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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/10/2022

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	822.40400	822.40400	822.40400	824.60000	824.60000				0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	837.56600	837.56600	837.56600	839.82000	839.82000				0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	854.63700	854.63700	854.63700	856.94400	856.94400				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	872.25000	872.25000	872.25000	874.60800	874.60800				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	890.27300	890.27300	890.27300	892.67900	892.67900				0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	929.16300	929.16300	929.16300	933.30700	933.30700				0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	946.29400	946.29400	946.29400	950.53300	950.53300				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	965.58000	965.58000	965.58000	969.91500	969.91500				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	985.48000	985.48000	985.48000	989.90700	989.90700				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,005.84200	1,005.84200	1,005.84200	1,010.36100	1,010.36100				0.00	0.00	0	0.00
ALBI	On 03/11/2022	Index Future	816.01700	816.01700	816.01700	819.10500	819.10500				0.00	0.00	0	108.00
ALBI	On 02/02/2023	Index Future	831.06200	831.06200	831.06200	834.22300	834.22300				0.00	0.00	0	17.00
ALBI	On 04/05/2023	Index Future	848.00000	848.00000	848.00000	851.23400	851.23400				0.00	0.00	0	0.00

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ALBI	On 03/08/2023	Index Future	865.47700	865.47700		868.77900	868.77900			0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	883.35900	883.35900		886.73000	886.73000			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	12.73060	70.77494		12.67776	71.01409			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.93485	72.09732		12.87934	72.34243			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	13.11255	69.78947		13.05449	70.04028			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	13.29409	71.24517		13.23343	71.50145			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	13.48814	68.93774		13.42477	69.19936			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	12.93589	69.01670		12.88270	69.29337			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	13.11298	70.30623		13.05728	70.58949			0.00	3,796,536.42	54	4,715.00
ES42	On 04/05/2023	Bond Future	13.27434	67.49308		13.21615	67.78286			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	13.43374	68.90167		13.37312	69.19764			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	13.60374	66.07809		13.54049	66.38034			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	804.36900	804.36900		807.44600	807.44600			0.00	64,349,520.00	8	48.00
GOVI	On 02/02/2023	GOVI	819.19900	819.19900		822.34900	822.34900			0.00	0.00	0	818.00
GOVI	On 04/05/2023	GOVI	835.89500	835.89500		839.11800	839.11800			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	853.12200	853.12200		856.41400	856.41400			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	870.74900	870.74900		874.10900	874.10900			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	165.06749	165.06749		165.72349	165.72349			0.00	0.00	0	3,084.00
I2025	On 02/02/2023	Bond Future	166.44731	166.44731		167.11904	167.11904			0.00	1,830,920.41	11	4,221.00
I2025	On 04/05/2023	Bond Future	169.88099	169.88099		170.56810	170.56810			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	171.66907	171.66907		172.37098	172.37098			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	175.25396	175.25396		175.97060	175.97060			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	115.65126	115.65126		118.16155	118.16155			0.00	0.00	0	912.00
I2029	On 02/02/2023	Bond Future	117.81216	117.81216		120.37179	120.37179			0.00	0.00	0	1,086.00
I2029	On 04/05/2023	Bond Future	118.94637	118.94637		121.55994	121.55994			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 03/08/2023	Bond Future	121.42551	121.42551		124.09386	124.09386			0.00	0.00	0	0.00
I2029	On 02/11/2023	Bond Future	122.62468	122.62468		125.34873	125.34873			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	109.60536	109.60536		112.87705	112.87705			0.00	0.00	0	590.00
I2033	On 02/02/2023	Bond Future	111.65332	111.65332		114.98843	114.98843			0.00	0.00	0	6,990.00
