11/2022	Bond Future		129.44168	129.44168		127.49079	127.49079			0.00	33,654,836.80	260	330.0
I2038	On 02/02/2023	Bond Future		129.78628	129.78628		127.80285	127.80285			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future		132.21058	132.21058		130.19099	130.19099			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future		132.92551	132.92551		130.86627	130.86627			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		115.74501	115.74501		113.66249	113.66249			0.00	0.00	0	18,338.0
I2046	On 03/11/2022	Bond Future		115.56746	115.56746		113.45466	113.45466			0.00	10,401,071.40	90	1,716.0
I2046	On 02/02/2023	Bond Future		117.57027	117.57027		115.42185	115.42185			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future		117.74273	117.74273		115.55532	115.55532			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future		120.12962	120.12962		117.89857	117.89857			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		117.83113	117.83113		116.30609	116.30609			0.00	0.00	0	12,806.0
I2050	On 03/11/2022	Bond Future		119.64759	119.64759		118.10098	118.10098			0.00	10,768,283.10	90	150.0
I2050	On 02/02/2023	Bond Future		119.61353	119.61353		118.04122	118.04122			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future		121.84762	121.84762		120.24687	120.24687			0.00	0.00	0	0.0
I2050	On 03/08/2023	Bond Future		122.13487	122.13487		120.50275	120.50275			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		317.72900	317.72900		315.31100	315.31100			0.00	0.00	0	707.0
IGOV	On 03/11/2022	Index Future		322.67600	322.67600		320.22500	320.22500			0.00	0.00	0	16.0
IGOV	On 02/02/2023	Index Future		328.26400	328.26400		325.77300	325.77300			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future		334.38900	334.38900		331.85400	331.85400			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future		341.15500	341.15500		338.57000	338.57000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future		5.08500	94.91500		5.08500	94.91500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future		5.72000	94.28000		5.62000	94.38000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		5.97500	94.02500		5.85500	94.14500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future		6.52000	93.48000		6.35000	93.65000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future		6.69000	93.31000		6.47000	93.53000			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	7.23500	92.76500		6.98500	93.01500			0.00	0.00	0	68.0
JIBAR FUTURE	On	15/03/2023			Jibar Tradeable Future	7.83000	92.17000		7.55000	92.45000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/06/2023			Jibar Tradeable Future	8.35500	91.64500		8.04500	91.95500			0.00	0.00	0	0.0
JIBAR FUTURE	On	20/09/2023			Jibar Tradeable Future	8.58000	91.42000		8.25500	91.74500			0.00	0.00	0	75.0
JIBAR FUTURE	On	20/12/2023			Jibar Tradeable Future	8.56000	91.44000		8.26000	91.74000			0.00	0.00	0	172.0
JIBAR FUTURE	On	20/03/2024			Jibar Tradeable Future	8.79500	91.20500		8.46500	91.53500			0.00	0.00	0	0.0
JIBAR FUTURE	On	19/06/2024			Jibar Tradeable Future	8.79500	91.20500		8.48500	91.51500			0.00	0.00	0	0.0
R186	On	04/08/2022			Bond Future	9.52736	104.81767		9.23007	105.88890		5.38	0.00	1,743,432,305.11	16,633	90,772.0
