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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/09/2022

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	819.92600	819.92600	819.92600	817.79900	817.79900				0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	835.25200	835.25200	835.25200	832.84700	832.84700				0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	852.43800	852.43800	852.43800	849.92200	849.92200				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	870.18100	870.18100	870.18100	867.64000	867.64000				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	888.07200	888.07200	888.07200	885.18300	885.18300				0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	936.07600	936.07600	936.07600	930.78500	930.78500				0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	953.57300	953.57300	953.57300	947.91200	947.91200				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	973.19400	973.19400	973.19400	967.34500	967.34500				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	993.45000	993.45000	993.45000	987.51200	987.51200				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,013.87600	1,013.87600	1,013.87600	1,007.47800	1,007.47800				0.00	0.00	0	0.00
ALBI	On 03/11/2022	Index Future	822.08700	822.08700	822.08700	817.74100	817.74100				0.00	0.00	0	123.00
ALBI	On 02/02/2023	Index Future	837.45400	837.45400	837.45400	832.78800	832.78800				0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	854.68600	854.68600	854.68600	849.86100	849.86100				0.00	0.00	0	0.00

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ALBI	On 03/08/2023	Index Future	872.47500	872.47500		867.57800	867.57800			0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	890.41300	890.41300		885.12000	885.12000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/11/2022	Bond Future	12.58735	71.42593		12.67238	71.03850			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.78076	72.78069		12.87422	72.36510			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.94829	70.50232		13.04690	70.07316			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	13.11909	71.98811		13.22130	71.55285			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	13.30717	69.68854		13.41982	69.21986			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 03/11/2022	Bond Future	12.85867	69.41897		12.94339	68.97784			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	13.02837	70.73729		13.12063	70.26748			0.00	0.00	0	4,769.00
ES42	On 04/05/2023	Bond Future	13.18299	67.94893		13.28011	67.46446			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	13.33555	69.38219		13.43601	68.89063			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	13.50287	66.56122		13.61269	66.03551			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	810.49400	810.49400		806.18300	806.18300			0.00	0.00	0	867.00
GOVI	On 02/02/2023	GOVI	825.64400	825.64400		821.01700	821.01700			0.00	0.00	0	0.00
GOVI	On 04/05/2023	GOVI	842.63300	842.63300		837.84900	837.84900			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	860.17100	860.17100		855.31600	855.31600			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	877.85600	877.85600		872.60900	872.60900			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	166.13582	166.13582		165.82156	165.82156			0.00	996,814.92	6	7,182.00
I2025	On 02/02/2023	Bond Future	167.57634	167.57634		167.20741	167.20741			0.00	0.00	0	232.00
I2025	On 04/05/2023	Bond Future	171.06901	171.06901		170.68030	170.68030			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	172.89997	172.89997		172.50860	172.50860			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	176.49236	176.49236		176.03353	176.03353			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 03/11/2022	Bond Future	120.05497	120.05497		120.15819	120.15819			0.00	0.00	0	1,099.00
I2029	On 02/02/2023	Bond Future	122.33209	122.33209		122.40207	122.40207			0.00	0.00	0	728.00
