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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/10/2022

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	826.75100	826.75100	826.75100	826.75100	825.64000	825.64000			0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	842.09400	842.09400	842.09400	842.09400	841.01000	841.01000			0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	859.21700	859.21700	859.21700	859.21700	858.13300	858.13300			0.00	0.00	0	0.0
AL37	On 03/08/2023	Index Future	877.20300	877.20300	877.20300	877.20300	876.10500	876.10500			0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	895.67100	895.67100	895.67100	895.67100	894.55400	894.55400			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	936.86900	936.86900	936.86900	936.86900	934.33900	934.33900			0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	954.25600	954.25600	954.25600	954.25600	951.73200	951.73200			0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	973.65900	973.65900	973.65900	973.65900	971.10900	971.10900			0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	994.04100	994.04100	994.04100	994.04100	991.44800	991.44800			0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,014.96900	1,014.96900	1,014.96900	1,014.96900	1,012.32500	1,012.32500			0.00	0.00	0	0.0
ALBI	On 03/11/2022	Index Future	821.52200	821.52200	821.52200	821.52200	819.19100	819.19100			0.00	0.00	0	108.0
ALBI	On 02/02/2023	Index Future	836.76800	836.76800	836.76800	836.76800	834.44000	834.44000			0.00	0.00	0	17.0
ALBI	On 04/05/2023	Index Future	853.78300	853.78300	853.78300	853.78300	851.42900	851.42900			0.00	0.00	0	0.0

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 03/08/2023	Index Future			871.65500	871.65500	869.26100	869.26100			0.00	0.00	0	0.0
ALBI	On 02/11/2023	Index Future			890.00700	890.00700	887.56600	887.56600			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			12.65175	71.13223	12.68955	70.96063			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future			12.84996	72.47264	12.88911	72.29920			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future			13.02452	70.17024	13.06523	69.99379			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future			13.19660	71.65769	13.23901	71.47782			0.00	0.00	0	0.0
ES33	On 02/11/2023	Bond Future			13.37951	69.38706	13.42379	69.20342			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			12.90077	69.19917	12.94326	68.97851			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future			13.07421	70.50318	13.11823	70.27963			0.00	0.00	0	4,769.0
ES42	On 04/05/2023	Bond Future			13.23437	67.69190	13.28014	67.46431			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future			13.38738	69.12782	13.43496	68.89573			0.00	0.00	0	0.0
ES42	On 02/11/2023	Bond Future			13.54960	66.33666	13.59920	66.09971			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			809.90100	809.90100	807.58500	807.58500			0.00	1,101,465,360.00	136	143.0
GOVI	On 02/02/2023	GOVI			824.93200	824.93200	822.61900	822.61900			0.00	2,177,820,480.00	264	707.0
GOVI	On 04/05/2023	GOVI			841.70600	841.70600	839.36700	839.36700			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI			859.32500	859.32500	856.94700	856.94700			0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI			877.41700	877.41700	874.99200	874.99200			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future			165.90566	165.90566	165.73126	165.73126			0.00	0.00	0	3,313.0
I2025	On 02/02/2023	Bond Future			167.32372	167.32372	167.14921	167.14921			0.00	5,019,711.60	30	3,997.0
I2025	On 04/05/2023	Bond Future			170.77020	170.77020	170.59351	170.59351			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future			172.62273	172.62273	172.44293	172.44293			0.00	0.00	0	0.0
I2025	On 02/11/2023	Bond Future			176.29592	176.29592	176.11246	176.11246			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			118.59904	118.59904	118.61965	118.61965			0.00	0.00	0	1,086.0