R186	On	04/08/2022	6.96	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000	3.72	0.00	0.00	59	3,541.0
R186	On	04/08/2022	7.96	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000	3.72	0.00	0.00	59	3,541.0
R186	On	04/08/2022	9.78	Put	Bond Future	260.17000	0.26017		77.61000	0.07761	260.170	6.08	0.27	1,711,365.92	59	3,541.0
R186	On	03/11/2022			Bond Future	9.77376	106.40803		9.45338	107.49705		5.49	0.00	1,607,825,333.30	15,110	21,645.0
R186	On	03/11/2022	8.23	Call	Bond Future	82.24000	0.08224		173.34000	0.17334	82.240	5.63	0.06	0.00	0	4,310.0
R186	On	03/11/2022	8.91	Put	Bond Future	3,280.60000	3.28060		2,449.15000	2.44915	3,280.600	5.39	0.82	0.00	0	4,310.0
R186	On	02/02/2023			Bond Future	10.00029	102.93089		9.65375	104.03945		5.47	0.00	0.00	0	0.0
R186	On	04/05/2023			Bond Future	10.21401	104.83326		9.83765	105.96300		5.22	0.00	0.00	0	0.0
R186	On	03/08/2023			Bond Future	10.39735	101.63700		9.98697	102.79005		5.22	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	330.28062	330.28062		330.17903	330.17903			0.00	0.00	0	809.0
R197	On	03/11/2022			Bond Future	335.37267	335.37267		335.27434	335.27434			0.00	0.00	0	6.0
R197	On	02/02/2023			Bond Future	332.43270	332.43270		332.33593	332.33593			0.00	0.00	0	0.0
R197	On	04/05/2023			Bond Future	338.64351	338.64351		338.54719	338.54719			0.00	0.00	0	0.0
R197	On	03/08/2023			Bond Future	336.44726	336.44726		336.35242	336.35242			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	245.86770	245.86770		244.02783	244.02783			0.00	0.00	0	6,933.0
R202	On	03/11/2022			Bond Future	249.65834	249.65834		247.79374	247.79374			0.00	0.00	0	0.0
R202	On	02/02/2023			Bond Future	249.33540	249.33540		247.44087	247.44087			0.00	24,933,540.00	100	100.0
R202	On	04/05/2023			Bond Future	253.99185	253.99185		252.06357	252.06357			0.00	0.00	0	0.0
R202	On	03/08/2023			Bond Future	254.32517	254.32517		252.36013	252.36013			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	6.88714	103.88986		6.79293	103.94084		0.72	0.00	0.00	0	28,968.0
R2023	On	03/11/2022			Bond Future	7.47115	101.54702		7.29640	101.60028		0.44	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	11.11276	84.68459		10.84231	85.90613		8.67	0.00	1,566,664,915.00	18,500	79,445.0

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R2030	On 04/08/2022	Bond Future	8.30	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.000	8.18	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	0.000	7.99	0.00	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	1,118.50000	1.11850		494.79000	0.49479	1,118.500	8.50	0.66	0.00	0	800.0	
R2030	On 03/11/2022	Bond Future			11.33843	85.97018		11.05433	87.21158		9.16	0.00	1,585,290,119.20	18,440	18,969.0	
R2030	On 03/11/2022	Bond Future	9.70	Call	89.21000	0.08921		176.43000	0.17643	89.210	9.05	0.05	0.00	0	500.0	
R2030	On 03/11/2022	Bond Future	10.20	Call	241.39000	0.24139		437.43000	0.43743	241.390	8.72	0.12	0.00	0	500.0	
R2030	On 03/11/2022	Bond Future	11.57	Put	1,335.54000	1.33554		907.45000	0.90745	1,335.540	9.47	0.40	0.00	0	500.0	
R2030	On 02/02/2023	Bond Future			11.55385	83.43398		11.25478	84.69737		9.22	0.00	0.00	0	2,600.0	
R2030	On 02/02/2023	Bond Future	8.81	Call	46.30000	0.04630		84.07000	0.08407	46.300	9.20	0.02	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.08	Call	78.75000	0.07875		137.66000	0.13766	78.750	9.20	0.04	35,812.76	12	412.0	
