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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/10/2022

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	825.98400		825.98400		823.10500	823.10500			0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	841.48800		841.48800		838.41700	838.41700			0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	858.84700		858.84700		855.62300	855.62300			0.00	0.00	0	0.0
AL37	On 03/08/2023	Index Future	876.81800		876.81800		873.41500	873.41500			0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	895.13900		895.13900		891.37100	891.37100			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	943.20300		943.20300		938.47600	938.47600			0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	960.90800		960.90800		955.93400	955.93400			0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	980.73100		980.73100		975.55100	975.55100			0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	1,001.25100		1,001.25100		995.83700	995.83700			0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,022.17300		1,022.17300		1,016.31000	1,016.31000			0.00	0.00	0	0.0
ALBI	On 03/11/2022	Index Future	828.37000		828.37000		824.47400	824.47400			0.00	0.00	0	123.0
ALBI	On 02/02/2023	Index Future	843.92000		843.92000		839.81100	839.81100			0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future	861.32900		861.32900		857.04500	857.04500			0.00	0.00	0	0.0

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ALBI	On 03/08/2023	Index Future			879.35200	879.35200	874.86700	874.86700			0.00	0.00	0	0.0
ALBI	On 02/11/2023	Index Future			897.72600	897.72600	892.85300	892.85300			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 03/11/2022	Bond Future			12.48462	71.89798	12.55277	71.58434			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future			12.67221	73.26770	12.74608	72.93577			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future			12.83428	71.00309	12.91304	70.65662			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future			12.99834	72.50721	13.08263	72.14429			0.00	0.00	0	0.0
ES33	On 02/11/2023	Bond Future			13.17533	70.24267	13.26910	69.84793			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 03/11/2022	Bond Future			12.74706	70.00742	12.81504	69.64801			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future			12.91109	71.34242	12.98422	70.96404			0.00	0.00	0	4,769.0
ES42	On 04/05/2023	Bond Future			13.06016	68.57009	13.13781	68.17631			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future			13.20625	70.02387	13.28881	69.61297			0.00	0.00	0	0.0
ES42	On 02/11/2023	Bond Future			13.36319	67.24010	13.45414	66.79675			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI			816.73100	816.73100	812.83200	812.83200			0.00	0.00	0	878.0
GOVI	On 02/02/2023	GOVI			832.06200	832.06200	827.95300	827.95300			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI			849.22600	849.22600	844.94300	844.94300			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI			866.99600	866.99600	862.51400	862.51400			0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI			885.11100	885.11100	880.24600	880.24600			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future			166.29106	166.29106	166.41919	166.41919			0.00	0.00	0	7,182.0
I2025	On 02/02/2023	Bond Future			167.74929	167.74929	167.85116	167.85116			0.00	0.00	0	232.0
I2025	On 04/05/2023	Bond Future			171.25438	171.25438	171.34029	171.34029			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future			173.10950	173.10950	173.17473	173.17473			0.00	0.00	0	0.0
I2025	On 02/11/2023	Bond Future			176.76480	176.76480	176.77275	176.77275			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 03/11/2022	Bond Future			120.16804	120.16804	120.48045	120.48045			0.00	0.00	0	1,099.0
I2029	On 02/02/2023	Bond Future			122.45731	122.45731	122.75490	122.75490			0.00	0.00	0	728.0
