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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/10/2022

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	824.60000		824.60000		825.73800	825.73800			0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	839.82000		839.82000		840.99600	840.99600			0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	856.94400		856.94400		858.15200	858.15200			0.00	0.00	0	0.0
AL37	On 03/08/2023	Index Future	874.60800		874.60800		875.84300	875.84300			0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	892.67900		892.67900		893.94000	893.94000			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	933.30700		933.30700		935.67300	935.67300			0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	950.53300		950.53300		952.96300	952.96300			0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	969.91500		969.91500		972.40300	972.40300			0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	989.90700		989.90700		992.44900	992.44900			0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,010.36100		1,010.36100		1,012.95600	1,012.95600			0.00	0.00	0	0.0
ALBI	On 03/11/2022	Index Future	819.10500		819.10500		821.03900	821.03900			0.00	0.00	0	108.0
ALBI	On 02/02/2023	Index Future	834.22300		834.22300		836.21000	836.21000			0.00	0.00	0	17.0
ALBI	On 04/05/2023	Index Future	851.23400		851.23400		853.26900	853.26900			0.00	0.00	0	0.0

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ALBI	On 03/08/2023	Index Future		868.77900	868.77900		870.85900	870.85900			0.00	0.00	0	0.0
ALBI	On 02/11/2023	Index Future		886.73000	886.73000		888.85300	888.85300			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		12.67776	71.01409		12.63995	71.18592			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		12.87934	72.34243		12.83886	72.52193			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future		13.05449	70.04028		13.01180	70.22550			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		13.23343	71.50145		13.18874	71.69110			0.00	0.00	0	0.0
ES33	On 02/11/2023	Bond Future		13.42477	69.19936		13.37806	69.39309			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		12.88270	69.29337		12.85895	69.41751			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		13.05728	70.58949		13.03168	70.72034			0.00	0.00	0	4,769.0
ES42	On 04/05/2023	Bond Future		13.21615	67.78286		13.18909	67.91833			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		13.37312	69.19764		13.34483	69.33652			0.00	0.00	0	0.0
ES42	On 02/11/2023	Bond Future		13.54049	66.38034		13.51097	66.52220			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		807.44600	807.44600		809.37800	809.37800			0.00	32,297,840.00	4	48.0
GOVI	On 02/02/2023	GOVI		822.34900	822.34900		824.33400	824.33400			0.00	0.00	0	818.0
GOVI	On 04/05/2023	GOVI		839.11800	839.11800		841.15000	841.15000			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		856.41400	856.41400		858.49100	858.49100			0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI		874.10900	874.10900		876.22900	876.22900			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future		165.72349	165.72349		165.81705	165.81705			0.00	0.00	0	3,084.0
I2025	On 02/02/2023	Bond Future		167.11904	167.11904		167.22123	167.22123			0.00	25,234,975.04	151	4,226.0
I2025	On 04/05/2023	Bond Future		170.56810	170.56810		170.67707	170.67707			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		172.37098	172.37098		172.47457	172.47457			0.00	0.00	0	0.0
I2025	On 02/11/2023	Bond Future		175.97060	175.97060		176.07657	176.07657			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		118.16155	118.16155		118.64326	118.64326			0.00	0.00	0	912.0
I2029	On 02/02/2023	Bond Future		120.37179	120.37179		120.86997	120.86997			0.00	0.00	0	1,086.0