R2030	On 02/02/2023	Bond Future	9.66	Put	8,627.34000	8.62734		7,492.25000	7.49225	8,627.340	9.00	0.92	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.83	Call	255.07000	0.25507		411.94000	0.41194	255.070	8.92	0.10	100,679.26	12	412.0	
R2030	On 02/02/2023	Bond Future	9.94	Put	7,413.22000	7.41322		6,327.69000	6.32769	7,413.220	8.86	0.89	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	11.16	Put	3,223.42000	3.22342		2,524.33000	2.52433	3,223.420	9.15	0.60	606,395.84	12	412.0	
R2030	On 02/02/2023	Bond Future	11.35	Call	1,919.86000	1.91986		2,555.20000	2.55520	1,919.860	9.32	0.46	0.00	0	5,000.0	
R2030	On 04/05/2023	Bond Future			11.76158	84.97723		11.44662	86.26453		8.87	0.00	0.00	0	0.0	
R2030	On 04/05/2023	Bond Future	9.03	Call	122.34000	0.12234		197.26000	0.19726	122.340	8.60	0.05	0.00	0	400.0	
R2030	On 04/05/2023	Bond Future	9.58	Call	269.38000	0.26938		411.88000	0.41188	269.380	8.58	0.09	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	300.74000	0.30074		456.66000	0.45666	300.740	8.55	0.10	0.00	0	500.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	343.55000	0.34355		517.22000	0.51722	343.550	8.52	0.11	0.00	0	400.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	444.58000	0.44458		658.03000	0.65803	444.580	8.46	0.14	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	707.17000	0.70717		1,013.32000	1.01332	707.170	8.34	0.20	0.00	0	500.0	
R2030	On 04/05/2023	Bond Future	10.65	Call	921.61000	0.92161		1,291.11000	1.29111	921.610	8.38	0.25	0.00	0	350.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	3,638.56000	3.63856		2,937.39000	2.93739	3,638.560	8.74	0.59	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	3,035.37000	3.03537		2,422.02000	2.42202	3,035.370	8.97	0.52	0.00	0	400.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	2,301.42000	2.30142		1,808.78000	1.80878	2,301.420	9.35	0.42	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	1,697.42000	1.69742		1,316.55000	1.31655	1,697.420	9.80	0.33	0.00	0	500.0	
R2030	On 04/05/2023	Bond Future	12.57	Put	1,619.80000	1.61980		1,254.01000	1.25401	1,619.800	9.87	0.32	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future			11.95552	82.67719		11.62311	83.99089		8.72	0.00	0.00	0	0.0	
R2030	On 03/08/2023	Bond Future	10.40	Call	741.85000	0.74185		1,043.07000	1.04307	741.850	8.17	0.20	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	10.65	Call	943.12000	0.94312		1,303.18000	1.30318	943.120	8.14	0.24	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future	12.59	Put	2,089.28000	2.08928		1,658.04000	1.65804	2,089.280	9.47	0.36	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	12.89	Put	1,758.36000	1.75836		1,387.22000	1.38722	1,758.360	9.75	0.31	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			11.57373	83.94234		11.30838	85.27395		9.93	0.00	686,648,341.20	8,180	93,756.0	
R2032	On 04/08/2022	Bond Future	8.97	Call	0.00000	0.00000		0.00000	0.00000	0.000	9.67	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	9.19	0.00	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.80	Call	0.00000	0.00000		0.01000	0.00001	0.000	9.02	0.00	0.00	0	900.0	
R2032	On 04/08/2022	Bond Future	10.50	Call	0.07000	0.00007		2.07000	0.00207	0.070	7.49	0.00	0.00	0	900.0	