I2029	On 04/05/2023	Bond Future	123.57620	123.57620		123.63855	123.63855			0.00	0.00	0	0.00

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 03/08/2023	Bond Future	126.17774	126.17774		126.24586	126.24586			0.00	0.00	0	0.00
I2029	On 02/11/2023	Bond Future	127.44701	127.44701		127.47286	127.47286			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/11/2022	Bond Future	113.17032	113.17032		112.81923	112.81923			0.00	0.00	0	1,415.00
I2033	On 02/02/2023	Bond Future	115.31686	115.31686		114.92602	114.92602			0.00	0.00	0	6,141.00
I2033	On 04/05/2023	Bond Future	116.32713	116.32713		115.91973	115.91973			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	118.77600	118.77600		118.36425	118.36425			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	119.80109	119.80109		119.33988	119.33988			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/11/2022	Bond Future	125.87583	125.87583		128.09039	128.09039			0.00	0.00	0	5,587.00
I2038	On 02/02/2023	Bond Future	126.33887	126.33887		128.55768	128.55768			0.00	0.00	0	0.00
I2038	On 04/05/2023	Bond Future	128.97282	128.97282		131.22870	131.22870			0.00	0.00	0	0.00
I2038	On 03/08/2023	Bond Future	129.69666	129.69666		132.00407	132.00407			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	132.39144	132.39144		134.70130	134.70130			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/11/2022	Bond Future	112.96469	112.96469		112.92367	112.92367			0.00	0.00	0	16,541.00
I2046	On 02/02/2023	Bond Future	115.10729	115.10729		115.03227	115.03227			0.00	0.00	0	0.00
I2046	On 04/05/2023	Bond Future	115.45580	115.45580		115.37070	115.37070			0.00	0.00	0	0.00
I2046	On 03/08/2023	Bond Future	117.88692	117.88692		117.80430	117.80430			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	118.21133	118.21133		118.08588	118.08588			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/11/2022	Bond Future	115.40661	115.40661		114.54187	114.54187			0.00	2,308,132.20	20	12,556.00
I2050	On 02/02/2023	Bond Future	115.45376	115.45376		114.53913	114.53913			0.00	0.00	0	0.00
I2050	On 04/05/2023	Bond Future	117.86058	117.86058		116.91866	116.91866			0.00	0.00	0	0.00
I2050	On 03/08/2023	Bond Future	118.12934	118.12934		117.17148	117.17148			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	120.58372	120.58372		119.56549	119.56549			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I GOV	On 03/11/2022	Index Future	319.38300	319.38300		319.72900	319.72900			0.00	0.00	0	702.00
I GOV	On 02/02/2023	Index Future	325.43200	325.43200		325.69100	325.69100			0.00	0.00	0	0.00
I GOV	On 04/05/2023	Index Future	332.20500	332.20500		332.44500	332.44500			0.00	0.00	0	0.00
I GOV	On 03/08/2023	Index Future	339.19400	339.19400		339.45000	339.45000			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	346.24200	346.24200		346.38800	346.38800			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future	6.59500	93.40500		6.59500	93.40500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.70500	93.29500		6.70000	93.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.43500	92.56500		7.47500	92.52500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.61500	92.38500		7.63000	92.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	8.08500	91.91500		8.11000	91.89000			0.00	0.00	0	0.00

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 15/03/2023	Jibar Tradeable Future			8.20500	91.79500		8.23500	91.76500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.57500	91.42500		8.65000	91.35000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.66000	91.34000		8.73000	91.27000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.69000	91.31000		8.76500	91.23500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.72000	91.28000		8.78000	91.22000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.67000	91.33000		8.74000	91.26000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.79000	91.21000		8.86500	91.13500			0.00	0.00	0	0.00