I2029	On 04/05/2023	Bond Future			123.71147	123.71147	124.00209	124.00209			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 03/08/2023	Bond Future	126.32953		126.32953		126.61026	126.61026			0.00	0.00	0	0.0
I2029	On 02/11/2023	Bond Future	127.64544		127.64544		127.88906	127.88906			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 03/11/2022	Bond Future	113.78667		113.78667		113.60394	113.60394			0.00	0.00	0	1,415.0
I2033	On 02/02/2023	Bond Future	115.95441		115.95441		115.74866	115.74866			0.00	0.00	0	6,141.0
I2033	On 04/05/2023	Bond Future	116.98505		116.98505		116.76257	116.76257			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future	119.46067		119.46067		119.21846	119.21846			0.00	0.00	0	0.0
I2033	On 02/11/2023	Bond Future	120.54119		120.54119		120.25340	120.25340			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 03/11/2022	Bond Future	128.11034		128.11034		127.50793	127.50793			0.00	0.00	0	5,628.0
I2038	On 02/02/2023	Bond Future	128.62745		128.62745		127.99164	127.99164			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future	131.31579		131.31579		130.65284	130.65284			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future	132.10500		132.10500		131.41069	131.41069			0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future	134.89457		134.89457		134.14102	134.14102			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 03/11/2022	Bond Future	113.66070		113.66070		113.42778	113.42778			0.00	0.00	0	16,546.0
I2046	On 02/02/2023	Bond Future	115.82602		115.82602		115.56903	115.56903			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future	116.19708		116.19708		115.92233	115.92233			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future	118.65666		118.65666		118.36109	118.36109			0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future	119.03845		119.03845		118.69627	118.69627			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 03/11/2022	Bond Future	116.15444		116.15444		116.10554	116.10554			0.00	0.00	0	12,564.0
I2050	On 02/02/2023	Bond Future	116.22573		116.22573		116.15610	116.15610			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future	118.65460		118.65460		118.57098	118.57098			0.00	0.00	0	0.0
I2050	On 03/08/2023	Bond Future	118.95486		118.95486		118.85395	118.85395			0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future	121.46693		121.46693		121.32333	121.32333			0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 03/11/2022	Index Future	320.71200		320.71200		320.45900	320.45900			0.00	0.00	0	702.0
IGOV	On 02/02/2023	Index Future	326.81100		326.81100		326.49900	326.49900			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future	333.63000		333.63000		333.27600	333.27600			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future	340.68700		340.68700		340.28200	340.28200			0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future	347.88000		347.88000		347.35200	347.35200			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future	6.52500		93.47500		6.50500	93.49500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.53000		93.47000		6.51500	93.48500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.32500		92.67500		7.33000	92.67000			0.00	0.00	0	68.0
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.38000		92.62000		7.37500	92.62500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.87000		92.13000		7.92500	92.07500			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 15/03/2023	Jibar Tradeable Future			7.94000		92.06000		7.97500	92.02500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.18500		91.81500		8.27500	91.72500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.24500		91.75500		8.34500	91.65500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.26000		91.74000		8.40000	91.60000			0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.25000		91.75000		8.41500	91.58500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.24000		91.76000		8.36500	91.63500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.29000		91.71000		8.43000	91.57000			0.00	0.00	0	0.0