I2029	On 04/05/2023	Bond Future		121.55994	121.55994		122.06605	122.06605			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	124.09386		124.09386		124.61146	124.61146			0.00	0.00	0	0.0
I2029	On 02/11/2023	Bond Future	125.34873		125.34873		125.87035	125.87035			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	112.87705		112.87705		112.83134	112.83134			0.00	0.00	0	590.0
I2033	On 02/02/2023	Bond Future	114.98843		114.98843		114.94896	114.94896			0.00	0.00	0	6,990.0
I2033	On 04/05/2023	Bond Future	115.97597		115.97597		115.93486	115.93486			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future	118.39343		118.39343		118.35233	118.35233			0.00	0.00	0	0.0
I2033	On 02/11/2023	Bond Future	119.43880		119.43880		119.38960	119.38960			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	125.46856		125.46856		125.37997	125.37997			0.00	0.00	0	1,300.0
I2038	On 02/02/2023	Bond Future	125.89807		125.89807		125.81171	125.81171			0.00	0.00	0	2,770.0
I2038	On 04/05/2023	Bond Future	128.49702		128.49702		128.41240	128.41240			0.00	0.00	0	1,718.0
I2038	On 03/08/2023	Bond Future	129.20405		129.20405		129.10864	129.10864			0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future	131.90236		131.90236		131.80508	131.80508			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	109.07199		109.07199		110.69371	110.69371			0.00	492,569,106.84	4,516	3,971.0
I2046	On 02/02/2023	Bond Future	111.11220		111.11220		112.77113	112.77113			0.00	0.00	0	9,274.0
I2046	On 04/05/2023	Bond Future	111.36940		111.36940		113.05682	113.05682			0.00	0.00	0	5,004.0
I2046	On 03/08/2023	Bond Future	113.69133		113.69133		115.41473	115.41473			0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future	113.96556		113.96556		115.71400	115.71400			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	109.97725		109.97725		112.96462	112.96462			0.00	0.00	0	1,583.0
I2050	On 02/02/2023	Bond Future	109.89783		109.89783		112.94442	112.94442			0.00	0.00	0	7,774.0
I2050	On 04/05/2023	Bond Future	112.16618		112.16618		115.27890	115.27890			0.00	370,372,726.36	3,302	3,582.0
I2050	On 03/08/2023	Bond Future	112.31223		112.31223		115.47950	115.47950			0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future	114.65760		114.65760		117.89124	117.89124			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	314.46400		314.46400		316.68600	316.68600			0.00	1,232,698,880.00	392	19.0
IGOV	On 02/02/2023	Index Future	320.34600		320.34600		322.61600	322.61600			0.00	1,255,756,320.00	392	683.0
IGOV	On 04/05/2023	Index Future	326.95400		326.95400		329.27400	329.27400			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future	333.76800		333.76800		336.13700	336.13700			0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future	340.73800		340.73800		343.15600	343.15600			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future	6.45800		93.54200		6.45500	93.54500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.56500		93.43500		6.56000	93.44000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.31500		92.68500		7.33500	92.66500			0.00	0.00	0	68.0
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.38500		92.61500		7.40000	92.60000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.85000		92.15000		7.86000	92.14000			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			7.91000		92.09000		7.92500	92.07500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.23500		91.76500		8.25000	91.75000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.33000		91.67000		8.29500	91.70500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.36000		91.64000		8.35500	91.64500			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			8.33000		91.67000		8.33000	91.67000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.44500		91.55500		8.40000	91.60000			0.00	0.00	0	0.0
R186	On 03/11/2022	Bond Future			9.26367		108.14874		9.22475	108.28307		5.86	0.00	59,481,807.00	550	37,189.0