R186	On 03/11/2022	Bond Future			9.44531	107.52467		9.52734	107.24437		5.29	0.00	0.00	0	63,064.00
R186	On 03/11/2022	Bond Future	8.23	Call	0.25000	0.00025		0.13000	0.00013	0.250	3.83	0.00	0.00	0	4,310.00
R186	On 03/11/2022	Bond Future	8.91	Put	1,963.55000	1.96355		2,215.02000	2.21502	1,963.550	4.81	0.87	0.00	0	4,310.00
R186	On 02/02/2023	Bond Future			9.59233	104.23751		9.69048	103.92124		5.57	0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			9.69731	106.38832		9.80613	106.05833		5.26	0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			9.80762	103.29920		9.92462	102.96669		5.04	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			9.94466	105.42337		10.08647	105.04793		4.61	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	1,041.79000	1.04179		0.00000	0.00000	1,041.790	4.32	0.34	61,254,144.55	1,715	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	1,615.26000	1.61526		0.00000	0.00000	1,615.260	4.99	0.40	145,185,587.36	3,430	1,715.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			336.17723	336.17723		336.27229	336.27229			0.00	0.00	0	831.00
R197	On 02/02/2023	Bond Future			333.64394	333.64394		333.64365	333.64365			0.00	0.00	0	0.00
R197	On 04/05/2023	Bond Future			340.59950	340.59950		340.57534	340.57534			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			338.58095	338.58095		338.56702	338.56702			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			345.61580	345.61580		345.48451	345.48451			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/11/2022	Bond Future			247.45312	247.45312		248.25249	248.25249			0.00	0.00	0	6,206.00
R202	On 02/02/2023	Bond Future			247.41442	247.41442		248.15669	248.15669			0.00	0.00	0	460.00
R202	On 04/05/2023	Bond Future			252.57099	252.57099		253.31107	253.31107			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			253.00703	253.00703		253.77080	253.77080			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			258.26387	258.26387		258.95623	258.95623			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/11/2022	Bond Future			7.35593	101.58213		7.38423	101.57350		0.40	0.00	57,495,485.58	566	23,207.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/11/2022	Bond Future			10.84028	88.16243		10.95107	87.66860		9.20	0.00	2,027,735.89	23	62,509.00
R2030	On 03/11/2022	Bond Future	9.70	Call	2.11000	0.00211		1.01000	0.00101	2.110	6.80	0.00	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	10.20	Call	127.39000	0.12739		85.39000	0.08539	127.390	8.37	0.11	0.00	0	500.00

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R2030	On 03/11/2022	Bond Future	11.57	Put	273.51000	0.27351		372.40000	0.37240	273.510	11.68	0.16	0.00	0	500.00
R2030	On 02/02/2023	Bond Future			10.99667	85.80742		11.11907	85.27872		9.80	0.00	0.00	0	5,200.00
R2030	On 02/02/2023	Bond Future	8.81	Call	60.27000	0.06027		46.78000	0.04678	60.270	10.00	0.03	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	98.66000	0.09866		77.28000	0.07728	98.660	9.82	0.05	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	6,320.49000	6.32049		6,796.27000	6.79627	6,320.490	9.43	0.88	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	358.00000	0.35800		289.68000	0.28968	358.000	9.39	0.15	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	5,178.78000	5.17878		5,626.91000	5.62691	5,178.780	9.41	0.83	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	1,723.78000	1.72378		1,971.80000	1.97180	1,723.780	10.19	0.43	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	11.35	Call	2,931.24000	2.93124		2,618.58000	2.61858	2,931.240	10.39	0.63	0.00	0	5,000.00
R2030	On 02/02/2023	Bond Future	11.55	Call	3,503.55000	3.50355		3,159.82000	3.15982	3,503.550	10.60	0.68	0.00	0	5,000.00