R2032	On 04/08/2022	Bond Future	10.70	Put	4,499.19000	4.49919		3,187.09000	3.18709	4,499.190	8.00	1.00	0.00	0	7,500.0	
R2032	On 04/08/2022	Bond Future	11.00	Put	2,955.89000	2.95589		1,786.69000	1.78669	2,955.890	8.77	0.95	0.00	0	7,500.0	
R2032	On 04/08/2022	Bond Future	11.60	Put	751.18000	0.75118		304.10000	0.30410	751.180	10.15	0.47	0.00	0	800.0	

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			11.79241	81.06441		11.51484	82.41748		11.03	0.00	663,106,873.80	8,180	78,137.0
R2032	On 03/11/2022	Bond Future	9.31	Call	5.45000	0.00545		14.31000	0.01431	5.450	10.18	0.00	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	9.36	Call	6.52000	0.00652		16.84000	0.01684	6.520	10.18	0.00	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	9.46	Call	9.22000	0.00922		23.13000	0.02313	9.220	10.18	0.01	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	9.92	Call	37.93000	0.03793		83.94000	0.08394	37.930	10.11	0.02	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	10.11	Put	8,754.00000	8.75400	7,471.82000	7.47182	8,754.000		10.08	0.96	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.16	Put	8,487.25000	8.48725	7,213.16000	7.21316	8,487.250		10.07	0.96	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.21	Call	83.38000	0.08338		171.16000	0.17116	83.380	10.07	0.05	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	10.49	Put	6,787.81000	6.78781	5,586.56000	5.58656	6,787.810		10.02	0.92	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.56	Put	6,447.46000	6.44746	5,268.54000	5.26854	6,447.460		10.07	0.90	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.67	Call	264.66000	0.26466		478.22000	0.47822	264.660	10.16	0.12	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	11.55	Put	2,647.34000	2.64734	1,942.52000	1.94252	2,647.340		11.10	0.58	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	12.30	Put	1,154.26000	1.15426	791.52000	0.79152	1,154.260		12.15	0.32	0.00	0	750.0
R2032	On 02/02/2023	Bond Future			11.99736	82.45166		11.70694	83.82855		10.78	0.00	0.00	0	0.0
R2032	On 02/02/2023	Bond Future	9.31	Call	45.46000	0.04546		83.33000	0.08333	45.460	10.12	0.02	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	9.47	Call	63.80000	0.06380		114.16000	0.11416	63.800	10.12	0.03	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	9.92	Call	151.42000	0.15142		254.41000	0.25441	151.420	10.09	0.06	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	10.16	Put	9,499.44000	9.49944	8,266.10000	8.26610	9,499.440		10.05	0.92	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.22	Call	251.69000	0.25169		407.02000	0.40702	251.690	10.05	0.09	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	7,842.14000	7.84214	6,684.64000	6.68464	7,842.140		10.00	0.87	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	501.62000	0.50162		767.48000	0.76748	501.620	9.97	0.16	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	3,068.57000	3.06857	2,404.56000	2.40456	3,068.570		10.88	0.53	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	1,484.57000	1.48457	1,117.81000	1.11781	1,484.570		11.99	0.30	0.00	0	750.0
R2032	On 04/05/2023	Bond Future			12.19085	79.81722		11.88685	81.22013		10.94	0.00	0.00	0	0.0
