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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/10/2022

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	823.34600	823.34600	823.34600	825.98400	825.98400				0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	838.78800	838.78800	838.78800	841.48800	841.48800				0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	856.08300	856.08300	856.08300	858.84700	858.84700				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	873.99300	873.99300	873.99300	876.81800	876.81800				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	892.25500	892.25500	892.25500	895.13900	895.13900				0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	937.96900	937.96900	937.96900	943.20300	943.20300				0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	955.56000	955.56000	955.56000	960.90800	960.90800				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	975.26400	975.26400	975.26400	980.73100	980.73100				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	995.66700	995.66700	995.66700	1,001.25100	1,001.25100				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,016.47100	1,016.47100	1,016.47100	1,022.17300	1,022.17300				0.00	0.00	0	0.00
ALBI	On 03/11/2022	Index Future	822.51000	822.51000	822.51000	828.37000	828.37000				0.00	0.00	0	123.00
ALBI	On 02/02/2023	Index Future	837.93600	837.93600	837.93600	843.92000	843.92000				0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	855.21400	855.21400	855.21400	861.32900	861.32900				0.00	0.00	0	0.00

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ALBI	On 03/08/2023	Index Future	873.10500	873.10500		879.35200	879.35200			0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	891.34900	891.34900		897.72600	897.72600			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	12.59922	71.37167		12.48462	71.89798			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.79261	72.72780		12.67221	73.26770			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.96028	70.44994		12.83428	71.00309			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	13.12995	71.94168		12.99834	72.50721			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	13.31278	69.66510		13.17533	70.24267			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	12.87237	69.34732		12.74706	70.00742			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	13.04229	70.66606		12.91109	71.34242			0.00	0.00	0	4,769.00
ES42	On 04/05/2023	Bond Future	13.19722	67.87758		13.06016	68.57009			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	13.34901	69.31597		13.20625	70.02387			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	13.51202	66.51715		13.36319	67.24010			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	810.92100	810.92100		816.73100	816.73100			0.00	0.00	0	878.00
GOVI	On 02/02/2023	GOVI	826.12900	826.12900		832.06200	832.06200			0.00	0.00	0	0.00
GOVI	On 04/05/2023	GOVI	843.16400	843.16400		849.22600	849.22600			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	860.80300	860.80300		866.99600	866.99600			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	878.78900	878.78900		885.11100	885.11100			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	165.63573	165.63573		166.29106	166.29106			0.00	0.00	0	7,182.00
I2025	On 02/02/2023	Bond Future	167.07363	167.07363		167.74929	167.74929			0.00	0.00	0	232.00
I2025	On 04/05/2023	Bond Future	170.56004	170.56004		171.25438	171.25438			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	172.40055	172.40055		173.10950	173.10950			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	176.04059	176.04059		176.76480	176.76480			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	119.38518	119.38518		120.16804	120.16804			0.00	0.00	0	1,099.00
I2029	On 02/02/2023	Bond Future	121.65362	121.65362		122.45731	122.45731			0.00	0.00	0	728.00
I2029	On 04/05/2023	Bond Future	122.88832	122.88832		123.71147	123.71147			0.00	0.00	0	0.00

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I2029	On 03/08/2023	Bond Future	125.48783		125.48783		126.32953	126.32953			0.00	0.00	0	0.00
I2029	On 02/11/2023	Bond Future	126.78734		126.78734		127.64544	127.64544			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	113.74713		113.74713		113.78667	113.78667			0.00	0.00	0	1,415.00
I2033	On 02/02/2023	Bond Future	115.90842		115.90842		115.95441	115.95441			0.00	0.00	0	6,141.00