I2029	On 02/02/2023	Bond Future			120.83390	120.83390	120.85715	120.85715			0.00	0.00	0	912.0
I2029	On 04/05/2023	Bond Future			122.02042	122.02042	122.04512	122.04512			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	124.60415		124.60415		124.62985	124.62985			0.00	0.00	0	0.00
I2029	On 02/11/2023	Bond Future	125.91008		125.91008		125.93644	125.93644			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	113.04397		113.04397		112.84112	112.84112			0.00	0.00	0	594.00
I2033	On 02/02/2023	Bond Future	115.17421		115.17421		114.96966	114.96966			0.00	0.00	0	6,990.00
I2033	On 04/05/2023	Bond Future	116.15635		116.15635		115.94855	115.94855			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	118.61588		118.61588		118.40405	118.40405			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	119.70341		119.70341		119.48721	119.48721			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	126.32787		126.32787		126.27286	126.27286			0.00	0.00	0	1,300.00
I2038	On 02/02/2023	Bond Future	126.78653		126.78653		126.73301	126.73301			0.00	0.00	0	2,770.00
I2038	On 04/05/2023	Bond Future	129.39864		129.39864		129.34503	129.34503			0.00	0.00	0	1,718.00
I2038	On 03/08/2023	Bond Future	130.15507		130.15507		130.10092	130.10092			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	132.92489		132.92489		132.86961	132.86961			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	111.90852		111.90852		111.85971	111.85971			0.00	505,378,876.32	4,516	8,487.00
I2046	On 02/02/2023	Bond Future	114.01725		114.01725		113.96973	113.96973			0.00	0.00	0	9,274.00
I2046	On 04/05/2023	Bond Future	114.31992		114.31992		114.27244	114.27244			0.00	0.00	0	5,004.00
I2046	On 03/08/2023	Bond Future	116.74116		116.74116		116.69315	116.69315			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	117.11145		117.11145		117.06244	117.06244			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	113.52167		113.52167		113.67325	113.67325			0.00	374,848,554.34	3,302	1,583.00
I2050	On 02/02/2023	Bond Future	113.52019		113.52019		113.67687	113.67687			0.00	0.00	0	7,774.00
I2050	On 04/05/2023	Bond Future	115.85867		115.85867		116.01965	116.01965			0.00	0.00	0	3,582.00
I2050	On 03/08/2023	Bond Future	116.10658		116.10658		116.27134	116.27134			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	118.57751		118.57751		118.74585	118.74585			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
IGOV	On 03/11/2022	Index Future	317.70400		317.70400		317.39200	317.39200			0.00	924,518,640.00	291	411.00
IGOV	On 02/02/2023	Index Future	323.67900		323.67900		323.37900	323.37900			0.00	941,905,890.00	291	291.00
IGOV	On 04/05/2023	Index Future	330.33700		330.33700		330.03900	330.03900			0.00	0.00	0	0.00
IGOV	On 03/08/2023	Index Future	337.32800		337.32800		337.02700	337.02700			0.00	0.00	0	0.00
IGOV	On 02/11/2023	Index Future	344.50300		344.50300		344.19700	344.19700			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future	6.46500		93.53500		6.46500	93.53500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.54000		93.46000		6.55000	93.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.34500		92.65500		7.36500	92.63500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.40000		92.60000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.88000		92.12000		7.90000	92.10000			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			7.91500		92.08500		7.94500	92.05500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.23000		91.77000		8.23000	91.77000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.28000		91.72000		8.28500	91.71500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.33500		91.66500		8.34500	91.65500			0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.34000		91.66000		8.35000	91.65000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.31000		91.69000		8.31000	91.69000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.39000		91.61000		8.40000	91.60000			0.00	0.00	0	0.0