R2030	On 04/05/2023	Bond Future			11.13120	87.57924		11.26129	87.03387		9.28	0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future	9.03	Call	213.79000	0.21379		176.13000	0.17613	213.790	9.13	0.08	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	433.32000	0.43332		362.84000	0.36284	433.320	8.89	0.14	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	483.47000	0.48347		405.95000	0.40595	483.470	8.85	0.16	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	555.27000	0.55527		468.11000	0.46811	555.270	8.82	0.18	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	748.18000	0.74818		637.61000	0.63761	748.180	8.88	0.22	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	1,252.99000	1.25299		1,089.45000	1.08945	1,252.990	9.05	0.32	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	1,623.79000	1.62379		1,427.61000	1.42761	1,623.790	9.20	0.39	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	2,224.19000	2.22419		2,474.92000	2.47492	2,224.190	9.80	0.43	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	1,800.96000	1.80096		2,015.52000	2.01552	1,800.960	10.07	0.37	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	1,304.37000	1.30437		1,471.42000	1.47142	1,304.370	10.49	0.28	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	912.27000	0.91227		1,037.09000	1.03709	912.270	10.94	0.21	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	863.74000	0.86374		983.00000	0.98300	863.740	11.01	0.20	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			11.27449	85.39723		11.41077	84.84395		8.85	0.00	0.00	0	0.00
R2030	On 03/08/2023	Bond Future	10.40	Call	1,268.89000	1.26889		1,109.49000	1.10949	1,268.890	8.47	0.31	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	1,636.17000	1.63617		1,445.15000	1.44515	1,636.170	8.60	0.37	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	1,205.20000	1.20520		1,348.57000	1.34857	1,205.200	10.29	0.24	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	989.56000	0.98956		1,110.91000	1.11091	989.560	10.57	0.20	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			11.42370	87.15334		11.57493	86.55880		8.18	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 03/11/2022	Bond Future			11.30777	83.44688		11.40777	82.94759		11.19	0.00	921,420,448.96	11,042	172,756.00
R2032	On 03/11/2022	Bond Future	9.31	Call	0.00000	0.00000		0.00000	0.00000	0.000	8.86	0.00	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	0.01000	0.00001		0.00000	0.00000	0.010	8.83	0.00	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	9.46	Call	0.01000	0.00001		0.01000	0.00001	0.010	8.78	0.00	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	9.92	Call	0.59000	0.00059		0.31000	0.00031	0.590	8.52	0.00	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	10.11	Put	6,310.94000	6.31094		6,808.72000	6.80872	6,310.940	8.79	1.00	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	6,037.27000	6.03727		6,534.19000	6.53419	6,037.270	8.93	0.99	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.21	Call	8.88000	0.00888		5.30000	0.00530	8.880	9.07	0.01	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	10.49	Put	4,304.84000	4.30484		4,782.76000	4.78276	4,304.840	9.86	0.94	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	3,961.91000	3.96191		4,431.34000	4.43134	3,961.910	10.05	0.92	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.67	Call	166.41000	0.16641		119.22000	0.11922	166.410	10.34	0.12	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	11.45	Put	970.49000	0.97049		1,205.47000	1.20547	970.490	12.26	0.41	0.00	0	7,500.00

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	11.55	Put	799.36000	0.79936	1,005.56000	1.00556	799.360	12.49	0.35	0.00	0	500.00	