I2033	On 04/05/2023	Bond Future	116.93538		116.93538		116.98505	116.98505			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	119.40890		119.40890		119.46067	119.46067			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	120.48962		120.48962		120.54119	120.54119			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	127.80522		127.80522		128.11034	128.11034			0.00	0.00	0	5,628.00
I2038	On 02/02/2023	Bond Future	128.31052		128.31052		128.62745	128.62745			0.00	0.00	0	0.00
I2038	On 04/05/2023	Bond Future	130.98865		130.98865		131.31579	131.31579			0.00	0.00	0	0.00
I2038	On 03/08/2023	Bond Future	131.77159		131.77159		132.10500	132.10500			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	134.55396		134.55396		134.89457	134.89457			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	112.42804		112.42804		113.66070	113.66070			0.00	0.00	0	16,546.00
I2046	On 02/02/2023	Bond Future	114.56420		114.56420		115.82602	115.82602			0.00	0.00	0	0.00
I2046	On 04/05/2023	Bond Future	114.90681		114.90681		116.19708	116.19708			0.00	0.00	0	0.00
I2046	On 03/08/2023	Bond Future	117.33791		117.33791		118.65666	118.65666			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	117.69431		117.69431		119.03845	119.03845			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	115.68217		115.68217		116.15444	116.15444			0.00	0.00	0	12,564.00
I2050	On 02/02/2023	Bond Future	115.73894		115.73894		116.22573	116.22573			0.00	0.00	0	0.00
I2050	On 04/05/2023	Bond Future	118.15454		118.15454		118.65460	118.65460			0.00	0.00	0	0.00
I2050	On 03/08/2023	Bond Future	118.44506		118.44506		118.95486	118.95486			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	120.94608		120.94608		121.46693	121.46693			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	319.26300		319.26300		320.71200	320.71200			0.00	0.00	0	702.00
I GOV	On 02/02/2023	Index Future	325.32900		325.32900		326.81100	326.81100			0.00	0.00	0	0.00
I GOV	On 04/05/2023	Index Future	332.11400		332.11400		333.63000	333.63000			0.00	0.00	0	0.00
I GOV	On 03/08/2023	Index Future	339.13800		339.13800		340.68700	340.68700			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	346.29700		346.29700		347.88000	347.88000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future	6.49000		93.51000		6.52500	93.47500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.54500		93.45500		6.53000	93.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.35500		92.64500		7.32500	92.67500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.41500		92.58500		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.88500		92.11500		7.87000	92.13000			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			7.95000	92.05000		7.94000	92.06000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.20500	91.79500		8.18500	91.81500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.32000	91.68000		8.24500	91.75500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.30500	91.69500		8.26000	91.74000			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.35000	91.65000		8.25000	91.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.26000	91.74000		8.24000	91.76000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.39000	91.61000		8.29000	91.71000			0.00	0.00	0	0.00
R186	On 03/11/2022	Bond Future			9.31094	107.98588		9.21461	108.31810		6.01	0.00	539,929.40	5	63,188.00
R186	On 03/11/2022	Bond Future	8.23	Call	0.22000	0.00022		0.27000	0.00027	0.220	3.85	0.00	0.00	0	4,310.00
R186	On 03/11/2022	Bond Future	8.91	Put	1,576.70000	1.57670		1,223.73000	1.22373	1,576.700	5.40	0.80	0.00	0	4,310.00
R186	On 02/02/2023	Bond Future			9.44625	104.71049		9.34056	105.05439		6.38	0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			9.53822	106.87317		9.42265	107.22718		5.61	0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			9.63079	103.80435		9.50457	104.16684		5.45	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			9.73771	105.97443		9.59944	106.34470		4.68	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	1,292.28000	1.29228		1,344.26000	1.34426	1,292.280	4.49	0.38	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	1,471.48000	1.47148		1,190.34000	1.19034	1,471.480	5.20	0.37	0.00	0	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			335.83278	335.83278		336.02582	336.02582			0.00	0.00	0	831.00
R197	On 02/02/2023	Bond Future			333.30400	333.30400		333.51726	333.51726			0.00	0.00	0	0.00