R2032	On 03/08/2023	Bond Future			12.36441	81.42385		12.04627	82.85537		10.29	0.00	0.00	0	2,600.0
R2032	On 03/08/2023	Bond Future	11.90	Call	2,433.00000	2.43300	3,089.71000	3.08971	2,433.000		10.01	0.42	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			11.88034	84.55991		11.61497	86.04335		11.04	0.00	769,495,181.00	9,100	126,981.0
R2035	On 04/08/2022	Bond Future	9.53	Call	0.00000	0.00000		0.00000	0.00000	0.000	11.01	0.00	0.00	6	394.0
R2035	On 04/08/2022	Bond Future	9.84	Call	0.00000	0.00000		0.00000	0.00000	0.000	10.90	0.00	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	0.04000	0.00004		0.97000	0.00097	0.040	10.01	0.00	51.33	6	394.0
R2035	On 04/08/2022	Bond Future	10.64	Put	7,284.19000	7.28419	5,802.96000	5.80296	7,284.190		9.87	1.00	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	4,314.08000	4.31408	2,915.13000	2.91513	4,314.080		10.14	0.98	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	343.43000	0.34343	116.76000	0.11676	343.430		11.76	0.24	123,606.30	6	394.0
R2035	On 03/11/2022	Bond Future			12.08687	81.35486		11.81008	82.86207		12.36	0.00	657,347,268.80	8,080	7,190.0
R2035	On 03/11/2022	Bond Future	9.82	Call	9.89000	0.00989		25.29000	0.02529	9.890	11.07	0.01	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	48.08000	0.04808		105.98000	0.10598	48.080	11.09	0.03	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	10.57	Put	8,890.65000	8.89065	7,491.25000	7.49125	8,890.650		11.10	0.95	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	6,536.80000	6.53680	5,278.96000	5.27896	6,536.800		11.36	0.87	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	365.93000	0.36593		642.58000	0.64258	365.930	11.42	0.14	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	12.68	Put	1,199.23000	1.19923	825.05000	0.82505	1,199.230		13.85	0.29	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future			12.28456	82.74608		11.99558	84.27980		12.15	0.00	0.00	0	1,605.0

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	9.81	69.88000	0.06988	125.87000	0.12587	69.880	11.13	0.03	0.00	0	582.0
R2035	On	02/02/2023			Bond Future	9.89	82.83000	0.08283	147.35000	0.14735	82.830	11.13	0.03	0.00	0	400.0
R2035	On	02/02/2023			Bond Future	10.30	186.02000	0.18602	311.31000	0.31131	186.020	11.13	0.06	0.00	0	1,000.0
R2035	On	02/02/2023			Bond Future	10.64	338.18000	0.33818	539.52000	0.53952	338.180	11.12	0.11	0.00	0	400.0
R2035	On	02/02/2023			Bond Future	10.66	9,555.80000	9.55580	8,228.67000	8.22867	9,555.800	11.12	0.89	0.00	0	582.0
R2035	On	02/02/2023			Bond Future	11.05	647.45000	0.64745	976.43000	0.97643	647.450	11.16	0.18	0.00	0	1,000.0
R2035	On	02/02/2023			Bond Future	11.06	7,461.18000	7.46118	6,260.25000	6.26025	7,461.180	11.17	0.82	0.00	0	582.0
R2035	On	02/02/2023			Bond Future	11.98	3,890.69000	3.89069	3,090.41000	3.09041	3,890.690	12.13	0.57	0.00	0	400.0
R2035	On	02/02/2023			Bond Future	13.22	1,473.69000	1.47369	1,111.64000	1.11164	1,473.690	13.81	0.27	0.00	0	1,000.0
R2035	On	04/05/2023			Bond Future		12.46211	79.77657	12.16087	81.33915		12.47	0.00	0.00	0	0.0
R2035	On	04/05/2023		9.85	Call		181.84000	0.18184	285.15000	0.28515	181.840	11.66	0.05	0.00	0	400.0
R2035	On	04/05/2023		10.42	Call		414.17000	0.41417	615.01000	0.61501	414.170	11.65	0.11	0.00	0	500.0