R2032	On 03/11/2022	Bond Future	12.30	Put	158.26000	0.15826	218.56000	0.21856	158.260	14.04	0.09	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future			11.46312	85.00919	11.57261	84.47619		11.67	0.00	0.00	0	18.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	58.03000	0.05803	45.84000	0.04584	58.030	11.01	0.03	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	9.47	Call	82.89000	0.08289	66.00000	0.06600	82.890	10.97	0.04	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	9.92	Call	208.60000	0.20860	169.92000	0.16992	208.600	10.87	0.09	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	7,039.26000	7.03926	7,515.18000	7.51518	7,039.260	10.81	0.88	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.22	Call	361.75000	0.36175	299.20000	0.29920	361.750	10.80	0.14	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	5,504.81000	5.50481	5,942.07000	5.94207	5,504.810	10.97	0.80	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.67	Call	814.20000	0.81420	694.28000	0.69428	814.200	11.08	0.25	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	11.84	Put	1,662.24000	1.66224	1,877.76000	1.87776	1,662.240	12.41	0.37	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	12.75	Put	649.49000	0.64949	753.43000	0.75343	649.490	13.56	0.17	0.00	0	750.00	
R2032	On 04/05/2023	Bond Future			11.59470	82.59978	11.71033	82.04999		11.71	0.00	0.00	0	0.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	1,126.17000	1.12617	990.06000	0.99006	1,126.170	11.16	0.27	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	2,530.16000	2.53016	2,290.99000	2.29099	2,530.160	11.84	0.46	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	763.62000	0.76362	858.20000	0.85820	763.620	14.01	0.16	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			11.72805	84.32207	11.84819	83.76418		10.80	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	3,861.17000	3.86117	3,563.00000	3.56300	3,861.170	11.18	0.56	0.00	0	5,000.00	
R2032	On 02/11/2023	Bond Future			11.87584	81.89555	12.00794	81.29752		10.48	0.00	0.00	0	0.00	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2035	On 03/11/2022	Bond Future			11.62046	83.91841	11.69985	83.47375		12.67	0.00	0.00	0	61,202.00	
R2035	On 03/11/2022	Bond Future	9.82	Call	0.26000	0.00026	0.18000	0.00018	0.260	11.39	0.00	0.00	0	582.00	
R2035	On 03/11/2022	Bond Future	10.30	Call	6.66000	0.00666	4.75000	0.00475	6.660	11.41	0.01	0.00	0	976.00	
R2035	On 03/11/2022	Bond Future	10.57	Put	6,257.41000	6.25741	6,693.34000	6.69334	6,257.410	11.71	0.97	0.00	0	582.00	
R2035	On 03/11/2022	Bond Future	10.99	Put	3,889.79000	3.88979	4,286.48000	4.28648	3,889.790	12.26	0.86	0.00	0	582.00	
R2035	On 03/11/2022	Bond Future	11.05	Call	290.68000	0.29068	232.80000	0.23280	290.680	12.35	0.17	0.00	0	976.00	
R2035	On 03/11/2022	Bond Future	12.68	Put	123.95000	0.12395	166.41000	0.16641	123.950	15.01	0.07	0.00	0	976.00	
R2035	On 02/02/2023	Bond Future			11.77317	85.48958	11.86039	85.01206		13.30	0.00	72,666,143.00	850	107,181.00	
R2035	On 02/02/2023	Bond Future	9.81	Call	90.35000	0.09035	75.50000	0.07550	90.350	12.13	0.04	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	9.89	Call	109.10000	0.10910	91.51000	0.09151	109.100	12.13	0.04	0.00	0	388.00	
R2035	On 02/02/2023	Bond Future	10.30	Call	264.51000	0.26451	225.98000	0.22598	264.510	12.14	0.09	0.00	0	976.00	
R2035	On 02/02/2023	Bond Future	10.64	Call	517.68000	0.51768	449.89000	0.44989	517.680	12.29	0.16	0.00	0	388.00	
R2035	On 02/02/2023	Bond Future	10.66	Put	7,000.99000	7.00099	7,408.56000	7.40856	7,000.990	12.31	0.83	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	11.05	Call	1,064.71000	1.06471	945.69000	0.94569	1,064.710	12.70	0.28	0.00	0	976.00	
R2035	On 02/02/2023	Bond Future	11.06	Put	5,141.46000	5.14146	5,498.52000	5.49852	5,141.460	12.72	0.72	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	11.98	Put	2,279.01000	2.27901	2,496.84000	2.49684	2,279.010	13.99	0.42	0.00	0	388.00	
R2035	On 02/02/2023	Bond Future	13.22	Put	667.91000	0.66791	752.63000	0.75263	667.910	15.77	0.15	0.00	0	976.00	
R2035	On 04/05/2023	Bond Future			11.89669	82.74660	11.98846	82.25369		13.46	0.00	0.00	0	0.00	
R2035	On 04/05/2023	Bond Future	9.85	Call	301.60000	0.30160	264.50000	0.26450	301.600	12.51	0.09	0.00	0	388.00	
R2035	On 04/05/2023	Bond Future	10.42	Call	678.05000	0.67805	604.01000	0.60401	678.050	12.49	0.17	0.00	0	491.00	