R186	On 03/11/2022	Bond Future			9.18474		108.42139		9.22243	108.29109		5.87	0.00	501,015,243.19	4,621	36,889.0
R186	On 03/11/2022	Bond Future	8.23	Call	0.02000		0.00002		0.04000	0.00004	0.020	3.76	0.00	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	1,112.23000		1.11223		1,244.92000	1.24492	1,112.230	5.27	0.78	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.31519		105.13716		9.35526	105.00648		6.24	0.00	469,332,282.24	4,464	65,512.0
R186	On 04/05/2023	Bond Future			9.40558		107.27960		9.44871	107.14722		5.37	0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.48558		104.22151		9.53239	104.08680		5.30	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			9.57214		106.41801		9.62333	106.28061		4.54	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future	9.15	Call	1,339.58000		1.33958		1,290.86000	1.29086	1,339.580	4.25	0.41	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	1,174.71000		1.17471		1,227.86000	1.22786	1,174.710	4.92	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			335.77227		335.77227		335.64599	335.64599			0.00	0.00	0	549.0
R197	On 02/02/2023	Bond Future			333.19045		333.19045		333.06820	333.06820			0.00	0.00	0	294.0
R197	On 04/05/2023	Bond Future			340.05397		340.05397		339.93208	339.93208			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			338.08980		338.08980		337.96661	337.96661			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			345.28528		345.28528		345.15982	345.15982			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			247.33202		247.33202		247.88584	247.88584			0.00	0.00	0	5,616.0
R202	On 02/02/2023	Bond Future			247.26058		247.26058		247.82953	247.82953			0.00	0.00	0	6,655.0
R202	On 04/05/2023	Bond Future			252.35335		252.35335		252.93606	252.93606			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			252.82858		252.82858		253.42457	253.42457			0.00	0.00	0	0.0
R202	On 02/11/2023	Bond Future			258.20888		258.20888		258.81762	258.81762			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			7.28969		101.60232		7.32400	101.59186		0.38	0.00	0.00	0	8,432.0
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			10.81022		88.29704		10.85783	88.08396		9.65	0.00	672,117,068.48	7,612	47,214.0
R2030	On 03/11/2022	Bond Future	9.70	Call	0.00000		0.00000		0.00000	0.00000	0.000	5.52	0.00	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	16.61000		0.01661		18.58000	0.01858	16.610	7.62	0.03	0.00	0	500.0

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R2030	On 03/11/2022	Bond Future	11.57	Put	66.08000	0.06608		111.90000	0.11190	66.080	11.89	0.07	0.00	0	500.0	
R2030	On 02/02/2023	Bond Future			10.96764	85.93343		11.01729	85.71807		10.60	0.00	625,337,570.11	7,277	77,767.0	
R2030	On 02/02/2023	Bond Future	8.81	Call	65.11000	0.06511		63.21000	0.06321	65.110	10.91	0.03	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.08	Call	113.09000	0.11309		109.24000	0.10924	113.090	10.85	0.05	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	9.66	Put	6,224.94000	6.22494		6,427.51000	6.42751	6,224.940	10.43	0.87	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.83	Call	386.75000	0.38675		369.38000	0.36938	386.750	10.30	0.16	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	9.94	Put	5,072.92000	5.07292		5,267.33000	5.26733	5,072.920	10.22	0.82	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	11.16	Put	1,606.31000	1.60631		1,726.39000	1.72639	1,606.310	10.75	0.42	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	11.35	Call	2,944.84000	2.94484		2,835.83000	2.83583	2,944.840	10.93	0.64	0.00	0	5,000.0	
R2030	On 02/02/2023	Bond Future	11.55	Call	3,524.60000	3.52460		3,401.81000	3.40181	3,524.600	11.15	0.70	0.00	0	5,000.0	
R2030	On 04/05/2023	Bond Future			11.10589	87.68586		11.15792	87.46686		10.10	0.00	0.00	0	0.0	