R197	On 04/05/2023	Bond Future			340.26040	340.26040		340.48737	340.48737			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			338.28197	338.28197		338.51024	338.51024			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			345.42515	345.42515		345.65881	345.65881			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			247.82120	247.82120		247.50014	247.50014			0.00	0.00	0	6,206.00
R202	On 02/02/2023	Bond Future			247.79764	247.79764		247.48260	247.48260			0.00	0.00	0	460.00
R202	On 04/05/2023	Bond Future			252.96833	252.96833		252.65366	252.65366			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			253.44513	253.44513		253.12265	253.12265			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			258.79661	258.79661		258.46761	258.46761			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			7.28213	101.60463		7.24256	101.61670		0.39	0.00	0.00	0	11,802.00
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			10.79949	88.34516		10.70396	88.77505		9.72	0.00	112,640,079.00	1,275	63,576.00
R2030	On 03/11/2022	Bond Future	9.70	Call	0.03000	0.00003		0.13000	0.00013	0.030	5.34	0.00	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	10.20	Call	67.21000	0.06721		42.84000	0.04284	67.210	7.63	0.08	0.00	0	500.00

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R2030	On 03/11/2022	Bond Future	11.57	Put	182.14000	0.18214		90.55000	0.09055	182.140	12.00	0.12	0.00	0	500.00
R2030	On 02/02/2023	Bond Future			10.95316	85.99637		10.85175	86.43881		10.75	0.00	0.00	0	5,200.00
R2030	On 02/02/2023	Bond Future	8.81	Call	93.56000	0.09356		71.78000	0.07178	93.560	10.99	0.04	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	145.86000	0.14586		128.83000	0.12883	145.860	10.80	0.06	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	6,222.39000	6.22239		5,775.03000	5.77503	6,222.390	10.38	0.86	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	465.79000	0.46579		456.87000	0.45687	465.790	10.33	0.17	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	5,109.73000	5.10973		4,648.62000	4.64862	5,109.730	10.35	0.80	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	1,761.16000	1.76116		1,315.10000	1.31510	1,761.160	11.14	0.42	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	11.35	Call	3,163.92000	3.16392		3,192.07000	3.19207	3,163.920	11.34	0.63	0.00	0	5,000.00
R2030	On 02/02/2023	Bond Future	11.55	Call	3,739.40000	3.73940		3,806.93000	3.80693	3,739.400	11.56	0.69	0.00	0	5,000.00
R2030	On 04/05/2023	Bond Future			11.08503	87.77386		10.97783	88.22791		10.34	0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future	9.03	Call	347.12000	0.34712		277.26000	0.27726	347.120	10.34	0.11	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	632.53000	0.63253		562.22000	0.56222	632.530	10.08	0.18	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	694.54000	0.69454		623.39000	0.62339	694.540	10.04	0.19	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	777.03000	0.77703		705.47000	0.70547	777.030	9.98	0.21	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	966.69000	0.96669		896.87000	0.89687	966.690	9.88	0.25	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	1,509.42000	1.50942		1,409.94000	1.40994	1,509.420	10.00	0.35	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	1,887.87000	1.88787		1,793.70000	1.79370	1,887.870	10.10	0.41	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	2,311.17000	2.31117		1,823.52000	1.82352	2,311.170	10.63	0.42	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	1,889.73000	1.88973		1,442.39000	1.44239	1,889.730	10.90	0.36	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	1,392.98000	1.39298		1,014.07000	1.01407	1,392.980	11.32	0.28	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	993.80000	0.99380		688.90000	0.68890	993.800	11.79	0.21	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	943.95000	0.94395		649.70000	0.64970	943.950	11.86	0.20	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			11.22371	85.60456		11.11052	86.06900		9.48	0.00	0.00	0	0.00