R2035	On	04/05/2023		10.60	Call		523.27000	0.52327	764.57000	0.76457	523.270	11.64	0.13	0.00	0	400.0
R2035	On	04/05/2023		11.17	Call		1,023.40000	1.02340	1,424.32000	1.42432	1,023.400	11.61	0.22	0.00	0	500.0
R2035	On	04/05/2023		12.46	Put		3,635.26000	3.63526	2,947.67000	2.94767	3,635.260	12.71	0.48	0.00	0	400.0
R2035	On	04/05/2023		13.18	Put		2,281.82000	2.28182	1,812.55000	1.81255	2,281.820	13.60	0.33	0.00	0	500.0
R2035	On	03/08/2023			Bond Future		12.62406	81.38127	12.30993	82.97568		11.79	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		12.04359	76.21674	11.78337	77.67417		12.39	0.00	935,941,567.20	12,280	139,851.0
R2037	On	04/08/2022		10.10	Call		0.00000	0.00000	0.00000	0.00000	0.000	11.85	0.00	0.00	0	50.0
R2037	On	04/08/2022		10.90	Put		6,729.57000	6.72957	5,277.50000	5.27750	6,729.570	11.10	1.00	0.00	0	50.0
R2037	On	04/08/2022		11.21	Call		9.80000	0.00980	65.03000	0.06503	9.800	11.48	0.01	0.00	0	1,050.0
R2037	On	04/08/2022		11.42	Put		3,613.42000	3.61342	2,325.99000	2.32599	3,613.420	11.81	0.95	0.00	0	50.0
R2037	On	04/08/2022		11.95	Put		1,216.20000	1.21620	567.34000	0.56734	1,216.200	12.76	0.58	0.00	0	1,050.0
R2037	On	03/11/2022			Bond Future		12.23726	77.37390	11.96638	78.85461		13.17	0.00	950,151,492.00	12,280	6,480.0
R2037	On	02/02/2023			Bond Future		12.42234	74.44059	12.14006	75.94729		13.70	0.00	0.00	0	1,086.0
R2037	On	04/05/2023			Bond Future		12.59804	75.81846	12.30411	77.35350		13.35	0.00	0.00	0	0.0
R2037	On	03/08/2023			Bond Future		12.76220	73.08513	12.45587	74.65148		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		12.10177	77.89675	11.88694	79.18078		13.04	0.00	934,761,000.00	12,000	125,201.0
R2040	On	04/08/2022		9.70	Call		0.00000	0.00000	0.00000	0.00000	0.000	13.00	0.00	0.00	0	460.0
R2040	On	04/08/2022		10.70	Call		0.04000	0.00004	0.48000	0.00048	0.040	11.94	0.00	0.00	0	460.0
R2040	On	04/08/2022		12.24	Put		649.02000	0.64902	307.41000	0.30741	649.020	13.51	0.37	0.00	0	460.0
R2040	On	03/11/2022			Bond Future		12.28874	79.07939	12.06507	80.38415		13.87	0.00	948,952,680.00	12,000	6,839.0
R2040	On	03/11/2022		10.70	Call		94.91000	0.09491	171.74000	0.17174	94.910	12.43	0.04	0.00	0	1,100.0
R2040	On	03/11/2022		10.80	Call		124.75000	0.12475	220.57000	0.22057	124.750	12.43	0.06	0.00	0	1,500.0
R2040	On	03/11/2022		11.20	Call		332.41000	0.33241	538.71000	0.53871	332.410	12.45	0.13	0.00	0	1,100.0
R2040	On	03/11/2022		11.50	Call		657.52000	0.65752	992.11000	0.99211	657.520	12.75	0.21	0.00	0	1,500.0
R2040	On	03/11/2022		12.52	Put		1,884.16000	1.88416	1,422.02000	1.42202	1,884.160	14.35	0.40	0.00	0	1,100.0
R2040	On	02/02/2023			Bond Future		12.46731	75.92497	12.23423	77.25275		14.45	0.00	0.00	0	821.0

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	123.10000	0.12310		192.49000	0.19249	123.100	13.24	0.04	0.00	0	400.0	
R2040	On 02/02/2023	Bond Future	10.96	Call	474.20000	0.47420		680.15000	0.68015	474.200	13.23	0.13	0.00	0	400.0	
R2040	On 02/02/2023	Bond Future	12.27	Put	3,884.98000	3.88498		3,228.59000	3.22859	3,884.980	14.48	0.53	0.00	0	400.0	
R2040	On 04/05/2023	Bond Future			12.63632	77.33053		12.39367	78.68337		14.09	0.00	0.00	0	0.0	
R2040	On 04/05/2023	Bond Future	10.17	Call	250.08000	0.25008		354.81000	0.35481	250.080	13.17	0.07	0.00	0	400.0	