R2030	On 04/05/2023	Bond Future	9.03	Call	276.89000	0.27689		264.92000	0.26492	276.890	10.11	0.09	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	9.58	Call	529.51000	0.52951		506.22000	0.50622	529.510	9.84	0.16	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	585.55000	0.58555		559.79000	0.55979	585.550	9.80	0.18	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	661.11000	0.66111		632.06000	0.63206	661.110	9.75	0.20	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	836.39000	0.83639		799.84000	0.79984	836.390	9.64	0.24	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	1,351.32000	1.35132		1,296.17000	1.29617	1,351.320	9.76	0.34	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	10.65	Call	1,717.25000	1.71725		1,650.37000	1.65037	1,717.250	9.86	0.40	0.00	0	350.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	2,210.01000	2.21001		2,324.76000	2.32476	2,210.010	10.40	0.43	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,786.36000	1.78636		1,886.65000	1.88665	1,786.360	10.67	0.36	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	1,291.80000	1.29180		1,372.40000	1.37240	1,291.800	11.08	0.28	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	904.09000	0.90409		966.51000	0.96651	904.090	11.56	0.21	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	12.57	Put	856.13000	0.85613		916.09000	0.91609	856.130	11.63	0.20	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future			11.24525	85.51654		11.30000	85.29332		9.56	0.00	0.00	0	0.0	
R2030	On 03/08/2023	Bond Future	10.40	Call	1,394.53000	1.39453		1,336.43000	1.33643	1,394.530	9.08	0.32	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	10.65	Call	1,762.17000	1.76217		1,692.47000	1.69247	1,762.170	9.17	0.38	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future	12.59	Put	1,212.60000	1.21260		1,280.24000	1.28024	1,212.600	10.79	0.24	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	12.89	Put	998.64000	0.99864		1,056.96000	1.05696	998.640	11.08	0.20	0.00	0	350.0	
R2030	On 02/11/2023	Bond Future			11.38177	87.31911		11.43942	87.09129		7.88	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			11.29900	83.49086		11.34144	83.27831		11.86	0.00	453,104,897.22	5,427	123,217.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	0.00000	0.00000		0.00000	0.00000	0.000	10.48	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	10.37	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	10.15	0.00	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	0.00000	0.00000		0.01000	0.00001	0.000	9.11	0.00	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	6,263.48000	6.26348		6,476.06000	6.47606	6,263.480	8.68	1.00	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	5,987.65000	5.98765		6,200.24000	6.20024	5,987.650	8.56	1.00	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	0.05000	0.00005		0.11000	0.00011	0.050	8.45	0.00	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	4,199.23000	4.19923		4,413.22000	4.41322	4,199.230	9.30	0.99	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	3,830.59000	3.83059		4,045.65000	4.04565	3,830.590	9.57	0.98	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	28.84000	0.02884		33.54000	0.03354	28.840	10.01	0.04	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.45	Put	562.09000	0.56209		716.06000	0.71606	562.090	12.41	0.36	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	414.79000	0.41479	548.61000	0.54861	414.790	12.68	0.29	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	27.81000	0.02781	52.81000	0.05281	27.810	14.49	0.03	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future			11.45611	85.04348	11.50012	84.82856		12.57	0.00	461,530,965.96	5,427	94,606.