R186	On 03/11/2022	Bond Future	8.23	Call	0.00000		0.00000		0.00000	0.00000	0.000	3.81	0.00	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	1,314.91000		1.31491		1,212.29000	1.21229	1,314.910	5.26	0.85	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.40497		104.84464		9.36086	104.98823		6.27	0.00	0.00	0	65,826.0
R186	On 04/05/2023	Bond Future			9.50153		106.98539		9.45270	107.13499		5.24	0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.60233		103.88594		9.54882	104.03957		5.31	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			9.71568		106.03331		9.65702	106.19030		4.46	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future	9.15	Call	1,145.93000		1.14593		1,245.74000	1.24574	1,145.930	4.16	0.38	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	1,268.08000		1.26808		1,248.24000	1.24824	1,268.080	4.84	0.35	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			335.18790		335.18790		335.34049	335.34049			0.00	0.00	0	538.0
R197	On 02/02/2023	Bond Future			332.55257		332.55257		332.72573	332.72573			0.00	0.00	0	294.0
R197	On 04/05/2023	Bond Future			339.41640		339.41640		339.60256	339.60256			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			337.38304		337.38304		337.52730	337.52730			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			344.42907		344.42907		344.57679	344.57679			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			247.31129		247.31129		247.42733	247.42733			0.00	0.00	0	5,616.0
R202	On 02/02/2023	Bond Future			247.20730		247.20730		247.33925	247.33925			0.00	0.00	0	6,655.0
R202	On 04/05/2023	Bond Future			252.30889		252.30889		252.45066	252.45066			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			252.72986		252.72986		252.85091	252.85091			0.00	0.00	0	0.0
R202	On 02/11/2023	Bond Future			258.00769		258.00769		258.13156	258.13156			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			7.38494		101.57329		7.28336	101.60425		0.37	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			10.88317		87.97082		10.83429	88.18923		9.72	0.00	0.00	0	46,703.0
R2030	On 03/11/2022	Bond Future	9.70	Call	0.00000		0.00000		0.00000	0.00000	0.000	5.76	0.00	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	6.25000		0.00625		11.27000	0.01127	6.250	7.70	0.01	0.00	0	500.0

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R2030	On 03/11/2022	Bond Future	11.57	Put	72.79000	0.07279		64.52000	0.06452	72.790	11.99	0.08	0.00	0	500.0	
R2030	On 02/02/2023	Bond Future			11.04714	85.58892		10.99448	85.81692		10.69	0.00	8,558,892.00	100	86,492.0	
R2030	On 02/02/2023	Bond Future	8.81	Call	55.03000	0.05503		59.68000	0.05968	55.030	11.03	0.03	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.08	Call	96.44000	0.09644		104.49000	0.10449	96.440	10.97	0.05	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	9.66	Put	6,528.91000	6.52891		6,322.58000	6.32258	6,528.910	10.53	0.89	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.83	Call	335.32000	0.33532		363.55000	0.36355	335.320	10.40	0.14	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	9.94	Put	5,357.95000	5.35795		5,163.07000	5.16307	5,357.950	10.32	0.84	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	11.16	Put	1,754.54000	1.75454		1,646.92000	1.64692	1,754.540	10.84	0.45	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	11.35	Call	2,727.09000	2.72709		2,862.03000	2.86203	2,727.090	11.02	0.61	0.00	0	5,000.0	
R2030	On 02/02/2023	Bond Future	11.55	Call	3,286.45000	3.28645		3,435.39000	3.43539	3,286.450	11.24	0.67	0.00	0	5,000.0	
R2030	On 04/05/2023	Bond Future			11.18863	87.33793		11.13266	87.57309		10.18	0.00	0.00	0	0.0	