R186	On 03/11/2022	Bond Future			9.21461		108.31810		9.32417	107.94035		5.39	0.00	0.00	0	63,188.0
R186	On 03/11/2022	Bond Future	8.23	Call	0.27000		0.00027		0.09000	0.00009	0.270	3.52	0.00	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	1,223.73000		1.22373		1,539.12000	1.53912	1,223.730	4.30	0.78	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.34056		105.05439		9.46448	104.65132		5.69	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			9.42265		107.22718		9.56067	106.80457		5.37	0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.50457		104.16684		9.65955	103.72198		5.14	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			9.59944		106.34470		9.78255	105.85471		4.72	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future	9.15	Call	1,344.26000		1.34426		1,156.72000	1.15672	1,344.260	4.26	0.41	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	1,190.34000		1.19034		1,363.25000	1.36325	1,190.340	4.82	0.33	0.00	0	1,715.0
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 03/11/2022	Bond Future			336.02582		336.02582		336.02068	336.02068			0.00	0.00	0	831.0
R197	On 02/02/2023	Bond Future			333.51726		333.51726		333.45495	333.45495			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			340.48737		340.48737		340.38789	340.38789			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			338.51024		338.51024		338.36407	338.36407			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			345.65881		345.65881		345.39425	345.39425			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 03/11/2022	Bond Future			247.50014		247.50014		247.39607	247.39607			0.00	0.00	0	6,206.0
R202	On 02/02/2023	Bond Future			247.48260		247.48260		247.33433	247.33433			0.00	0.00	0	460.0
R202	On 04/05/2023	Bond Future			252.65366		252.65366		252.47557	252.47557			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			253.12265		253.12265		252.90775	252.90775			0.00	0.00	0	0.0
R202	On 02/11/2023	Bond Future			258.46761		258.46761		258.16253	258.16253			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 03/11/2022	Bond Future			7.24256		101.61670		7.30636	101.59724		0.44	0.00	0.00	0	11,802.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 03/11/2022	Bond Future			10.70396		88.77505		10.79733	88.35485		9.05	0.00	6,036,703.40	68	62,301.0
R2030	On 03/11/2022	Bond Future	9.70	Call	0.13000		0.00013		0.05000	0.00005	0.130	5.32	0.00	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	42.84000		0.04284		23.85000	0.02385	42.840	5.91	0.07	0.00	0	500.0

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R2030	On 03/11/2022	Bond Future	11.57	Put	90.55000	0.09055		134.33000	0.13433	90.550	10.65	0.07	0.00	0	500.0	
R2030	On 02/02/2023	Bond Future			10.85175	86.43881		10.95335	85.99554		9.76	0.00	0.00	0	5,200.0	
R2030	On 02/02/2023	Bond Future	8.81	Call	71.78000	0.07178		58.36000	0.05836	71.780	10.02	0.04	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.08	Call	128.83000	0.12883		106.17000	0.10617	128.830	10.02	0.06	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	9.66	Put	5,775.03000	5.77503		6,162.58000	6.16258	5,775.030	9.73	0.85	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.83	Call	456.87000	0.45687		386.86000	0.38686	456.870	9.61	0.18	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	9.94	Put	4,648.62000	4.64862		5,011.26000	5.01126	4,648.620	9.54	0.79	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	11.16	Put	1,315.10000	1.31510		1,498.83000	1.49883	1,315.100	9.69	0.38	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	11.35	Call	3,192.07000	3.19207		2,904.78000	2.90478	3,192.070	9.86	0.68	0.00	0	5,000.0	
R2030	On 02/02/2023	Bond Future	11.55	Call	3,806.93000	3.80693		3,493.41000	3.49341	3,806.930	10.05	0.74	0.00	0	5,000.0	
R2030	On 04/05/2023	Bond Future			10.97783	88.22791		11.08683	87.76626		9.37	0.00	0.00	0	0.0	