R2035	On 04/05/2023	Bond Future	10.60	Call	867.98000	0.86798	777.69000	0.77769	867.980	12.57	0.20	0.00	0	388.00	
R2035	On 04/05/2023	Bond Future	11.17	Call	1,771.59000	1.77159	1,617.71000	1.61771	1,771.590	13.08	0.34	0.00	0	491.00	

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 04/05/2023	Bond Future	12.46	Put	2,400.71000	2.40071	2,587.76000	2.58776	2,400.710	14.72	0.35	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	1,427.74000	1.42774	1,552.16000	1.55216	1,427.740	15.65	0.23	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			12.02331	84.47164	12.11822	83.97185		12.52	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future			12.16487	81.70303	12.26931	81.16450		12.37	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 03/11/2022	Bond Future			11.75549	80.03785	11.83972	79.56201		13.50	0.00	979,583,246.15	12,239	60,888.00
R2037	On 02/02/2023	Bond Future			11.89720	77.28041	11.98901	76.77236		14.97	0.00	0.00	0	76,247.00
R2037	On 02/02/2023	Bond Future	11.10	Call	993.96000	0.99396	875.63000	0.87563	993.960	14.37	0.26	0.00	0	636.00
R2037	On 02/02/2023	Bond Future	11.97	Put	2,667.87000	2.66787	2,919.38000	2.91938	2,667.870	15.74	0.46	0.00	0	636.00
R2037	On 04/05/2023	Bond Future			12.02112	78.87691	12.11744	78.35328		14.43	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future	11.03	Call	1,312.40000	1.31240	1,181.81000	1.18181	1,312.400	13.63	0.27	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	2,927.44000	2.92744	2,699.22000	2.69922	2,927.440	14.47	0.46	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	13.73	Put	1,065.34000	1.06534	1,167.69000	1.16769	1,065.340	17.18	0.18	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			12.15047	76.26337	12.25008	75.73200		14.17	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future			12.28040	77.83169	12.38905	77.26260		13.29	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/11/2022	Bond Future			11.82819	81.80491	11.90722	81.32637		14.27	0.00	38,693,722.43	473	61,319.00
R2040	On 03/11/2022	Bond Future	10.60	Call	13.28000	0.01328	9.67000	0.00967	13.280	12.90	0.01	0.00	0	1,600.00
R2040	On 03/11/2022	Bond Future	10.70	Call	24.33000	0.02433	17.98000	0.01798	24.330	13.02	0.02	0.00	0	1,078.00
R2040	On 03/11/2022	Bond Future	11.20	Call	259.23000	0.25923	206.64000	0.20664	259.230	13.74	0.14	0.00	0	1,078.00
R2040	On 03/11/2022	Bond Future	11.30	Call	372.33000	0.37233	301.12000	0.30112	372.330	13.91	0.19	0.00	0	1,600.00
R2040	On 03/11/2022	Bond Future	12.52	Put	353.93000	0.35393	450.80000	0.45080	353.930	16.18	0.16	0.00	0	1,078.00
R2040	On 02/02/2023	Bond Future			11.96549	78.83018	12.05165	78.31891		15.85	0.00	0.00	0	64,691.00
R2040	On 02/02/2023	Bond Future	10.21	Call	162.71000	0.16271	137.86000	0.13786	162.710	14.45	0.06	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	10.96	Call	726.80000	0.72680	637.73000	0.63773	726.800	14.72	0.20	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	1,078.40000	1.07840	957.43000	0.95743	1,078.400	14.99	0.27	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.07	Put	2,741.89000	2.74189	2,989.73000	2.98973	2,741.890	16.40	0.45	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.27	Put	2,273.42000	2.27342	2,490.89000	2.49089	2,273.420	16.75	0.39	0.00	0	388.00
R2040	On 04/05/2023	Bond Future			12.08538	80.45890	12.17572	79.93189		15.28	0.00	0.00	0	0.00
R2040	On 04/05/2023	Bond Future	10.17	Call	408.67000	0.40867	361.09000	0.36109	408.670	14.19	0.10	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	886.58000	0.88658	795.11000	0.79511	886.580	14.18	0.19	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,149.80000	1.14980	1,037.78000	1.03778	1,149.800	14.34	0.23	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.48	Call	2,233.30000	2.23330	2,051.19000	2.05119	2,233.300	14.93	0.37	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.78	Put	2,414.61000	2.41461	2,600.61000	2.60061	2,414.610	16.81	0.33	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	1,510.00000	1.51000	1,638.06000	1.63806	1,510.000	17.80	0.22	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			12.21026	77.62802	12.30362	77.09320		15.05	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			12.33517	79.22439	12.43698	78.65129		14.13	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/11/2022	Bond Future			11.81444	78.67667	11.89840	78.16094		15.10	0.00	4,799,276.87	61	73,662.00