R2030	On 04/05/2023	Bond Future	9.03	Call	251.20000	0.25120		263.85000	0.26385	251.200	10.21	0.09	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	9.58	Call	498.78000	0.49878		507.57000	0.50757	498.780	10.05	0.15	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	551.39000	0.55139		561.81000	0.56181	551.390	10.00	0.17	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	622.01000	0.62201		635.05000	0.63505	622.010	9.95	0.18	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	786.26000	0.78626		805.26000	0.80526	786.260	9.84	0.22	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	1,228.05000	1.22805		1,308.07000	1.30807	1,228.050	9.76	0.32	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	10.65	Call	1,561.48000	1.56148		1,666.90000	1.66690	1,561.480	9.82	0.37	0.00	0	350.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	2,311.36000	2.31136		2,251.84000	2.25184	2,311.360	10.26	0.45	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,861.98000	1.86198		1,821.03000	1.82103	1,861.980	10.50	0.38	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	1,341.51000	1.34151		1,317.44000	1.31744	1,341.510	10.91	0.29	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	934.03000	0.93403		922.15000	0.92215	934.030	11.38	0.22	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	12.57	Put	883.99000	0.88399		873.22000	0.87322	883.990	11.45	0.21	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future			11.33962	85.13224		11.28044	85.37298		9.80	0.00	0.00	0	0.0	
R2030	On 03/08/2023	Bond Future	10.40	Call	1,329.64000	1.32964		1,344.53000	1.34453	1,329.640	9.32	0.31	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	10.65	Call	1,679.42000	1.67942		1,703.77000	1.70377	1,679.420	9.41	0.36	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future	12.59	Put	1,358.86000	1.35886		1,242.83000	1.24283	1,358.860	11.04	0.26	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	12.89	Put	1,125.50000	1.12550		1,023.76000	1.02376	1,125.500	11.33	0.22	0.00	0	350.0	
R2030	On 02/11/2023	Bond Future			11.48999	86.89208		11.42760	87.13794		7.91	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	0.0	
R2032	On 03/11/2022	Bond Future			11.35690	83.20107		11.32296	83.37077		11.96	0.00	0.00	0	115,422.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	0.00000	0.00000		0.00000	0.00000	0.000	11.58	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	11.41	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	11.09	0.00	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	0.00000	0.00000		0.00000	0.00000	0.000	9.61	0.00	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	6,553.26000	6.55326		6,383.56000	6.38356	6,553.260	8.99	1.00	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	6,277.42000	6.27742		6,107.72000	6.10772	6,277.420	8.83	1.00	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	0.01000	0.00001		0.02000	0.00002	0.010	8.67	0.00	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	4,486.41000	4.48641		4,317.71000	4.31771	4,486.410	9.44	1.00	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	4,114.78000	4.11478		3,947.36000	3.94736	4,114.780	9.71	0.99	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	13.86000	0.01386		20.47000	0.02047	13.860	10.12	0.02	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.45	Put	628.82000	0.62882		581.43000	0.58143	628.820	12.52	0.41	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	461.10000	0.46110		426.53000	0.42653	461.100	12.79	0.32	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	27.09000	0.02709		26.19000	0.02619	27.090	14.61	0.03	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future			11.51897	84.73673		11.48244	84.91480		12.67	0.00	0.00	0	102,401.