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	56.57000	0.05657	55.49000	0.05549	56.570	11.90	0.03	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	82.60000	0.08260	80.73000	0.08073	82.600	11.90	0.04	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	9.92	Call	209.34000	0.20934	202.86000	0.20286	209.340	11.80	0.09	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	7,006.63000	7.00663	7,210.42000	7.21042	7,006.630	11.74	0.88	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	363.65000	0.36365	351.05000	0.35105	363.650	11.73	0.14	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	5,441.39000	5.44139	5,634.82000	5.63482	5,441.390	11.66	0.80	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	780.47000	0.78047	751.61000	0.75161	780.470	11.78	0.25	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	1,561.30000	1.56130	1,672.57000	1.67257	1,561.300	13.00	0.36	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	580.08000	0.58008	638.65000	0.63865	580.080	14.21	0.16	0.00	0	750.0	
R2032	On 04/05/2023	Bond Future			11.59172	82.61401	11.63755	82.39546		12.70	0.00	0.00	0	0.0	
R2032	On 04/05/2023	Bond Future	10.62	Call	1,185.43000	1.18543	1,144.32000	1.14432	1,185.430	11.99	0.28	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	11.37	Call	2,571.69000	2.57169	2,494.41000	2.49441	2,571.690	12.57	0.46	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	13.43	Put	806.69000	0.80669	859.23000	0.85923	806.690	15.01	0.16	0.00	0	400.0	
R2032	On 03/08/2023	Bond Future			11.72280	84.34656	11.77063	84.12376		11.44	0.00	0.00	0	2,600.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	3,882.21000	3.88221	3,776.73000	3.77673	3,882.210	11.58	0.56	0.00	0	5,000.0	
R2032	On 02/11/2023	Bond Future			11.86107	81.96278	11.91110	81.73535		9.88	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			11.67832	83.59400	11.71566	83.38562		13.53	0.00	372,745,646.00	4,459	20,775.0	
R2035	On 03/11/2022	Bond Future	9.82	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.83	0.00	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.30	Call	0.14000	0.00014	0.32000	0.00032	0.140	12.50	0.00	0.00	0	976.0	
R2035	On 03/11/2022	Bond Future	10.57	Put	6,549.26000	6.54926	6,758.72000	6.75872	6,549.260	12.31	1.00	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.99	Put	4,020.60000	4.02060	4,237.64000	4.23764	4,020.600	12.45	0.96	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	11.05	Call	57.50000	0.05750	67.93000	0.06793	57.500	12.52	0.06	0.00	0	976.0	
R2035	On 03/11/2022	Bond Future	12.68	Put	21.26000	0.02126	41.69000	0.04169	21.260	15.13	0.02	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future			11.83539	85.14853	11.87401	84.93786		14.29	0.00	378,229,770.26	4,442	159,368.0	
R2035	On 02/02/2023	Bond Future	9.81	Call	72.77000	0.07277	72.03000	0.07203	72.770	13.04	0.03	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	9.89	Call	88.47000	0.08847	87.40000	0.08740	88.470	13.04	0.04	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	10.30	Call	222.01000	0.22201	217.38000	0.21738	222.010	13.06	0.08	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future	10.64	Call	431.45000	0.43145	420.35000	0.42035	431.450	13.07	0.14	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	10.66	Put	7,251.24000	7.25124	7,450.30000	7.45030	7,251.240	13.07	0.85	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.05	Call	906.18000	0.90618	880.76000	0.88076	906.180	13.38	0.25	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future	11.06	Put	5,322.02000	5.32202	5,506.82000	5.50682	5,322.020	13.39	0.74	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.98	Put	2,315.91000	2.31591	2,446.38000	2.44638	2,315.910	14.63	0.44	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	13.22	Put	647.77000	0.64777	707.24000	0.70724	647.770	16.51	0.16	0.00	0	976.0	
R2035	On 04/05/2023	Bond Future			11.96530	82.37768	12.00535	82.16344		14.73	0.00	0.00	0	0.0	