R2030	On 04/05/2023	Bond Future	9.03	Call	277.26000	0.27726		237.75000	0.23775	277.260	9.34	0.10	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	9.58	Call	562.22000	0.56222		489.43000	0.48943	562.220	9.19	0.17	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	623.39000	0.62339		543.86000	0.54386	623.390	9.15	0.19	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	705.47000	0.70547		617.12000	0.61712	705.470	9.10	0.21	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	896.87000	0.89687		788.86000	0.78886	896.870	9.00	0.26	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	1,409.94000	1.40994		1,256.08000	1.25608	1,409.940	8.93	0.36	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	10.65	Call	1,793.70000	1.79370		1,611.15000	1.61115	1,793.700	9.00	0.42	0.00	0	350.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	1,823.52000	1.82352		2,016.15000	2.01615	1,823.520	9.45	0.39	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,442.39000	1.44239		1,604.07000	1.60407	1,442.390	9.70	0.33	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	1,014.07000	1.01407		1,136.34000	1.13634	1,014.070	10.11	0.24	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	688.90000	0.68890		777.51000	0.77751	688.900	10.58	0.17	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	12.57	Put	649.70000	0.64970		733.99000	0.73399	649.700	10.65	0.16	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future			11.11052	86.06900		11.22815	85.58641		9.03	0.00	0.00	0	0.0	
R2030	On 03/08/2023	Bond Future	10.40	Call	1,470.28000	1.47028		1,314.58000	1.31458	1,470.280	8.51	0.34	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	10.65	Call	1,847.58000	1.84758		1,663.87000	1.66387	1,847.580	8.54	0.40	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future	12.59	Put	967.88000	0.96788		1,076.60000	1.07660	967.880	10.04	0.21	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	12.89	Put	787.36000	0.78736		878.32000	0.87832	787.360	10.33	0.17	0.00	0	350.0	
R2030	On 02/11/2023	Bond Future			11.24351	87.86862		11.37490	87.34631		8.46	0.00	0.00	0	0.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 03/11/2022	Bond Future			11.17212	84.13067		11.26020	83.68581		10.80	0.00	0.00	0	171,147.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	0.00000	0.00000		0.00000	0.00000	0.000	8.23	0.00	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	0.00000	0.00000		0.00000	0.00000	0.000	8.23	0.00	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	0.00000	0.00000		0.00000	0.00000	0.000	8.23	0.00	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	0.18000	0.00018		0.09000	0.00009	0.180	7.89	0.00	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	5,624.62000	5.62462		6,069.02000	6.06902	5,624.620	7.73	1.00	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	5,349.29000	5.34929		5,793.45000	5.79345	5,349.290	7.69	1.00	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	2.22000	0.00222		1.18000	0.00118	2.220	7.65	0.00	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	3,573.20000	3.57320		4,010.31000	4.01031	3,573.200	7.42	0.97	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	3,215.97000	3.21597		3,646.84000	3.64684	3,215.970	7.64	0.95	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	86.30000	0.08630		55.57000	0.05557	86.300	8.05	0.10	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.45	Put	468.42000	0.46842		625.35000	0.62535	468.420	10.65	0.29	0.00	0	7,500.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 03/11/2022	Bond Future	11.55	Put	358.14000		0.35814		487.07000	0.48707	358.140	10.94	0.23	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	12.30	Put	40.28000		0.04028		62.31000	0.06231	40.280	12.84	0.03	0.00	0	750.0
R2032	On 02/02/2023	Bond Future			11.32004		85.71273		11.41496	85.24511		11.35	0.00	0.00	0	18.0