R2030	On 03/08/2023	Bond Future	10.40	Call	1,480.12000	1.48012		1,470.28000	1.47028	1,480.120	9.10	0.33	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	1,869.04000	1.86904		1,847.58000	1.84758	1,869.040	9.24	0.39	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	1,280.45000	1.28045		967.88000	0.96788	1,280.450	10.94	0.24	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	1,061.61000	1.06161		787.36000	0.78736	1,061.610	11.23	0.21	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			11.36278	87.39432		11.24351	87.86862		7.83	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			11.26764	83.64838		11.17212	84.13067		12.08	0.00	0.00	0	171,147.00
R2032	On 03/11/2022	Bond Future	9.31	Call	0.00000	0.00000		0.00000	0.00000	0.000	9.74	0.00	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	0.00000	0.00000		0.00000	0.00000	0.000	9.67	0.00	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	9.46	Call	0.01000	0.00001		0.00000	0.00000	0.010	9.53	0.00	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	9.92	Call	0.30000	0.00030		0.18000	0.00018	0.300	8.89	0.00	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	10.11	Put	6,107.09000	6.10709		5,624.62000	5.62462	6,107.090	8.62	1.00	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	5,831.72000	5.83172		5,349.29000	5.34929	5,831.720	8.56	1.00	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.21	Call	2.27000	0.00227		2.22000	0.00222	2.270	8.49	0.00	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	10.49	Put	4,072.29000	4.07229		3,573.20000	3.57320	4,072.290	9.43	0.96	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	3,722.67000	3.72267		3,215.97000	3.21597	3,722.670	9.72	0.94	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.67	Call	120.85000	0.12085		86.30000	0.08630	120.850	10.18	0.11	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	11.45	Put	782.64000	0.78264		468.42000	0.46842	782.640	12.64	0.37	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	630.31000	0.63031		358.14000	0.35814	630.310	12.91	0.31	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	12.30	Put	103.97000	0.10397		40.28000	0.04028	103.970	14.74	0.07	0.00	0	750.00
R2032	On 02/02/2023	Bond Future			11.42066	85.21714		11.32004	85.71273		12.82	0.00	0.00	0	18.00
R2032	On 02/02/2023	Bond Future	9.31	Call	93.60000	0.09360		57.24000	0.05724	93.600	12.15	0.04	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	128.60000	0.12860		85.03000	0.08503	128.600	12.11	0.05	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	9.92	Call	293.19000	0.29319		228.48000	0.22848	293.190	12.00	0.11	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	6,942.59000	6.94259	6,371.32000	6.37132	6,942.590	11.94	0.85	0.00	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.22	Call	480.15000	0.48015		402.40000	0.40240	480.150	11.93	0.16	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.50	Put	5,453.17000	5.45317	4,839.89000	4.83989	5,453.170	12.10	0.77	0.00	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	993.31000	0.99331		848.27000	0.84827	993.310	12.22	0.28	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	11.84	Put	1,726.69000	1.72669	1,187.32000	1.18732	1,726.690	13.58	0.36	0.00	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	708.52000	0.70852	401.07000	0.40107	708.520	14.76	0.18	0.00	0.00	0	750.00
R2032	On 04/05/2023	Bond Future			11.54993	82.81398		11.44434	83.32212		13.02	0.00	0.00	0	0.00
R2032	On 04/05/2023	Bond Future	10.62	Call	1,386.59000	1.38659	1,194.25000	1.19425	1,386.590	12.31	0.30	0.00	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	11.37	Call	2,836.50000	2.83650	2,642.29000	2.64229	2,836.500	12.89	0.48	0.00	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	13.43	Put	884.55000	0.88455	558.34000	0.55834	884.550	15.29	0.16	0.00	0.00	0	400.00
R2032	On 03/08/2023	Bond Future			11.67952	84.54886		11.56900	85.06849		11.42	0.00	0.00	0	2,600.00
R2032	On 03/08/2023	Bond Future	11.90	Call	4,134.75000	4.13475	4,054.78000	4.05478	4,134.750	11.81	0.57	0.00	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			11.81886	82.15531		11.70321	82.68591		9.92	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			11.63664	83.82751		11.52080	84.48153		13.90	0.00	0.00	0	63,733.00
R2035	On 03/11/2022	Bond Future	9.82	Call	0.19000	0.00019		0.06000	0.00006	0.190	12.70	0.00	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.30	Call	4.95000	0.00495		3.02000	0.00302	4.950	12.59	0.01	0.00	0	976.00
R2035	On 03/11/2022	Bond Future	10.57	Put	6,337.81000	6.33781	5,678.17000	5.67817	6,337.810	12.63	0.98	0.00	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	3,931.72000	3.93172	3,269.58000	3.26958	3,931.720	13.11	0.88	0.00	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	11.05	Call	233.24000	0.23324	229.36000	0.22936	233.240	13.19	0.15	0.00	0.00	0	976.00