R2035	On 04/05/2023	Bond Future	9.85	Call	325.21000	0.32521	316.48000	0.31648	325.210	13.70	0.09	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	10.42	Call	707.23000	0.70723	687.43000	0.68743	707.230	13.70	0.17	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	10.60	Call	881.44000	0.88144	856.68000	0.85668	881.440	13.70	0.20	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	11.17	Call	1,677.47000	1.67747	1,631.75000	1.63175	1,677.470	13.85	0.32	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	2,512.47000		2.51247	2,618.66000	2.61866	2,512.470		15.35	0.37	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	13.18	Put	1,501.06000		1.50106	1,576.96000	1.57696	1,501.060		16.34	0.24	0.00	0	491.0
R2035	On 03/08/2023	Bond Future			12.09286	84.10496		12.13450	83.88656			13.27	0.00	0.00	0	0.0
R2035	On 02/11/2023	Bond Future			12.22924	81.37051		12.27260	81.14762			11.61	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			11.84103	79.55465		11.87824	79.34585			14.43	0.00	0.00	0	27,274.0
R2037	On 02/02/2023	Bond Future			11.98797	76.77809		12.02639	76.56694			16.10	0.00	0.00	0	116,561.0
R2037	On 02/02/2023	Bond Future	11.10	Call	767.92000	0.76792		746.74000	0.74674	767.920		14.85	0.22	0.00	0	636.0
R2037	On 02/02/2023	Bond Future	11.97	Put	2,725.04000	2.72504		2,866.29000	2.86629	2,725.040		16.05	0.49	0.00	0	636.0
R2037	On 04/05/2023	Bond Future			12.11908	78.34441		12.15888	78.12963			15.77	0.00	0.00	0	0.0
R2037	On 04/05/2023	Bond Future	11.03	Call	1,247.21000	1.24721		1,213.09000	1.21309	1,247.210		14.70	0.26	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.78	Call	2,755.71000	2.75571		2,688.40000	2.68840	2,755.710		15.48	0.44	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	13.73	Put	1,204.28000	1.20428		1,268.46000	1.26846	1,204.280		18.29	0.19	0.00	0	400.0
R2037	On 03/08/2023	Bond Future			12.25062	75.72913		12.29197	75.51018			15.09	0.00	0.00	0	0.0
R2037	On 02/11/2023	Bond Future			12.37693	77.32577		12.41987	77.10232			12.71	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			11.89470	81.40187		11.94697	81.08740			15.19	0.00	3,011,869.19	37	26,037.0
R2040	On 03/11/2022	Bond Future	10.60	Call	0.29000	0.00029		0.53000	0.00053	0.290		13.78	0.00	0.00	0	1,467.0
R2040	On 03/11/2022	Bond Future	10.70	Call	0.72000	0.00072		1.19000	0.00119	0.720		13.70	0.00	0.00	0	1,078.0
R2040	On 03/11/2022	Bond Future	11.20	Call	46.50000	0.04650		52.44000	0.05244	46.500		14.24	0.05	0.00	0	1,078.0
R2040	On 03/11/2022	Bond Future	11.30	Call	86.70000	0.08670		93.33000	0.09333	86.700		14.39	0.08	0.00	0	1,467.0
R2040	On 03/11/2022	Bond Future	12.52	Put	139.12000	0.13912		225.16000	0.22516	139.120		16.68	0.10	0.00	0	1,078.0
R2040	On 02/02/2023	Bond Future			12.03635	78.40931		12.09042	78.09057			16.99	0.00	324,536,134.09	4,139	97,543.0
R2040	On 02/02/2023	Bond Future	10.21	Call	129.73000	0.12973		123.61000	0.12361	129.730		15.51	0.05	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	10.96	Call	593.27000	0.59327		562.41000	0.56241	593.270		15.54	0.17	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	11.19	Call	898.61000	0.89861		852.98000	0.85298	898.610		15.78	0.24	0.00	0	621.0
R2040	On 02/02/2023	Bond Future	12.07	Put	2,809.41000	2.80941		3,002.17000	3.00217	2,809.410		17.12	0.47	0.00	0	621.0
R2040	On 02/02/2023	Bond Future	12.27	Put	2,315.40000	2.31540		2,488.33000	2.48833	2,315.400		17.48	0.41	0.00	0	388.0
R2040	On 04/05/2023	Bond Future			12.16243	80.00906		12.21846	79.68451			16.65	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future	10.17	Call	425.22000	0.42522		404.74000	0.40474	425.220		15.48	0.10	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	10.73	Call	899.10000	0.89910		857.39000	0.85739	899.100		15.49	0.19	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	10.92	Call	1,126.98000	1.12698		1,075.64000	1.07564	1,126.980		15.49	0.23	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	11.48	Call	2,082.11000	2.08211		1,994.97000	1.99497	2,082.110		15.71	0.35	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	12.78	Put	2,525.86000	2.52586		2,667.35000	2.66735	2,525.860		17.46	0.34	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	13.45	Put	1,580.45000	1.58045		1,682.63000	1.68263	1,580.450		18.50	0.23	0.00	0	486.0