R2032	On 02/02/2023	Bond Future	9.31	Call	57.24000		0.05724		46.26000	0.04626	57.240	10.67	0.03	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	9.47	Call	85.03000		0.08503		69.31000	0.06931	85.030	10.67	0.04	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	9.92	Call	228.48000		0.22848		190.59000	0.19059	228.480	10.63	0.10	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	10.16	Put	6,371.32000		6.37132		6,782.52000	6.78252	6,371.320	10.58	0.86	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.22	Call	402.40000		0.40240		340.48000	0.34048	402.400	10.56	0.15	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	4,839.89000		4.83989		5,214.95000	5.21495	4,839.890	10.50	0.78	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	848.27000		0.84827		733.20000	0.73320	848.270	10.46	0.28	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	1,187.32000		1.18732		1,349.59000	1.34959	1,187.320	11.47	0.31	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	401.07000		0.40107		469.04000	0.46904	401.070	12.67	0.13	0.00	0	750.0
R2032	On 04/05/2023	Bond Future			11.44434		83.32212		11.54536	82.83588		11.48	0.00	0.00	0	0.0
R2032	On 04/05/2023	Bond Future	10.62	Call	1,194.25000		1.19425		1,063.69000	1.06369	1,194.250	10.72	0.29	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	11.37	Call	2,642.29000		2.64229		2,414.11000	2.41411	2,642.290	11.11	0.50	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	13.43	Put	558.34000		0.55834		626.61000	0.62661	558.340	13.50	0.13	0.00	0	400.0
R2032	On 03/08/2023	Bond Future			11.56900		85.06849		11.67685	84.56137		10.62	0.00	0.00	0	2,600.0
R2032	On 03/08/2023	Bond Future	11.90	Call	4,054.78000		4.05478		3,764.76000	3.76476	4,054.780	10.53	0.59	0.00	0	5,000.0
R2032	On 02/11/2023	Bond Future			11.70321		82.68591		11.82228	82.13969		10.34	0.00	0.00	0	0.0
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2035	On 03/11/2022	Bond Future			11.52080		84.48153		11.59356	84.06987		12.16	0.00	0.00	0	63,733.0
R2035	On 03/11/2022	Bond Future	9.82	Call	0.06000		0.00006		0.04000	0.00004	0.060	10.90	0.00	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	3.02000		0.00302		2.12000	0.00212	3.020	10.85	0.00	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	10.57	Put	5,678.17000		5.67817		6,084.84000	6.08484	5,678.170	10.82	0.98	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	3,269.58000		3.26958		3,641.25000	3.64125	3,269.580	11.07	0.87	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	229.36000		0.22936		178.99000	0.17899	229.360	11.14	0.16	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	12.68	Put	32.08000		0.03208		48.21000	0.04821	32.080	13.77	0.03	0.00	0	976.0
R2035	On 02/02/2023	Bond Future			11.66810		86.07019		11.74652	85.63629		12.91	0.00	0.00	0	108,831.0
R2035	On 02/02/2023	Bond Future	9.81	Call	80.12000		0.08012		67.48000	0.06748	80.120	11.68	0.04	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	98.01000		0.09801		82.85000	0.08285	98.010	11.68	0.04	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.30	Call	252.78000		0.25278		217.64000	0.21764	252.780	11.69	0.10	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	10.64	Call	498.26000		0.49826		435.44000	0.43544	498.260	11.70	0.17	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.66	Put	6,399.30000		6.39930		6,768.40000	6.76840	6,399.300	11.70	0.83	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	1,011.17000		1.01117		899.71000	0.89971	1,011.170	11.76	0.29	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	11.06	Put	4,507.45000		4.50745		4,828.46000	4.82846	4,507.450	11.77	0.71	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	1,758.82000		1.75882		1,939.24000	1.93924	1,758.820	12.88	0.38	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	13.22	Put	431.98000		0.43198		491.44000	0.49144	431.980	14.75	0.12	0.00	0	976.0
R2035	On 04/05/2023	Bond Future			11.78667		83.34322		11.86985	82.89158		13.16	0.00	0.00	0	0.0