I2033	On 04/05/2023	Bond Future	112.57108	112.57108		115.97597	115.97597			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	114.91726	114.91726		118.39343	118.39343			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	115.88992	115.88992		119.43880	119.43880			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	121.92245	121.92245		125.46856	125.46856			0.00	0.00	0	1,300.00
I2038	On 02/02/2023	Bond Future	122.28310	122.28310		125.89807	125.89807			0.00	1,222,831.00	10	2,770.00
I2038	On 04/05/2023	Bond Future	124.80636	124.80636		128.49702	128.49702			0.00	0.00	0	1,718.00
I2038	On 03/08/2023	Bond Future	125.43615	125.43615		129.20405	129.20405			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	128.05566	128.05566		131.90236	131.90236			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	106.02797	106.02797		109.07199	109.07199			0.00	0.00	0	3,971.00
I2046	On 02/02/2023	Bond Future	108.00911	108.00911		111.11220	111.11220			0.00	0.00	0	9,274.00
I2046	On 04/05/2023	Bond Future	108.20126	108.20126		111.36940	111.36940			0.00	72,819,447.98	673	5,677.00
I2046	On 03/08/2023	Bond Future	110.45678	110.45678		113.69133	113.69133			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	110.66340	110.66340		113.96556	113.96556			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	106.91372	106.91372		109.97725	109.97725			0.00	0.00	0	1,583.00
I2050	On 02/02/2023	Bond Future	106.77477	106.77477		109.89783	109.89783			0.00	3,523,567.41	33	7,807.00
I2050	On 04/05/2023	Bond Future	108.97782	108.97782		112.16618	112.16618			0.00	0.00	0	3,582.00
I2050	On 03/08/2023	Bond Future	109.05706	109.05706		112.31223	112.31223			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	111.33461	111.33461		114.65760	114.65760			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	308.87700	308.87700		314.46400	314.46400			0.00	52,509,090.00	17	17.00
I GOV	On 02/02/2023	Index Future	314.64800	314.64800		320.34600	320.34600			0.00	3,146,480.00	1	684.00
I GOV	On 04/05/2023	Index Future	321.13600	321.13600		326.95400	326.95400			0.00	51,381,760.00	16	16.00
I GOV	On 03/08/2023	Index Future	327.82800	327.82800		333.76800	333.76800			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	334.67300	334.67300		340.73800	340.73800			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.58000	93.42000		6.56500	93.43500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.32000	92.68000		7.31500	92.68500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.40000	92.60000		7.38500	92.61500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.85500	92.14500		7.85000	92.15000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.92000	92.08000		7.91000	92.09000			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 19/04/2023	Jibar Tradeable Future			8.11500	91.88500		8.11000	91.89000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.24500	91.75500		8.23500	91.76500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.35000	91.65000		8.33000	91.67000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.38500	91.61500		8.36000	91.64000			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.37000	91.63000		8.34000	91.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.36000	91.64000		8.33000	91.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.48500	91.51500		8.44500	91.55500			0.00	0.00	0	0.00
R186	On 03/11/2022	Bond Future			9.34742	107.86041		9.26367	108.14874		5.86	0.00	539,302.05	5	30,624.00
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	4,310.00
R186	On 03/11/2022	Bond Future	8.91	Put	1,562.24000	1.56224	1,314.91000	1.31491	1,562.240		5.26	0.91	0.00	0	4,310.00
R186	On 02/02/2023	Bond Future			9.49612	104.54871		9.40497	104.84464		6.27	0.00	685,839,537.60	6,560	65,826.00
R186	On 04/05/2023	Bond Future			9.60070	106.68241		9.50153	106.98539		5.24	0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			9.71044	103.57643		9.60233	103.88594		5.31	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			9.83408	105.71735		9.71568	106.03331		4.46	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	1,029.09000	1.02909	1,145.93000	1.14593	1,029.090		4.16	0.35	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	1,379.80000	1.37980	1,268.08000	1.26808	1,379.800		4.84	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			335.31712	335.31712		335.18790	335.18790			0.00	0.00	0	538.00
R197	On 02/02/2023	Bond Future			332.67722	332.67722		332.55257	332.55257			0.00	0.00	0	294.00
R197	On 04/05/2023	Bond Future			339.54045	339.54045		339.41640	339.41640			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			337.50875	337.50875		337.38304	337.38304			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			344.55727	344.55727		344.42907	344.42907			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			240.29560	240.29560		247.31129	247.31129			0.00	0.00	0	5,616.00