R2040	On 03/08/2023	Bond Future			12.28870	77.17828		12.34689	76.84730			16.16	0.00	0.00	0	0.0
R2040	On 02/11/2023	Bond Future			12.40946	78.80553		12.46985	78.46769			14.12	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			11.87779	78.28699		11.92491	77.99932			16.02	0.00	316,122,865.62	4,038	49,318.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
R2044	On 03/11/2022	Bond Future	10.60	Call	0.32000	0.00032		0.60000	0.00060	0.320	14.52	0.00	0.00	0	1,647.0
R2044	On 03/11/2022	Bond Future	11.30	Call	95.34000	0.09534		104.57000	0.10457	95.340	15.17	0.08	0.00	0	1,647.0
R2044	On 02/02/2023	Bond Future			12.01135	75.36169		12.06005	75.07018		17.94	0.00	267,835,446.26	3,554	77,078.0
R2044	On 02/02/2023	Bond Future	11.20	Call	960.23000	0.96023		919.04000	0.91904	960.230	16.67	0.25	0.00	0	1,300.0
R2044	On 02/02/2023	Bond Future	11.90	Call	2,591.16000	2.59116		2,492.59000	2.49259	2,591.160	17.76	0.48	0.00	0	1,300.0
R2044	On 02/02/2023	Bond Future	12.00	Put	2,968.33000	2.96833		3,152.11000	3.15211	2,968.330	17.94	0.48	0.00	0	4,000.0
R2044	On 04/05/2023	Bond Future			12.12976	76.89931		12.18018	76.60253		17.59	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future	11.75	Put	5,212.35000	5.21235		5,410.96000	5.41096	5,212.350	17.22	0.57	0.00	0	4,115.0
R2044	On 04/05/2023	Bond Future	12.00	Put	4,400.12000	4.40012		4,581.48000	4.58148	4,400.120	17.59	0.50	0.00	0	4,115.0
R2044	On 04/05/2023	Bond Future	12.25	Put	3,711.20000	3.71120		3,875.60000	3.87560	3,711.200	17.99	0.45	0.00	0	1,500.0
R2044	On 03/08/2023	Bond Future			12.24797	74.12860		12.30029	73.82593		17.28	0.00	0.00	0	0.0
R2044	On 02/11/2023	Bond Future			12.36059	75.69159		12.41484	75.38263		15.78	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			11.81119	77.14039		11.85822	76.84651		16.58	0.00	660,938,861.52	8,568	86,316.0
R2048	On 03/11/2022	Bond Future	10.60	Call	0.57000	0.00057		1.01000	0.00101	0.570	15.04	0.00	0.00	0	874.0
R2048	On 03/11/2022	Bond Future	11.30	Call	135.90000	0.13590		145.13000	0.14513	135.900	15.70	0.11	0.00	0	874.0
R2048	On 02/02/2023	Bond Future			11.93785	78.61183		11.98645	78.31398		17.55	0.00	673,546,159.44	8,568	238,484.0
R2048	On 02/02/2023	Bond Future	11.00	Call	760.00000	0.76000		726.73000	0.72673	760.000	16.06	0.21	0.00	0	2,542.0
R2048	On 02/02/2023	Bond Future	11.70	Call	2,246.87000	2.24687		2,158.00000	2.15800	2,246.870	17.03	0.44	0.00	0	2,542.0
R2048	On 04/05/2023	Bond Future			12.04977	75.75218		12.10008	75.44893		18.23	0.00	0.00	0	10,943.0
R2048	On 03/08/2023	Bond Future			12.16199	77.30304		12.21418	76.99374		16.51	0.00	0.00	0	0.0
R2048	On 02/11/2023	Bond Future			12.27054	74.50829		12.32467	74.19253		14.78	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			11.68855	64.28815		11.72561	64.10831		15.28	0.00	192,864,450.00	3,000	15,753.0
R209	On 03/11/2022	Bond Future	9.25	Call	0.00000	0.00000		0.00000	0.00000	0.000	14.53	0.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	0.00000	0.00000		0.02000	0.00002	0.000	14.33	0.00	0.00	0	3,250.0
R209	On 03/11/2022	Bond Future	10.00	Put	9,018.60000	9.01860		9,198.46000	9.19846	9,018.600	14.33	1.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.90	Call	16.51000	0.01651		21.59000	0.02159	16.510	13.94	0.02	0.00	0	1,136.0
R209	On 03/11/2022	Bond Future	11.00	Put	3,510.50000	3.51050		3,697.90000	3.69790	3,510.500	14.07	0.96	0.00	0	5,000.0
R209	On 03/11/2022	Bond Future	11.50	Call	443.84000	0.44384		447.94000	0.44794	443.840	14.81	0.33	0.00	0	1,136.0
R209	On 03/11/2022	Bond Future	12.00	Put	314.46000	0.31446		421.48000	0.42148	314.460	15.76	0.24	0.00	0	3,250.0