R2035	On 03/11/2022	Bond Future	12.68	Put	98.31000	0.09831	32.08000	0.03208	98.310	15.90	0.06	0.00	0.00	0	976.00
R2035	On 02/02/2023	Bond Future			11.78954	85.39965		11.66810	86.07019		14.67	0.00	0.00	0	108,831.00
R2035	On 02/02/2023	Bond Future	9.81	Call	127.77000	0.12777		80.12000	0.08012	127.770	13.45	0.05	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	151.27000	0.15127		98.01000	0.09801	151.270	13.45	0.06	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	335.84000	0.33584	252.78000	0.25278	335.840	13.47	0.11	0.00	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	599.51000	0.59951	498.26000	0.49826	599.510	13.48	0.17	0.00	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	7,171.58000	7.17158	6,399.30000	6.39930	7,171.580	13.48	0.82	0.00	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	1,149.76000	1.14976	1,011.17000	1.01117	1,149.760	13.79	0.28	0.00	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	5,316.33000	5.31633	4,507.45000	4.50745	5,316.330	13.80	0.71	0.00	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	2,424.75000	2.42475	1,758.82000	1.75882	2,424.750	15.01	0.43	0.00	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	748.87000	0.74887	431.98000	0.43198	748.870	16.85	0.16	0.00	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			11.91340	82.65653		11.78667	83.34322		15.01	0.00	0.00	0	0.00
R2035	On 04/05/2023	Bond Future	9.85	Call	429.19000	0.42919	296.89000	0.29689	429.190	14.02	0.11	0.00	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	872.74000	0.87274	691.64000	0.69164	872.740	14.01	0.19	0.00	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,068.17000	1.06817	876.82000	0.87682	1,068.170	14.01	0.22	0.00	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	1,979.58000	1.97958	1,706.78000	1.70678	1,979.580	14.36	0.35	0.00	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	2,658.95000	2.65895	1,848.19000	1.84819	2,658.950	15.96	0.36	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	1,639.67000	1.63967	1,028.47000	1.02847	1,639.670	16.92	0.24	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			12.03915	84.38792	11.90707	85.08982		13.23	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future			12.17599	81.64545	12.03839	82.36216		11.64	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			11.77292	79.93902	11.65677	80.60112		14.81	0.00	0.00	0	60,175.00
R2037	On 02/02/2023	Bond Future			11.91487	77.18224	11.79341	77.86081		16.52	0.00	0.00	0	76,247.00
R2037	On 02/02/2023	Bond Future	11.10	Call	1,074.41000	1.07441	927.50000	0.92750	1,074.410	15.58	0.27	0.00	0	636.00
R2037	On 02/02/2023	Bond Future	11.97	Put	2,824.67000	2.82467	2,107.41000	2.10741	2,824.670	16.89	0.46	0.00	0	636.00
R2037	On 04/05/2023	Bond Future			12.03919	78.77827	11.91264	79.47305		16.07	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future	11.03	Call	1,512.32000	1.51232	1,294.43000	1.29443	1,512.320	15.02	0.29	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	3,128.70000	3.12870	2,906.74000	2.90674	3,128.700	15.78	0.46	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	13.73	Put	1,248.83000	1.24883	778.34000	0.77834	1,248.830	18.54	0.19	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			12.16782	76.17042	12.03606	76.88053		15.08	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future			12.29343	77.76311	12.15654	78.48824		12.78	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			11.85126	81.66474	11.72482	82.43781		15.62	0.00	0.00	0	55,431.00
R2040	On 03/11/2022	Bond Future	10.60	Call	9.17000	0.00917	6.20000	0.00620	9.170	14.13	0.01	0.00	0	1,467.00
R2040	On 03/11/2022	Bond Future	10.70	Call	16.08000	0.01608	12.07000	0.01207	16.080	14.10	0.01	0.00	0	1,078.00
R2040	On 03/11/2022	Bond Future	11.20	Call	199.17000	0.19917	193.48000	0.19348	199.170	14.68	0.12	0.00	0	1,078.00
R2040	On 03/11/2022	Bond Future	11.30	Call	294.20000	0.29420	300.10000	0.30010	294.200	14.83	0.17	0.00	0	1,467.00
R2040	On 03/11/2022	Bond Future	12.52	Put	311.00000	0.31100	124.20000	0.12420	311.000	17.10	0.15	0.00	0	1,078.00
R2040	On 02/02/2023	Bond Future			11.98903	78.68997	11.85697	79.48171		17.46	0.00	0.00	0	64,691.00