R2040	On 04/05/2023	Bond Future	10.73	Call	550.41000	0.55041		748.23000	0.74823	550.410	13.16	0.13	0.00	0	500.0	
R2040	On 04/05/2023	Bond Future	10.92	Call	699.02000	0.69902		937.48000	0.93748	699.020	13.15	0.15	0.00	0	400.0	
R2040	On 04/05/2023	Bond Future	11.48	Call	1,315.65000	1.31565		1,699.44000	1.69944	1,315.650	13.11	0.26	0.00	0	500.0	
R2040	On 04/05/2023	Bond Future	12.78	Put	3,601.53000	3.60153		3,044.36000	3.04436	3,601.530	14.46	0.44	0.00	0	400.0	
R2040	On 04/05/2023	Bond Future	13.45	Put	2,353.05000	2.35305		1,961.75000	1.96175	2,353.050	15.40	0.32	0.00	0	500.0	
R2040	On 03/08/2023	Bond Future			12.79405	74.37742		12.54126	75.75790		14.13	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			12.11951	74.65111		11.87424	76.13046		13.70	0.00	1,172,171,729.22	15,702	92,601.0	
R2044	On 03/11/2022	Bond Future			12.29811	75.78452		12.04282	77.28747		14.58	0.00	1,144,346,252.00	15,100	1,888.0	
R2044	On 03/11/2022	Bond Future	10.60	Call	68.18000	0.06818		137.55000	0.13755	68.180	13.07	0.03	0.00	0	1,600.0	
R2044	On 03/11/2022	Bond Future	11.30	Call	443.44000	0.44344		736.00000	0.73600	443.440	13.47	0.16	0.00	0	1,600.0	
R2044	On 02/02/2023	Bond Future			12.46845	72.69899		12.20251	74.22831		15.21	0.00	0.00	0	309.0	
R2044	On 04/05/2023	Bond Future			12.62925	74.04495		12.35252	75.60300		14.83	0.00	0.00	0	0.0	
R2044	On 03/08/2023	Bond Future			12.77900	71.15106		12.49087	72.74089		14.90	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			12.07795	77.68442		11.83248	79.19188		13.35	0.00	10,926,702,095.10	140,655	207,072.0	
R2048	On 04/08/2022	Bond Future	10.20	Call	0.00000	0.00000		0.01000	0.00001	0.000	12.99	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	12.84	0.00	0.00	0	1,200.0	
R2048	On 04/08/2022	Bond Future	10.90	Call	0.26000	0.00026		3.55000	0.00355	0.260	11.92	0.00	0.00	0	1,700.0	
R2048	On 04/08/2022	Bond Future	11.00	Call	0.67000	0.00067		7.68000	0.00768	0.670	11.77	0.00	0.00	0	1,200.0	
R2048	On 04/08/2022	Bond Future	11.00	Put	7,050.59000	7.05059		5,550.14000	5.55014	7,050.590	11.77	1.00	0.00	0	50.0	
R2048	On 03/11/2022	Bond Future			12.25630	74.43827		12.00048	75.96980		15.03	0.00	10,739,283,651.17	144,271	80,470.0	
R2048	On 02/02/2023	Bond Future			12.42633	75.71128		12.15960	77.26972		14.79	0.00	0.00	0	0.0	
R2048	On 04/05/2023	Bond Future			12.57786	72.67550		12.30038	74.26312		15.30	0.00	0.00	0	0.0	
R2048	On 03/08/2023	Bond Future			12.71529	74.13791		12.42668	75.75789		14.49	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			11.87438	64.69166		11.62418	65.90406		12.49	0.00	0.00	0	23,295.0	
R209	On 03/11/2022	Bond Future			12.05779	62.52811		11.79784	63.75985		13.95	0.00	0.00	0	4,558.0	
R209	On 03/11/2022	Bond Future	9.25	Call	0.98000	0.00098		2.84000	0.00284	0.980	12.49	0.00	0.00	0	6,000.0	
R209	On 03/11/2022	Bond Future	10.00	Call	17.21000	0.01721		39.49000	0.03949	17.210	12.49	0.01	0.00	0	3,500.0	
R209	On 03/11/2022	Bond Future	10.00	Put	10,795.85000	10.79585		9,586.39000	9.58639	10,795.850	12.49	0.99	0.00	0	6,000.0	
R209	On 03/11/2022	Bond Future	11.00	Put	5,512.47000	5.51247		4,487.73000	4.48773	5,512.470	12.53	0.87	0.00	0	7,000.0	
R209	On 03/11/2022	Bond Future	12.00	Put	2,069.76000	2.06976		1,515.88000	1.51588	2,069.760	13.95	0.51	0.00	0	3,500.0	