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
R2044	On 03/11/2022	Bond Future	10.60	Call	14.27000	0.01427		10.14000	0.01014	14.270	13.66	0.01	0.00	0	1,900.00	
R2044	On 03/11/2022	Bond Future	11.30	Call	395.33000	0.39533		315.33000	0.31533	395.330	14.72	0.20	0.00	0	1,900.00	
R2044	On 02/02/2023	Bond Future			11.94391	75.76855		12.03493	75.22031		16.80	0.00	0.00	0	31,719.00	
R2044	On 02/02/2023	Bond Future	11.20	Call	1,152.56000	1.15256		1,017.49000	1.01749	1,152.560	15.91	0.28	0.00	0	1,300.00	
R2044	On 02/02/2023	Bond Future	11.90	Call	2,928.05000	2.92805		2,670.12000	2.67012	2,928.050	17.07	0.51	0.00	0	1,300.00	
R2044	On 02/02/2023	Bond Future	12.00	Put	2,913.19000	2.91319		3,186.27000	3.18627	2,913.190	17.25	0.46	0.00	0	4,000.00	
R2044	On 04/05/2023	Bond Future			12.05651	77.33404		12.15176	76.76957		16.22	0.00	0.00	0	0.00	
R2044	On 04/05/2023	Bond Future	11.75	Put	4,923.75000	4.92375		5,249.62000	5.24962	4,923.750	16.22	0.55	0.00	0	4,115.00	
R2044	On 04/05/2023	Bond Future	12.00	Put	4,144.41000	4.14441		4,435.19000	4.43519	4,144.410	16.60	0.49	0.00	0	4,115.00	
R2044	On 03/08/2023	Bond Future			12.17347	74.56322		12.27187	73.99008		16.00	0.00	0.00	0	0.00	
R2044	On 02/11/2023	Bond Future			12.29005	76.09662		12.39674	75.48547		15.03	0.00	0.00	0	0.00	
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2048	On 03/11/2022	Bond Future			11.73606	77.61409		11.81987	77.08599		15.65	0.00	60,538,990.20	780	248,022.00	
R2048	On 03/11/2022	Bond Future	10.60	Call	21.37000	0.02137		15.30000	0.01530	21.370	14.16	0.02	0.00	0	950.00	
R2048	On 03/11/2022	Bond Future	11.30	Call	508.74000	0.50874		409.13000	0.40913	508.740	15.26	0.24	0.00	0	950.00	
R2048	On 02/02/2023	Bond Future			11.85828	79.10408		11.94898	78.54343		16.48	0.00	0.00	0	0.00	
R2048	On 02/02/2023	Bond Future	10.40	Call	304.66000	0.30466		258.97000	0.25897	304.660	15.06	0.10	0.00	0	2,700.00	
R2048	On 02/02/2023	Bond Future	11.10	Call	1,180.90000	1.18090		1,044.33000	1.04433	1,180.900	15.83	0.27	0.00	0	2,700.00	
R2048	On 04/05/2023	Bond Future			11.96407	76.27387		12.05897	75.69656		16.83	0.00	0.00	0	0.00	
R2048	On 03/08/2023	Bond Future			12.07455	77.82647		12.17256	77.24021		15.72	0.00	0.00	0	0.00	
R2048	On 02/11/2023	Bond Future			12.18637	75.00415		12.29253	74.37973		15.62	0.00	0.00	0	0.00	
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R209	On 03/11/2022	Bond Future			11.61080	64.66782		11.69472	64.25816		14.28	0.00	0.00	0	19,159.00	
R209	On 03/11/2022	Bond Future	9.25	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.89	0.00	0.00	0	6,000.00	
R209	On 03/11/2022	Bond Future	10.00	Call	0.83000	0.00083		0.55000	0.00055	0.830	12.82	0.00	0.00	0	7,750.00	
R209	On 03/11/2022	Bond Future	10.00	Put	8,639.76000	8.63976		9,049.14000	9.04914	8,639.760	12.82	1.00	0.00	0	6,000.00	
R209	On 03/11/2022	Bond Future	10.90	Call	145.21000	0.14521		111.67000	0.11167	145.210	13.67	0.11	0.00	0	1,300.00	
R209	On 03/11/2022	Bond Future	11.00	Put	3,312.51000	3.31251		3,675.20000	3.67520	3,312.510	13.83	0.85	0.00	0	6,000.00	
R209	On 03/11/2022	Bond Future	11.50	Call	962.74000	0.96274		809.58000	0.80958	962.740	14.75	0.44	0.00	0	1,300.00	
R209	On 03/11/2022	Bond Future	12.00	Put	548.96000	0.54896		683.87000	0.68387	548.960	15.70	0.27	0.00	0	7,750.00	
R209	On 02/02/2023	Bond Future			11.74267	65.87854		11.83363	65.44237		15.04	0.00	0.00	0	2,066.00	
R209	On 04/05/2023	Bond Future			11.85445	64.08365		11.94969	63.63402		15.20	0.00	0.00	0	1,250.00	