R2040	On 02/02/2023	Bond Future	10.21	Call	214.77000	0.21477	145.82000	0.14582	214.770	16.01	0.07	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	10.96	Call	837.09000	0.83709	693.86000	0.69386	837.090	16.29	0.21	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	1,202.57000	1.20257	1,020.54000	1.02054	1,202.570	16.57	0.27	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.07	Put	2,999.20000	2.99920	2,125.09000	2.12509	2,999.200	18.03	0.46	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.27	Put	2,516.86000	2.51686	1,706.07000	1.70607	2,516.860	18.39	0.40	0.00	0	388.00
R2040	On 04/05/2023	Bond Future			12.10955	80.31734	11.97211	81.12770		16.99	0.00	0.00	0	0.00
R2040	On 04/05/2023	Bond Future	10.17	Call	554.46000	0.55446	393.08000	0.39308	554.460	15.85	0.12	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	1,098.21000	1.09821	889.25000	0.88925	1,098.210	15.84	0.21	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,350.73000	1.35073	1,134.77000	1.13477	1,350.730	15.84	0.25	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.48	Call	2,433.85000	2.43385	2,183.07000	2.18307	2,433.850	16.30	0.38	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.78	Put	2,692.09000	2.69209	1,883.42000	1.88342	2,692.090	18.17	0.34	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	1,736.66000	1.73666	1,118.98000	1.11898	1,736.660	19.19	0.24	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			12.23402	77.49135	12.09105	78.31948		16.27	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			12.35509	79.11172	12.20670	79.95727		14.30	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			11.83847	78.52846	11.70669	79.34725		16.50	0.00	0.00	0	74,360.00

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	9.67000	0.00967		6.66000	0.00666	9.670	14.93	0.01	0.00	0	1,647.00
R2044	On 03/11/2022	Bond Future	11.30	Call	311.28000	0.31128		323.87000	0.32387	311.280	15.66	0.17	0.00	0	1,647.00
R2044	On 02/02/2023	Bond Future			11.96845	75.62008		11.83098	76.45820		18.46	0.00	0.00	0	31,719.00
R2044	On 02/02/2023	Bond Future	11.20	Call	1,272.66000	1.27266		1,089.59000	1.08959	1,272.660	17.54	0.28	0.00	0	1,300.00
R2044	On 02/02/2023	Bond Future	11.90	Call	3,045.83000	3.04583		2,933.13000	2.93313	3,045.830	18.74	0.50	0.00	0	1,300.00
R2044	On 02/02/2023	Bond Future	12.00	Put	3,174.39000	3.17439		2,250.84000	2.25084	3,174.390	18.93	0.47	0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future			12.08171	77.18400		11.93880	78.04163		17.98	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future	11.75	Put	5,260.73000	5.26073		4,173.67000	4.17367	5,260.730	17.62	0.55	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	4,468.11000	4.46811		3,426.27000	3.42627	4,468.110	17.98	0.49	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.25	Put	3,793.50000	3.79350		2,810.60000	2.81060	3,793.500	18.37	0.44	0.00	0	1,500.00
R2044	On 03/08/2023	Bond Future			12.19834	74.41765		12.04984	75.29398		17.53	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			12.31138	75.97375		12.15739	76.86856		16.08	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			11.76094	77.45664		11.62892	78.29878		17.09	0.00	0.00	0	248,049.00
R2048	On 03/11/2022	Bond Future	10.60	Call	14.67000	0.01467		10.68000	0.01068	14.670	15.46	0.01	0.00	0	874.00
R2048	On 03/11/2022	Bond Future	11.30	Call	407.50000	0.40750		436.71000	0.43671	407.500	16.22	0.21	0.00	0	874.00
R2048	On 02/02/2023	Bond Future			11.88370	78.94620		11.74607	79.80806		18.09	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future	11.00	Call	1,065.97000	1.06597		905.73000	0.90573	1,065.970	16.94	0.25	0.00	0	2,542.00
R2048	On 02/02/2023	Bond Future	11.70	Call	2,728.37000	2.72837		2,652.00000	2.65200	2,728.370	18.00	0.46	0.00	0	2,542.00
R2048	On 04/05/2023	Bond Future			11.99017	76.11430		11.84715	76.99614		18.65	0.00	0.00	0	0.00
R2048	On 03/08/2023	Bond Future			12.10039	77.67110		11.95185	78.57217		16.55	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			12.20884	74.87119		12.05481	75.79121		14.90	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			11.62940	64.57670		11.51301	65.14993		15.68	0.00	15,240,101.20	236	18,144.00
R209	On 03/11/2022	Bond Future	9.25	Call	0.00000	0.00000		0.00000	0.00000	0.000	14.40	0.00	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	10.00	Call	0.61000	0.00061		0.25000	0.00025	0.610	14.28	0.00	0.00	0	6,750.00