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	48.37000	0.04837		51.60000	0.05160	48.370	12.00	0.02	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	71.14000	0.07114		75.78000	0.07578	71.140	12.00	0.03	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	9.92	Call	183.13000	0.18313		194.73000	0.19473	183.130	11.89	0.08	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	7,274.75000	7.27475		7,114.56000	7.11456	7,274.750	11.83	0.89	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	321.49000	0.32149		341.13000	0.34113	321.490	11.81	0.12	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	5,685.86000	5.68586		5,538.04000	5.53804	5,685.860	11.74	0.82	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	703.72000	0.70372		741.14000	0.74114	703.720	11.87	0.23	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	1,673.98000	1.67398		1,598.19000	1.59819	1,673.980	13.11	0.38	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	630.43000	0.63043		593.59000	0.59359	630.430	14.33	0.17	0.00	0	750.0	
R2032	On 04/05/2023	Bond Future			11.65669	82.30442		11.61802	82.48850		12.88	0.00	0.00	0	0.0	
R2032	On 04/05/2023	Bond Future	10.62	Call	1,122.33000	1.12233		1,145.17000	1.14517	1,122.330	12.15	0.26	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	11.37	Call	2,458.57000	2.45857		2,506.32000	2.50632	2,458.570	12.75	0.45	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	13.43	Put	876.01000	0.87601		821.25000	0.82125	876.010	15.21	0.17	0.00	0	400.0	
R2032	On 03/08/2023	Bond Future			11.79668	84.00275		11.75610	84.19136		11.74	0.00	0.00	0	2,600.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	3,769.91000	3.76991		3,790.20000	3.79020	3,769.910	11.88	0.54	0.00	0	5,000.0	
R2032	On 02/11/2023	Bond Future			11.94572	81.57847		11.90322	81.77112		10.00	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			11.71615	83.38289		11.67702	83.60127		13.61	0.00	0.00	0	19,890.0	
R2035	On 03/11/2022	Bond Future	9.82	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.33	0.00	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.30	Call	0.05000	0.00005		0.09000	0.00009	0.050	12.77	0.00	0.00	0	976.0	
R2035	On 03/11/2022	Bond Future	10.57	Put	6,759.46000	6.75946		6,541.58000	6.54158	6,759.460	12.46	1.00	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.99	Put	4,214.84000	4.21484		4,007.76000	4.00776	4,214.840	12.53	0.97	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	11.05	Call	34.31000	0.03431		50.18000	0.05018	34.310	12.60	0.04	0.00	0	976.0	
R2035	On 03/11/2022	Bond Future	12.68	Put	18.21000	0.01821		17.28000	0.01728	18.210	15.22	0.02	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future			11.87693	84.92196		11.83520	85.14956		14.33	0.00	0.00	0	160,253.0	
R2035	On 02/02/2023	Bond Future	9.81	Call	62.83000	0.06283		70.82000	0.07082	62.830	13.06	0.03	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	9.89	Call	76.83000	0.07683		86.23000	0.08623	76.830	13.07	0.03	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	10.30	Call	197.54000	0.19754		217.83000	0.21783	197.540	13.08	0.08	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future	10.64	Call	390.61000	0.39061		425.26000	0.42526	390.610	13.10	0.13	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	10.66	Put	7,435.83000	7.43583		7,243.90000	7.24390	7,435.830	13.10	0.86	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.05	Call	837.39000	0.83739		897.25000	0.89725	837.390	13.42	0.24	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future	11.06	Put	5,479.00000	5.47900		5,312.00000	5.31200	5,479.000	13.43	0.76	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.98	Put	2,400.63000	2.40063		2,303.07000	2.30307	2,400.630	14.68	0.45	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	13.22	Put	674.28000	0.67428		639.15000	0.63915	674.280	16.58	0.16	0.00	0	976.0	
R2035	On 04/05/2023	Bond Future			12.00789	82.14988		11.96402	82.38454		14.83	0.00	0.00	0	0.0	