R202	On 02/02/2023	Bond Future			240.05532	240.05532		247.20730	247.20730			0.00	0.00	0	6,655.00
R202	On 04/05/2023	Bond Future			245.00725	245.00725		252.30889	252.30889			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			245.27543	245.27543		252.72986	252.72986			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			250.39741	250.39741		258.00769	258.00769			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			7.27730	101.60610		7.38494	101.57329		0.37	0.00	0.00	0	8,432.00
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			10.96660	87.59966		10.88317	87.97082		9.72	0.00	78,927,293.66	901	45,939.00
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	500.00
R2030	On 03/11/2022	Bond Future	10.20	Call	2.04000	0.00204		6.25000	0.00625	2.040	7.70	0.00	0.00	0	500.00

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R2030	On 03/11/2022	Bond Future	11.57	Put	93.08000	0.09308		72.79000	0.07279	93.080	11.99	0.10	0.00	0	500.00
R2030	On 02/02/2023	Bond Future			11.13526	85.20910		11.04714	85.58892		10.69	0.00	55,897,169.60	656	87,136.00
R2030	On 02/02/2023	Bond Future	8.81	Call	43.68000	0.04368		55.03000	0.05503	43.680	11.03	0.02	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	77.87000	0.07787		96.44000	0.09644	77.870	10.97	0.04	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	6,865.17000	6.86517		6,528.91000	6.52891	6,865.170	10.53	0.90	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	280.63000	0.28063		335.32000	0.33532	280.630	10.40	0.12	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	5,674.76000	5.67476		5,357.95000	5.35795	5,674.760	10.32	0.86	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	1,921.67000	1.92167		1,754.54000	1.75454	1,921.670	10.84	0.48	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	11.35	Call	2,490.48000	2.49048		2,727.09000	2.72709	2,490.480	11.02	0.58	0.00	0	5,000.00
R2030	On 02/02/2023	Bond Future	11.55	Call	3,026.84000	3.02684		3,286.45000	3.28645	3,026.840	11.24	0.65	0.00	0	5,000.00
R2030	On 04/05/2023	Bond Future			11.28151	86.94950		11.18863	87.33793		10.18	0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future	9.03	Call	217.17000	0.21717		251.20000	0.25120	217.170	10.21	0.08	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	438.26000	0.43826		498.78000	0.49878	438.260	10.05	0.14	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	485.61000	0.48561		551.39000	0.55139	485.610	10.00	0.15	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	549.36000	0.54936		622.01000	0.62201	549.360	9.95	0.17	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	698.37000	0.69837		786.26000	0.78626	698.370	9.84	0.21	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	1,104.46000	1.10446		1,228.05000	1.22805	1,104.460	9.76	0.29	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	1,415.17000	1.41517		1,561.48000	1.56148	1,415.170	9.82	0.35	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	2,482.80000	2.48280		2,311.36000	2.31136	2,482.800	10.26	0.47	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	2,007.17000	2.00717		1,861.98000	1.86198	2,007.170	10.50	0.40	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	1,452.48000	1.45248		1,341.51000	1.34151	1,452.480	10.91	0.31	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	1,015.13000	1.01513		934.03000	0.93403	1,015.130	11.38	0.23	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	961.21000	0.96121		883.99000	0.88399	961.210	11.45	0.22	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			11.43760	84.73556		11.33962	85.13224		9.80	0.00	0.00	0	0.00
R2030	On 03/08/2023	Bond Future	10.40	Call	1,207.39000	1.20739		1,329.64000	1.32964	1,207.390	9.32	0.29	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	1,535.45000	1.53545		1,679.42000	1.67942	1,535.450	9.41	0.34	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	1,459.11000	1.45911		1,358.86000	1.35886	1,459.110	11.04	0.27	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	1,210.34000	1.21034		1,125.50000	1.12550	1,210.340	11.33	0.23	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			11.59324	86.48718		11.48999	86.89208		7.91	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			11.43531	82.81080		11.35690	83.20107		11.96	0.00	6,340,740,145.20	76,569	113,000.00
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	180.00
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	454.00