R209	On 04/05/2023	Bond Future	10.00	Call	348.01000	0.34801		304.78000	0.30478	348.010	14.12	0.11	0.00	0	7,500.00	
R209	On 04/05/2023	Bond Future	11.00	Put	5,566.58000	5.56658		5,889.77000	5.88977	5,566.580	14.56	0.70	0.00	0	7,500.00	
R209	On 04/05/2023	Bond Future	12.50	Put	1,955.35000	1.95535		2,116.63000	2.11663	1,955.350	16.67	0.33	0.00	0	7,500.00	
R209	On 03/08/2023	Bond Future			11.96621	65.41980		12.06437	64.96339		14.19	0.00	0.00	0	0.00	
R209	On 02/11/2023	Bond Future			12.08759	63.61321		12.19431	63.12516		13.97	0.00	0.00	0	0.00	
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00	
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	

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	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/11/2022	Bond Future	227.44758	227.44758		227.60627	227.60627			0.00	0.00	0	430.00
R210	On 02/02/2023	Bond Future	231.76179	231.76179		231.85658	231.85658			0.00	0.00	0	300.00
R210	On 04/05/2023	Bond Future	233.48301	233.48301		233.56259	233.56259			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future	238.39872	238.39872		238.48846	238.48846			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future	240.13064	240.13064		240.13949	240.13949			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	11.19063	79.01649		11.29087	78.56488		10.57	0.00	10,430,176.68	132	33,632.00
R213	On 03/11/2022	Bond Future	9.13	Call	0.00000	0.00000	0.00000	0.000	7.84	0.00	0.00	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	0.00000	0.00000	0.00000	0.000	7.78	0.00	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	6,428.57000	6.42857	6,880.10000	6.88010	6,428.570	7.15	1.00	0.00	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	5,731.71000	5.73171	6,183.09000	6.18309	5,731.710	7.02	1.00	0.00	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	4,705.70000	4.70570	5,154.44000	5.15444	4,705.700	7.73	0.99	0.00	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	3,861.72000	3.86172	4,300.57000	4.30057	3,861.720	8.43	0.96	0.00	200.00
R213	On 02/02/2023	Bond Future	11.35173	80.49582		11.46191	80.01270		10.90	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	54.25000	0.05425	43.01000	0.04301	54.250	10.66	0.03	0.00	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	6,476.77000	6.47677	6,911.52000	6.91152	6,476.770	10.24	0.88	0.00	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	5,088.58000	5.08858	5,489.62000	5.48962	5,088.580	10.39	0.81	0.00	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	588.27000	0.58827	496.68000	0.49668	588.270	10.43	0.21	0.00	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	918.34000	0.91834	1,054.25000	1.05425	918.340	12.31	0.25	0.00	912.00
R213	On 04/05/2023	Bond Future	11.48070	78.60148		11.59716	78.10308		10.84	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future	11.61415	80.23977		11.73536	79.73404		9.97	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	11.76756	78.33594		11.90131	77.79285		9.65	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 03/11/2022	Bond Future	11.73828	62.11941		11.82209	61.69510		15.62	0.00	1,056,029.97	17	24,788.00
R214	On 02/02/2023	Bond Future	11.86593	63.28245		11.95649	62.83205		16.47	0.00	0.00	0	64,507.00
R214	On 02/02/2023	Bond Future	11.10	Call	933.28000	0.93328	824.51000	0.82451	933.280	15.81	0.27	0.00	1,600.00
R214	On 02/02/2023	Bond Future	11.80	Call	2,385.38000	2.38538	2,176.62000	2.17662	2,385.380	17.00	0.50	0.00	1,600.00
R214	On 04/05/2023	Bond Future	11.96858	61.28730		12.06312	60.82352		16.74	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future	12.07258	62.56496		12.16995	62.09398		15.64	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future	12.18732	60.55158		12.29262	60.04993		15.50	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
Total for Derivatives :											2,358,455,934.76	31,354	583.000000000
Grand Total:											2,358,455,934.76	31,354	583.000000000