R2035	On 04/05/2023	Bond Future	9.85	Call	306.63000	0.30663		322.47000	0.32247	306.630	13.78	0.08	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	10.42	Call	672.12000	0.67212		703.14000	0.70314	672.120	13.78	0.16	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	10.60	Call	839.73000	0.83973		876.96000	0.87696	839.730	13.79	0.19	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	11.17	Call	1,609.37000	1.60937		1,672.08000	1.67208	1,609.370	13.94	0.31	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	2,604.63000		2.60463	2,501.11000	2.50111	2,604.630		15.46	0.38	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	13.18	Put	1,562.53000		1.56253	1,491.62000	1.49162	1,562.530		16.46	0.25	0.00	0	491.0
R2035	On 03/08/2023	Bond Future			12.14248		83.84480	12.09666	84.08499			13.56	0.00	0.00	0	0.0
R2035	On 02/11/2023	Bond Future			12.28734		81.07205	12.23957	81.31733			11.67	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			11.88432		79.31181	11.84485	79.53317			14.52	0.00	921,603,232.20	11,620	24,981.0
R2037	On 02/02/2023	Bond Future			12.03500		76.51974	11.99304	76.75018			16.16	0.00	889,159,378.80	11,620	122,415.0
R2037	On 02/02/2023	Bond Future	11.10	Call	700.21000		0.70021	753.16000	0.75316	700.210		14.89	0.21	0.00	0	636.0
R2037	On 02/02/2023	Bond Future	11.97	Put	2,838.29000		2.83829	2,726.29000	2.72629	2,838.290		16.11	0.50	0.00	0	636.0
R2037	On 04/05/2023	Bond Future			12.16735		78.08404	12.12332	78.32149			15.88	0.00	0.00	0	0.0
R2037	On 04/05/2023	Bond Future	11.03	Call	1,184.55000		1.18455	1,234.45000	1.23445	1,184.550		14.79	0.25	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.78	Call	2,647.52000		2.64752	2,736.73000	2.73673	2,647.520		15.58	0.43	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	13.73	Put	1,262.70000		1.26270	1,201.42000	1.20142	1,262.700		18.43	0.20	0.00	0	400.0
R2037	On 03/08/2023	Bond Future			12.30579		75.43721	12.25984	75.68023			15.41	0.00	0.00	0	0.0
R2037	On 02/11/2023	Bond Future			12.44021		76.99682	12.39243	77.24500			12.79	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			11.92818		81.20022	11.89856	81.37858			15.27	0.00	440,917,194.60	5,430	15,586.0
R2040	On 03/11/2022	Bond Future	10.60	Call	0.14000		0.00014	0.18000	0.00018	0.140		14.26	0.00	0.00	0	1,467.0
R2040	On 03/11/2022	Bond Future	10.70	Call	0.35000		0.00035	0.48000	0.00048	0.350		14.13	0.00	0.00	0	1,078.0
R2040	On 03/11/2022	Bond Future	11.20	Call	24.03000		0.02403	38.71000	0.03871	24.030		14.00	0.03	0.00	0	1,078.0
R2040	On 03/11/2022	Bond Future	11.30	Call	49.33000		0.04933	74.49000	0.07449	49.330		14.12	0.05	0.00	0	1,467.0
R2040	On 03/11/2022	Bond Future	12.52	Put	116.77000		0.11677	126.42000	0.12642	116.770		16.27	0.09	0.00	0	1,078.0
R2040	On 02/02/2023	Bond Future			12.07306		78.19268	12.04140	78.37946			17.03	0.00	424,586,252.40	5,430	111,212.0
R2040	On 02/02/2023	Bond Future	10.21	Call	114.55000		0.11455	125.23000	0.12523	114.550		15.53	0.04	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	10.96	Call	543.53000		0.54353	580.29000	0.58029	543.530		15.56	0.16	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	11.19	Call	832.54000		0.83254	881.95000	0.88195	832.540		15.80	0.23	0.00	0	621.0
R2040	On 02/02/2023	Bond Future	12.07	Put	2,892.86000		2.89286	2,810.00000	2.81000	2,892.860		17.16	0.48	0.00	0	621.0
R2040	On 02/02/2023	Bond Future	12.27	Put	2,386.28000		2.38628	2,314.17000	2.31417	2,386.280		17.53	0.42	0.00	0	388.0
R2040	On 04/05/2023	Bond Future			12.19998		79.79132	12.16670	79.98425			16.75	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future	10.17	Call	403.54000		0.40354	418.60000	0.41860	403.540		15.56	0.10	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	10.73	Call	858.97000		0.85897	888.23000	0.88823	858.970		15.57	0.18	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	10.92	Call	1,078.99000		1.07899	1,114.52000	1.11452	1,078.990		15.57	0.22	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	11.48	Call	2,007.06000		2.00706	2,064.69000	2.06469	2,007.060		15.80	0.34	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	12.78	Put	2,606.03000		2.60603	2,524.82000	2.52482	2,606.030		17.57	0.35	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	13.45	Put	1,636.72000		1.63672	1,577.82000	1.57782	1,636.720		18.62	0.24	0.00	0	486.0