R209	On 03/11/2022	Bond Future	10.00	Put	8,730.66000	8.73066		8,157.07000	8.15707	8,730.660	14.28	1.00	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	10.90	Call	111.36000	0.11136		100.91000	0.10091	111.360	14.66	0.09	0.00	0	1,136.00
R209	On 03/11/2022	Bond Future	11.00	Put	3,357.52000	3.35752		2,778.45000	2.77845	3,357.520	14.79	0.87	0.00	0	5,000.00
R209	On 03/11/2022	Bond Future	11.50	Call	853.45000	0.85345		954.40000	0.95440	853.450	15.68	0.42	0.00	0	1,136.00
R209	On 03/11/2022	Bond Future	12.00	Put	507.71000	0.50771		259.13000	0.25913	507.710	16.64	0.27	0.00	0	6,750.00
R209	On 02/02/2023	Bond Future			11.76152	65.78780		11.64019	66.37505		16.60	0.00	0.00	0	2,066.00
R209	On 04/05/2023	Bond Future			11.87367	63.99255		11.74755	64.59374		16.95	0.00	0.00	0	3,450.00
R209	On 04/05/2023	Bond Future	10.00	Call	475.87000	0.47587		344.90000	0.34490	475.870	15.82	0.13	0.00	0	8,500.00
R209	On 04/05/2023	Bond Future	11.00	Put	5,838.55000	5.83855		5,026.05000	5.02605	5,838.550	16.05	0.68	0.00	0	11,000.00
R209	On 04/05/2023	Bond Future	12.50	Put	2,182.63000	2.18263		1,560.90000	1.56090	2,182.630	18.09	0.34	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future			11.98477	65.33315		11.85394	65.94754		15.04	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			12.10209	63.54659		11.96639	64.17396		13.24	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			226.57708	226.57708		228.38176	228.38176			0.00	0.00	0	430.00
R210	On 02/02/2023	Bond Future			230.88224	230.88224		232.73250	232.73250			0.00	0.00	0	300.00
R210	On 04/05/2023	Bond Future			232.59487	232.59487		234.48867	234.48867			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			237.51542	237.51542		239.45141	239.45141			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future			239.31452	239.31452		241.28804	241.28804			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			11.13455	79.27063		11.04425	79.68210		11.29	0.00	0.00	0	33,626.00
R213	On 03/11/2022	Bond Future	9.13	Call	0.00000	0.00000		0.00000	0.00000	0.000	7.97	0.00	0.00	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	0.00000	0.00000		0.00000	0.00000	0.000	7.84	0.00	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	6,174.30000	6.17430		5,762.85000	5.76285	6,174.300	6.52	1.00	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	5,477.16000	5.47716		5,065.80000	5.06580	5,477.160	6.23	1.00	0.00	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	4,447.34000	4.44734		4,034.64000	4.03464	4,447.340	7.34	1.00	0.00	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	3,597.22000	3.59722		3,166.71000	3.16671	3,597.220	8.42	0.97	0.00	0	200.00
R213	On 02/02/2023	Bond Future			11.29246	80.75731		11.19708	81.18050		12.00	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	94.64000	0.09464		62.86000	0.06286	94.640	11.87	0.04	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	6,337.27000	6.33727		5,858.20000	5.85820	6,337.270	11.47	0.85	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	4,966.99000	4.96699		4,471.68000	4.47168	4,966.990	11.38	0.78	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	738.45000	0.73845		655.59000	0.65559	738.450	11.42	0.24	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	914.06000	0.91406		613.93000	0.61393	914.060	13.13	0.24	0.00	0	912.00
R213	On 04/05/2023	Bond Future			11.41835	78.87001		11.31812	79.30418		12.11	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future			11.54701	80.52172		11.44191	80.96573		10.63	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future			11.69067	78.65036		11.58047	79.10384		9.16	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			11.75751	62.02164		11.63079	62.67054		17.08	0.00	0.00	0	24,788.00
R214	On 02/02/2023	Bond Future			11.88547	63.18482		11.75352	63.84898		18.10	0.00	0.00	0	64,507.00
R214	On 02/02/2023	Bond Future	11.10	Call	996.60000	0.99660		872.53000	0.87253	996.600	17.07	0.28	0.00	0	1,600.00
R214	On 02/02/2023	Bond Future	11.80	Call	2,428.16000	2.42816		2,385.66000	2.38566	2,428.160	18.19	0.49	0.00	0	1,600.00
R214	On 04/05/2023	Bond Future			11.98853	61.18896		11.85169	61.86860		18.60	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future			12.09199	62.47061		11.95024	63.16509		17.00	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future			12.20311	60.47593		12.05632	61.18505		15.98	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 :											128,420,109.60	1,516	341.000000000
Grand Total:											128,420,109.60	1,516	341.000000000