R2035	On 04/05/2023	Bond Future	9.85	Call	296.89000		0.29689		262.40000	0.26240	296.890	12.15	0.09	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	10.42	Call	691.64000		0.69164		620.83000	0.62083	691.640	12.15	0.17	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	10.60	Call	876.82000		0.87682		790.77000	0.79077	876.820	12.15	0.21	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	11.17	Call	1,706.78000		1.70678		1,561.46000	1.56146	1,706.780	12.14	0.35	0.00	0	491.0

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 04/05/2023	Bond Future	12.46	Put	1,848.19000		1.84819	2,002.77000	2.00277	1,848.190		13.43	0.32	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	13.18	Put	1,028.47000		1.02847	1,124.79000	1.12479	1,028.470		14.41	0.19	0.00	0	491.0
R2035	On 03/08/2023	Bond Future			11.90707		85.08982	11.99568	84.61797			12.26	0.00	0.00	0	0.0
R2035	On 02/11/2023	Bond Future			12.03839		82.36216	12.13610	81.85229			12.08	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 03/11/2022	Bond Future			11.65677		80.60112	11.71416	80.27293			12.91	0.00	0.00	0	60,175.0
R2037	On 02/02/2023	Bond Future			11.79341		77.86081	11.85553	77.51265			14.51	0.00	0.00	0	76,247.0
R2037	On 02/02/2023	Bond Future	11.10	Call	927.50000		0.92750	845.92000	0.84592	927.500		13.28	0.27	0.00	0	636.0
R2037	On 02/02/2023	Bond Future	11.97	Put	2,107.41000		2.10741	2,268.86000	2.26886	2,107.410		14.46	0.42	0.00	0	636.0
R2037	On 04/05/2023	Bond Future			11.91264		79.47305	11.97866	79.10943			14.04	0.00	0.00	0	0.0
R2037	On 04/05/2023	Bond Future	11.03	Call	1,294.43000		1.29443	1,201.43000	1.20143	1,294.430		12.95	0.28	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.78	Call	2,906.74000		2.90674	2,741.41000	2.74141	2,906.740		13.45	0.48	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	13.73	Put	778.34000		0.77834	838.48000	0.83848	778.340		16.17	0.15	0.00	0	400.0
R2037	On 03/08/2023	Bond Future			12.03606		76.88053	12.10660	76.49915			13.82	0.00	0.00	0	0.0
R2037	On 02/11/2023	Bond Future			12.15654		78.48824	12.23484	78.07222			12.92	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 03/11/2022	Bond Future			11.72482		82.43781	11.79736	81.99284			13.58	0.00	4,451,641.74	54	55,431.0
R2040	On 03/11/2022	Bond Future	10.60	Call	6.20000		0.00620	4.41000	0.00441	6.200		12.10	0.01	0.00	0	1,467.0
R2040	On 03/11/2022	Bond Future	10.70	Call	12.07000		0.01207	8.67000	0.00867	12.070		12.09	0.01	0.00	0	1,078.0
R2040	On 03/11/2022	Bond Future	11.20	Call	193.48000		0.19348	149.56000	0.14956	193.480		12.31	0.13	0.00	0	1,078.0
R2040	On 03/11/2022	Bond Future	11.30	Call	300.10000		0.30010	236.14000	0.23614	300.100		12.43	0.19	0.00	0	1,467.0
R2040	On 03/11/2022	Bond Future	12.52	Put	124.20000		0.12420	173.60000	0.17360	124.200		14.59	0.08	0.00	0	1,078.0
R2040	On 02/02/2023	Bond Future			11.85697		79.48171	11.93468	79.01430			15.29	0.00	0.00	0	64,691.0
R2040	On 02/02/2023	Bond Future	10.21	Call	145.82000		0.14582	124.21000	0.12421	145.820		13.83	0.06	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	10.96	Call	693.86000		0.69386	610.77000	0.61077	693.860		13.86	0.20	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	11.19	Call	1,020.54000		1.02054	906.96000	0.90696	1,020.540		13.87	0.27	0.00	0	621.0
R2040	On 02/02/2023	Bond Future	12.07	Put	2,125.09000		2.12509	2,333.59000	2.33359	2,125.090		14.99	0.41	0.00	0	621.0
R2040	On 02/02/2023	Bond Future	12.27	Put	1,706.07000		1.70607	1,884.36000	1.88436	1,706.070		15.33	0.35	0.00	0	388.0
R2040	On 04/05/2023	Bond Future			11.97211		81.12770	12.05419	80.64216			14.80	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future	10.17	Call	393.08000		0.39308	349.19000	0.34919	393.080		13.66	0.10	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	10.73	Call	889.25000		0.88925	801.99000	0.80199	889.250		13.66	0.20	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	10.92	Call	1,134.77000		1.13477	1,028.44000	1.02844	1,134.770		13.66	0.24	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	11.48	Call	2,183.07000		2.18307	2,008.84000	2.00884	2,183.070		13.88	0.39	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	12.78	Put	1,883.42000		1.88342	2,037.27000	2.03727	1,883.420		15.60	0.29	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	13.45	Put	1,118.98000		1.11898	1,219.61000	1.21961	1,118.980		16.63	0.19	0.00	0	486.0