R2040	On 03/08/2023	Bond Future			12.33243		76.92933	12.29770	77.12694			16.41	0.00	0.00	0	0.0
R2040	On 02/11/2023	Bond Future			12.46051		78.51979	12.42442	78.72162			14.21	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			11.90158		78.14152	11.87164	78.32468			16.09	0.00	725,153,305.60	9,280	44,674.0

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	0.12000	0.00012		0.22000	0.00022	0.120	14.68	0.00	0.00	0	1,647.0
R2044	On 03/11/2022	Bond Future	11.30	Call	64.91000	0.06491		86.94000	0.08694	64.910	15.24	0.06	0.00	0	1,647.0
R2044	On 02/02/2023	Bond Future			12.03787	75.20271		12.00594	75.39420		17.97	0.00	697,881,148.80	9,280	82,688.0
R2044	On 02/02/2023	Bond Future	11.20	Call	903.12000	0.90312		958.25000	0.95825	903.120	16.68	0.24	0.00	0	1,300.0
R2044	On 02/02/2023	Bond Future	11.90	Call	2,493.08000	2.49308		2,593.40000	2.59340	2,493.080	17.79	0.47	0.00	0	1,300.0
R2044	On 02/02/2023	Bond Future	12.00	Put	3,023.62000	3.02362		2,939.01000	2.93901	3,023.620	17.97	0.49	0.00	0	4,000.0
R2044	On 04/05/2023	Bond Future			12.15673	76.74031		12.12323	76.93789		17.68	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future	11.75	Put	5,301.39000	5.30139		5,180.82000	5.18082	5,301.390	17.30	0.57	0.00	0	4,115.0
R2044	On 04/05/2023	Bond Future	12.00	Put	4,481.10000	4.48110		4,370.65000	4.37065	4,481.100	17.68	0.51	0.00	0	4,115.0
R2044	On 04/05/2023	Bond Future	12.25	Put	3,782.37000	3.78237		3,683.86000	3.68386	3,782.370	18.08	0.45	0.00	0	1,500.0
R2044	On 03/08/2023	Bond Future			12.28043	73.94057		12.24550	74.14294		17.46	0.00	0.00	0	0.0
R2044	On 02/11/2023	Bond Future			12.39959	75.46926		12.36333	75.67594		15.84	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			11.83529	76.98954		11.81013	77.14703		16.64	0.00	61,591,632.00	800	85,916.0
R2048	On 03/11/2022	Bond Future	10.60	Call	0.22000	0.00022		0.39000	0.00039	0.220	15.19	0.00	0.00	0	874.0
R2048	On 03/11/2022	Bond Future	11.30	Call	95.82000	0.09582		122.31000	0.12231	95.820	15.77	0.09	0.00	0	874.0
R2048	On 02/02/2023	Bond Future			11.96463	78.44744		11.93772	78.61263		17.57	0.00	62,757,952.00	800	239,601.0
R2048	On 02/02/2023	Bond Future	11.00	Call	709.15000	0.70915		751.13000	0.75113	709.150	16.06	0.20	0.00	0	2,542.0
R2048	On 02/02/2023	Bond Future	11.70	Call	2,150.74000	2.15074		2,233.91000	2.23391	2,150.740	17.04	0.43	0.00	0	2,542.0
R2048	On 04/05/2023	Bond Future			12.07702	75.58765		12.04874	75.75842		18.31	0.00	0.00	0	10,943.0
R2048	On 03/08/2023	Bond Future			12.19459	77.10956		12.16510	77.28454		16.82	0.00	0.00	0	0.0
R2048	On 02/11/2023	Bond Future			12.30954	74.28055		12.27892	74.45925		14.81	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			11.72728	64.10022		11.68742	64.29365		15.37	0.00	0.00	0	15,753.0
R209	On 03/11/2022	Bond Future	9.25	Call	0.00000	0.00000		0.00000	0.00000	0.000	15.14	0.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	14.81	0.00	0.00	0	3,250.0
R209	On 03/11/2022	Bond Future	10.00	Put	9,206.53000	9.20653		9,013.10000	9.01310	9,206.530	14.81	1.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.90	Call	8.48000	0.00848		13.66000	0.01366	8.480	14.03	0.01	0.00	0	1,136.0
R209	On 03/11/2022	Bond Future	11.00	Put	3,683.77000	3.68377		3,500.15000	3.50015	3,683.770	14.16	0.97	0.00	0	5,000.0
R209	On 03/11/2022	Bond Future	11.50	Call	345.50000	0.34550		423.42000	0.42342	345.500	14.90	0.29	0.00	0	1,136.0
R209	On 03/11/2022	Bond Future	12.00	Put	322.88000	0.32288		293.03000	0.29303	322.880	15.85	0.26	0.00	0	3,250.0