R209	On 02/02/2023	Bond Future			12.22831	63.59810		11.95829	64.85145		13.76	0.00	0.00	0	0.0	
R209	On 04/05/2023	Bond Future			12.38766	61.62325		12.10721	62.90016		14.09	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	On 03/08/2023	Bond Future		12.52930	62.86347		12.23820	64.16644		13.36	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future		223.96635	223.96635		223.58995	223.58995			0.00	0.00	0	1,068.0
R210	On 03/11/2022	Bond Future		224.44522	224.44522		224.06632	224.06632			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future		228.33425	228.33425		227.95082	227.95082			0.00	0.00	0	0.0
R210	On 04/05/2023	Bond Future		229.53079	229.53079		229.14194	229.14194			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future		234.18158	234.18158		233.78641	233.78641			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		11.44427	79.24081		11.15867	80.53902		9.50	0.00	0.00	0	32,295.0
R213	On 03/11/2022	Bond Future		11.66628	76.90325		11.36741	78.22231		10.49	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	6.74000	0.00674	17.67000	0.01767	6.740	10.20	0.01	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	8.21000	0.00821	21.15000	0.02115	8.210	10.20	0.01	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	8,592.42000	8.59242	7,333.80000	7.33380	8,592.420	10.04	0.97	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	7,915.41000	7.91541	6,676.08000	6.67608	7,915.410	9.98	0.96	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	6,927.10000	6.92710	5,725.93000	5.72593	6,927.100	9.88	0.94	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	6,110.26000	6.11026	4,952.17000	4.95217	6,110.260	9.80	0.91	0.00	0	200.0
R213	On 02/02/2023	Bond Future		11.87912	78.21803		11.56588	79.56036		10.17	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	45.32000	0.04532	85.22000	0.08522	45.320	9.85	0.02	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	8,696.78000	8.69678	7,497.15000	7.49715	8,696.780	9.76	0.92	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	7,204.10000	7.20410	6,074.85000	6.07485	7,204.100	9.64	0.87	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	392.66000	0.39266	625.38000	0.62538	392.660	9.61	0.14	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	1,845.68000	1.84568	1,370.93000	1.37093	1,845.680	10.66	0.40	0.00	0	912.0
R213	On 04/05/2023	Bond Future		12.07160	76.11463		11.74359	77.48223		10.28	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future		12.24725	77.64428		11.90342	79.03981		9.64	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		12.01175	62.25036		11.80684	63.27040		13.50	0.00	9,399,804.36	151	84,553.0
R214	On 03/11/2022	Bond Future		12.18560	59.90785		11.97269	60.94430		15.17	0.00	0.00	0	48.0
R214	On 02/02/2023	Bond Future		12.35064	60.93231		12.12933	61.98702		14.96	0.00	0.00	0	2,808.0
R214	On 04/05/2023	Bond Future		12.49751	58.76354		12.26789	59.83815		15.41	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future		12.63010	59.94547		12.39189	61.04205		14.62	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

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/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 :											37,230,590,700.42	468,228	1 584 113.0
Grand Total:											37,230,590,700.42	468,228	1 584 113.0