R2040	On 03/08/2023	Bond Future			12.09105		78.31948	12.17813	77.81343			14.61	0.00	0.00	0	0.0
R2040	On 02/11/2023	Bond Future			12.20670		79.95727	12.30183	79.41353			13.67	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 03/11/2022	Bond Future			11.70669		79.34725	11.76899	78.95833			14.30	0.00	0.00	0	74,360.0

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
R2044	On 03/11/2022	Bond Future	10.60	Call	6.66000		0.00666		5.07000	0.00507	6.660	12.75	0.01	0.00	0	1,647.0
R2044	On 03/11/2022	Bond Future	11.30	Call	323.87000				265.70000	0.26570	323.870	13.10	0.20	0.00	0	1,647.0
R2044	On 02/02/2023	Bond Future			11.83098		76.45820		11.89787	76.04844		16.13	0.00	0.00	0	31,719.0
R2044	On 02/02/2023	Bond Future	11.20	Call	1,089.59000		1.08959		986.27000	0.98627	1,089.590	14.63	0.28	0.00	0	1,300.0
R2044	On 02/02/2023	Bond Future	11.90	Call	2,933.13000		2.93313		2,726.90000	2.72690	2,933.130	15.52	0.54	0.00	0	1,300.0
R2044	On 02/02/2023	Bond Future	12.00	Put	2,250.84000		2.25084		2,440.01000	2.44001	2,250.840	15.68	0.42	0.00	0	4,000.0
R2044	On 04/05/2023	Bond Future			11.93880		78.04163		12.00950	77.61530		15.62	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future	11.75	Put	4,173.67000		4.17367		4,411.51000	4.41151	4,173.670	14.92	0.53	0.00	0	4,115.0
R2044	On 04/05/2023	Bond Future	12.00	Put	3,426.27000		3.42627		3,635.10000	3.63510	3,426.270	15.25	0.46	0.00	0	4,115.0
R2044	On 04/05/2023	Bond Future	12.25	Put	2,810.60000		2.81060		2,992.20000	2.99220	2,810.600	15.62	0.40	0.00	0	1,500.0
R2044	On 03/08/2023	Bond Future			12.04984		75.29398		12.12492	74.84876		15.45	0.00	0.00	0	0.0
R2044	On 02/11/2023	Bond Future			12.15739		76.86856		12.23972	76.38791		14.46	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 03/11/2022	Bond Future			11.62892		78.29878		11.70126	77.83530		14.78	0.00	79,864,755.60	1,020	248,049.0
R2048	On 03/11/2022	Bond Future	10.60	Call	10.68000		0.01068		7.62000	0.00762	10.680	13.17	0.01	0.00	0	874.0
R2048	On 03/11/2022	Bond Future	11.30	Call	436.71000		0.43671		347.30000	0.34730	436.710	13.54	0.25	0.00	0	874.0
R2048	On 02/02/2023	Bond Future			11.74607		79.80806		11.82328	79.32242		15.74	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future	11.00	Call	905.73000		0.90573		801.22000	0.80122	905.730	14.28	0.24	0.00	0	2,542.0
R2048	On 02/02/2023	Bond Future	11.70	Call	2,652.00000		2.65200		2,426.91000	2.42691	2,652.000	15.23	0.50	0.00	0	2,542.0
R2048	On 04/05/2023	Bond Future			11.84715		76.99614		11.92850	76.49230		16.16	0.00	0.00	0	0.0
R2048	On 03/08/2023	Bond Future			11.95185		78.57217		12.03789	78.04789		15.08	0.00	0.00	0	0.0
R2048	On 02/11/2023	Bond Future			12.05481		75.79121		12.14836	75.23002		14.96	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 03/11/2022	Bond Future			11.51301		65.14993		11.58036	64.81734		13.70	0.00	117,269,874.00	1,800	18,380.0
R209	On 03/11/2022	Bond Future	9.25	Call	0.00000		0.00000		0.00000	0.00000	0.000	12.28	0.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	0.25000		0.00025		0.18000	0.00018	0.250	12.25	0.00	0.00	0	6,750.0
R209	On 03/11/2022	Bond Future	10.00	Put	8,157.07000		8.15707		8,489.59000	8.48959	8,157.070	12.25	1.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.90	Call	100.91000		0.10091		78.54000	0.07854	100.910	12.36	0.09	0.00	0	1,136.0
R209	On 03/11/2022	Bond Future	11.00	Put	2,778.45000		2.77845		3,076.90000	3.07690	2,778.450	12.49	0.86	112,608,073.79	2,000	5,000.0
R209	On 03/11/2022	Bond Future	11.50	Call	954.40000		0.95440		814.03000	0.81403	954.400	13.23	0.50	0.00	0	1,136.0
R209	On 03/11/2022	Bond Future	12.00	Put	259.13000		0.25913		336.55000	0.33655	259.130	14.18	0.18	11,623,383.65	1,000	6,750.0
R209	On 02/02/2023	Bond Future			11.64019		66.37505		11.71232	66.02501		14.60	0.00	0.00	0	2,066.0