R209	On 02/02/2023	Bond Future			11.86701	65.28337		11.82483	65.48438		16.24	0.00	0.00	0	24,399.0
R209	On 04/05/2023	Bond Future			11.98619	63.46289		11.94206	63.66987		16.76	0.00	0.00	0	3,450.0
R209	On 04/05/2023	Bond Future	10.00	Call	340.84000	0.34084		358.34000	0.35834	340.840	15.57	0.10	0.00	0	8,500.0
R209	On 04/05/2023	Bond Future	11.00	Put	6,043.30000	6.04330		5,886.83000	5.88683	6,043.300	15.58	0.72	0.00	0	11,000.0
R209	On 04/05/2023	Bond Future	12.50	Put	2,162.73000	2.16273		2,075.86000	2.07586	2,162.730	17.53	0.36	0.00	0	8,500.0
R209	On 03/08/2023	Bond Future			12.10574	64.77242		12.05988	64.98417		15.40	0.00	0.00	0	0.0
R209	On 02/11/2023	Bond Future			12.23085	62.95928		12.18325	63.17550		13.28	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			223.84508		223.84508		225.48706	225.48706			0.00	0.00	0	103.0
R210	On 02/02/2023	Bond Future			228.03215		228.03215		229.71893	229.71893			0.00	0.00	0	372.0
R210	On 04/05/2023	Bond Future			229.65148		229.65148		231.36588	231.36588			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			234.43883		234.43883		236.19083	236.19083			0.00	0.00	0	0.0
R210	On 02/11/2023	Bond Future			236.15108		236.15108		237.92317	237.92317			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			11.23810		78.80220		11.19934	78.97712		11.28	0.00	0.00	0	33,027.0
R213	On 03/11/2022	Bond Future	9.13	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.01	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	11.01	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	6,642.72000		6.64272	6,467.80000	6.46780	6,642.720	8.37	1.00	1.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	5,945.57000		5.94557	5,770.65000	5.77065	5,945.570	7.75	1.00	1.00	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	4,913.59000		4.91359	4,738.67000	4.73867	4,913.590	6.81	1.00	1.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	4,042.05000		4.04205	3,867.21000	3.86721	4,042.050	7.19	1.00	1.00	0.00	0	200.0
R213	On 02/02/2023	Bond Future			11.40616		80.25667		11.36446	80.43980		11.93	0.00	0.00	0	31,822.0
R213	On 02/02/2023	Bond Future	9.16	Call	50.31000		0.05031	53.25000	0.05325	50.310	11.81	0.03	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	6,700.11000		6.70011	6,532.49000	6.53249	6,700.110	11.39	0.89	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	5,269.64000		5.26964	5,113.43000	5.11343	5,269.640	11.30	0.82	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	523.72000		0.52372	554.14000	0.55414	523.720	11.34	0.20	0.00	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	918.01000		0.91801	862.16000	0.86216	918.010	13.09	0.26	0.00	0.00	0	912.0
R213	On 04/05/2023	Bond Future			11.54145		78.34098		11.49732	78.53010		12.01	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			11.68179		79.95703		11.63542	80.15072		10.97	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future			11.83642		78.05573		11.78777	78.25356		9.30	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			11.81599		61.72582		11.79098	61.85206		16.68	0.00	0.00	0	16,475.0
R214	On 02/02/2023	Bond Future			11.94980		62.86514		11.92308	62.99759		17.63	0.00	0.00	0	70,946.0
R214	On 02/02/2023	Bond Future	11.10	Call	706.85000		0.70685	744.62000	0.74462	706.850	16.24	0.23	0.00	0.00	0	1,600.0
R214	On 02/02/2023	Bond Future	11.80	Call	1,991.66000		1.99166	2,061.14000	2.06114	1,991.660	17.27	0.47	0.00	0.00	0	1,600.0
R214	On 04/05/2023	Bond Future			12.05799		60.84854		12.02998	60.98545		18.32	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future			12.16788		62.10393		12.13876	62.24421		17.04	0.00	0.00	0	0.0
R214	On 02/11/2023	Bond Future			12.28467		60.08757		12.25448	60.23086		15.82	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 :											7,700,620,643.64	63,667	1 827 259.
Grand Total:											7,700,620,643.64	63,667	1 827 259.