R209	On 02/02/2023	Bond Future			11.82498	65.48367		11.86315	65.30173		16.18	0.00	196,451,010.00	3,000	21,655.0
R209	On 04/05/2023	Bond Future			11.94317	63.66465		11.98262	63.47959		16.65	0.00	0.00	0	3,450.0
R209	On 04/05/2023	Bond Future	10.00	Call	361.17000	0.36117		351.46000	0.35146	361.170	15.48	0.11	0.00	0	8,500.0
R209	On 04/05/2023	Bond Future	11.00	Put	5,896.79000	5.89679		6,047.79000	6.04779	5,896.790	15.49	0.71	0.00	0	11,000.0
R209	On 04/05/2023	Bond Future	12.50	Put	2,085.33000	2.08533		2,174.09000	2.17409	2,085.330	17.41	0.35	0.00	0	8,500.0
R209	On 03/08/2023	Bond Future			12.05650	64.99981		12.09735	64.81109		15.07	0.00	0.00	0	0.0
R209	On 02/11/2023	Bond Future			12.17413	63.21704		12.21648	63.02444		13.21	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	225.63454	225.63454		225.20541	225.20541			0.00	0.00	0	103.0
R210	On	02/02/2023			Bond Future	229.88640	229.88640		229.45347	229.45347			0.00	0.00	0	372.0
R210	On	04/05/2023			Bond Future	231.51976	231.51976		231.07978	231.07978			0.00	0.00	0	0.0
R210	On	03/08/2023			Bond Future	236.42246	236.42246		235.97403	235.97403			0.00	0.00	0	0.0
R210	On	02/11/2023			Bond Future	238.24857	238.24857		237.79074	237.79074			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	11.17036	79.10823		11.21288	78.91596		11.17	0.00	727,637,499.54	9,198	33,027.0
R213	On	03/11/2022	9.13	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000	9.49	0.00	0.00	0	200.0
R213	On	03/11/2022	9.19	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000	9.49	0.00	0.00	0	476.0
R213	On	03/11/2022	9.84	Put	Bond Future	6,336.69000	6.33669	6,528.96000	6.52896	6,336.690	7.61	1.00	0.00	0.00	0	476.0
R213	On	03/11/2022	9.98	Put	Bond Future	5,639.54000	5.63954	5,831.81000	5.83181	5,639.540	7.16	1.00	0.00	0.00	0	200.0
R213	On	03/11/2022	10.19	Put	Bond Future	4,607.57000	4.60757	4,799.84000	4.79984	4,607.570	6.49	1.00	0.00	0.00	0	476.0
R213	On	03/11/2022	10.37	Put	Bond Future	3,736.30000	3.73630	3,928.76000	3.92876	3,736.300	6.98	1.00	0.00	0.00	0	200.0
R213	On	02/02/2023			Bond Future	11.33276	80.57939		11.37692	80.38502		11.82	0.00	728,679,423.77	9,043	31,763.0
R213	On	02/02/2023	9.16	Call	Bond Future	58.89000	0.05889	57.86000	0.05786	58.890	11.68	0.03	0.00	0.00	0	476.0
R213	On	02/02/2023	10.01	Put	Bond Future	6,414.06000	6.41406	6,598.71000	6.59871	6,414.060	11.28	0.88	0.00	0.00	0	476.0
R213	On	02/02/2023	10.35	Put	Bond Future	5,006.58000	5.00658	5,182.21000	5.18221	5,006.580	11.19	0.81	0.00	0.00	0	476.0
R213	On	02/02/2023	10.43	Call	Bond Future	590.29000	0.59029	568.69000	0.56869	590.290	11.23	0.22	0.00	0.00	0	912.0
R213	On	02/02/2023	12.20	Put	Bond Future	836.31000	0.83631	909.20000	0.90920	836.310	12.96	0.24	0.00	0.00	0	912.0
R213	On	04/05/2023			Bond Future	11.46546	78.66701		11.51148	78.46935		11.83	0.00	0.00	0	0.0
R213	On	03/08/2023			Bond Future	11.59594	80.31611		11.64405	80.11462		10.68	0.00	0.00	0	0.0
R213	On	02/11/2023			Bond Future	11.73871	78.45372		11.78911	78.24811		9.16	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	11.79208	61.84650		11.83410	61.63468		16.60	0.00	0.00	0	16,475.0
R214	On	02/02/2023			Bond Future	11.92328	62.99660		11.96661	62.78204		17.60	0.00	0.00	0	70,946.0
R214	On	02/02/2023	11.10	Call	Bond Future	752.40000	0.75240	725.40000	0.72540	752.400	16.23	0.24	0.00	0.00	0	1,600.0
R214	On	02/02/2023	11.80	Call	Bond Future	2,071.59000	2.07159	2,003.00000	2.00300	2,071.590	17.24	0.48	0.00	0.00	0	1,600.0
R214	On	04/05/2023			Bond Future	12.03106	60.98016		12.07580	60.76175		18.21	0.00	0.00	0	0.0
R214	On	03/08/2023			Bond Future	12.13574	62.25879		12.18202	62.03601		16.82	0.00	0.00	0	0.0
R214	On	02/11/2023			Bond Future	12.24626	60.26997		12.29417	60.04260		15.74	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 :											14,055,994,675.15	105,704	1 811 681.
Grand Total:											14,055,994,675.15	105,704	1 811 681.