R209	On 04/05/2023	Bond Future			11.74755		64.59374		11.82375	64.22956		14.85	0.00	0.00	0	3,450.0
R209	On 04/05/2023	Bond Future	10.00	Call	344.90000		0.34490		309.29000	0.30929	344.900	13.71	0.11	14,325,987.55	2,000	8,500.0
R209	On 04/05/2023	Bond Future	11.00	Put	5,026.05000		5.02605		5,284.91000	5.28491	5,026.050	13.71	0.69	44,528,647.00	1,000	11,000.0
R209	On 04/05/2023	Bond Future	12.50	Put	1,560.90000		1.56090		1,679.66000	1.67966	1,560.900	15.61	0.30	38,955,266.88	2,000	8,500.0
R209	On 03/08/2023	Bond Future			11.85394		65.94754		11.93467	65.56744		13.87	0.00	0.00	0	0.0
R209	On 02/11/2023	Bond Future			11.96639		64.17396		12.05490	63.76377		13.63	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 03/11/2022	Bond Future			228.38176		228.38176		228.29558	228.29558			0.00	0.00	0	430.0
R210	On 02/02/2023	Bond Future			232.73250		232.73250		232.60553	232.60553			0.00	0.00	0	300.0
R210	On 04/05/2023	Bond Future			234.48867		234.48867		234.33381	234.33381			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			239.45141		239.45141		239.26304	239.26304			0.00	0.00	0	0.0
R210	On 02/11/2023	Bond Future			241.28804		241.28804		241.01434	241.01434			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 03/11/2022	Bond Future			11.04425		79.68210		11.13751	79.25719		10.36	0.00	0.00	0	33,626.0
R213	On 03/11/2022	Bond Future	9.13	Call	0.00000		0.00000		0.00000	0.00000	0.000	6.93	0.00	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	0.00000		0.00000		0.00000	0.00000	0.000	6.93	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	5,762.85000		5.76285	6,187.74000	6.18774	5,762.850	6.51	1.00	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	5,065.80000		5.06580	5,490.63000	5.49063	5,065.800	6.33	1.00	0.00	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	4,034.64000		4.03464	4,458.99000	4.45899	4,034.640	6.07	1.00	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	3,166.71000		3.16671	3,588.99000	3.58899	3,166.710	5.84	0.99	0.00	0.00	0	200.0
R213	On 02/02/2023	Bond Future			11.19708		81.18050		11.29775	80.73393		10.75	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	62.86000		0.06286	50.77000	0.05077	62.860	10.58	0.03	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	5,858.20000		5.85820	6,250.51000	6.25051	5,858.200	10.32	0.86	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	4,471.68000		4.47168	4,831.50000	4.83150	4,471.680	10.14	0.78	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	655.59000		0.65559	559.59000	0.55959	655.590	10.10	0.24	0.00	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	613.93000		0.61393	713.96000	0.71396	613.930	11.58	0.20	0.00	0.00	0	912.0
R213	On 04/05/2023	Bond Future			11.31812		79.30418		11.42530	78.84002		10.78	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			11.44191		80.96573		11.55653	80.48166		9.93	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future			11.58047		79.10384		11.70716	78.58279		9.71	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 03/11/2022	Bond Future			11.63079		62.67054		11.69809	62.32456		14.84	0.00	0.00	0	24,788.0
R214	On 02/02/2023	Bond Future			11.75352		63.84898		11.82539	63.48581		15.83	0.00	0.00	0	64,507.0
R214	On 02/02/2023	Bond Future	11.10	Call	872.53000		0.87253	783.06000	0.78306	872.530	14.49	0.28	0.00	0.00	0	1,600.0
R214	On 02/02/2023	Bond Future	11.80	Call	2,385.66000		2.38566	2,205.57000	2.20557	2,385.660	15.49	0.53	0.00	0.00	0	1,600.0
R214	On 04/05/2023	Bond Future			11.85169		61.86860		11.92735	61.49134		16.20	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future			11.95024		63.16509		12.03016	62.77199		15.14	0.00	0.00	0	0.0
R214	On 02/11/2023	Bond Future			12.05632		61.18505		12.14339	60.76284		14.97	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

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 :											429,664,333.60	10,942	1 493 802.0
Grand Total:											429,664,333.60	10,942	1 493 802.0