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	500.00
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	750.00
R2032	On 03/11/2022	Bond Future	10.11	Put	6,943.52000	6.94352		6,553.26000	6.55326	6,943.520	8.99	1.00	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	6,667.68000	6.66768		6,277.42000	6.27742	6,667.680	8.83	1.00	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.21	Call	0.00000	0.00000		0.01000	0.00001	0.000	8.67	0.00	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	10.49	Put	4,875.61000	4.87561		4,486.41000	4.48641	4,875.610	9.44	1.00	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	4,502.44000	4.50244		4,114.78000	4.11478	4,502.440	9.71	1.00	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.67	Call	5.58000	0.00558		13.86000	0.01386	5.580	10.12	0.01	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	11.45	Put	773.85000	0.77385		628.82000	0.62882	773.850	12.52	0.48	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	572.30000	0.57230		461.10000	0.46110	572.300	12.79	0.39	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	12.30	Put	33.51000	0.03351		27.09000	0.02709	33.510	14.61	0.04	0.00	0	750.00
R2032	On 02/02/2023	Bond Future			11.60125	84.33753		11.51897	84.73673		12.67	0.00	719,905,156.08	8,536	110,937.00
R2032	On 02/02/2023	Bond Future	9.31	Call	38.32000	0.03832		48.37000	0.04837	38.320	12.00	0.02	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	57.05000	0.05705		71.14000	0.07114	57.050	12.00	0.03	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	9.92	Call	151.20000	0.15120		183.13000	0.18313	151.200	11.89	0.07	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	7,627.19000	7.62719		7,274.75000	7.27475	7,627.190	11.83	0.90	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.22	Call	270.34000	0.27034		321.49000	0.32149	270.340	11.81	0.11	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.50	Put	6,009.63000	6.00963		5,685.86000	5.68586	6,009.630	11.74	0.84	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	608.86000	0.60886		703.72000	0.70372	608.860	11.87	0.21	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	11.84	Put	1,821.38000	1.82138		1,673.98000	1.67398	1,821.380	13.11	0.41	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	694.39000	0.69439		630.43000	0.63043	694.390	14.33	0.19	0.00	0	750.00
R2032	On 04/05/2023	Bond Future			11.74284	81.89630		11.65669	82.30442		12.88	0.00	5,328,746,552.10	65,067	65,067.00
R2032	On 04/05/2023	Bond Future	10.62	Call	1,012.69000	1.01269		1,122.33000	1.12233	1,012.690	12.15	0.24	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	11.37	Call	2,272.33000	2.27233		2,458.57000	2.45857	2,272.330	12.75	0.43	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	13.43	Put	941.35000	0.94135		876.01000	0.87601	941.350	15.21	0.18	0.00	0	400.00
R2032	On 03/08/2023	Bond Future			11.88679	83.58601		11.79668	84.00275		11.74	0.00	0.00	0	2,600.00
R2032	On 03/08/2023	Bond Future	11.90	Call	3,541.61000	3.54161		3,769.91000	3.76991	3,541.610	11.88	0.52	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			12.04005	81.15304		11.94572	81.57847		10.00	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			11.77948	83.03121		11.71615	83.38289		13.61	0.00	266,696,246.52	3,212	19,784.00
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	582.00
R2035	On 03/11/2022	Bond Future	10.30	Call	0.01000	0.00001		0.05000	0.00005	0.010	12.77	0.00	0.00	0	976.00
R2035	On 03/11/2022	Bond Future	10.57	Put	7,110.73000	7.11073		6,759.46000	6.75946	7,110.730	12.46	1.00	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	4,555.51000	4.55551		4,214.84000	4.21484	4,555.510	12.53	0.98	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	11.05	Call	18.13000	0.01813		34.31000	0.03431	18.130	12.60	0.02	0.00	0	976.00
R2035	On 03/11/2022	Bond Future	12.68	Put	21.18000	0.02118		18.21000	0.01821	21.180	15.22	0.02	0.00	0	976.00
R2035	On 02/02/2023	Bond Future			11.94327	84.56201		11.87693	84.92196		14.33	0.00	280,745,873.20	3,320	162,933.00
R2035	On 02/02/2023	Bond Future	9.81	Call	51.80000	0.05180		62.83000	0.06283	51.800	13.06	0.02	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	63.70000	0.06370		76.83000	0.07683	63.700	13.07	0.03	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	168.17000	0.16817		197.54000	0.19754	168.170	13.08	0.07	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	339.23000	0.33923		390.61000	0.39061	339.230	13.10	0.12	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	7,742.84000	7.74284		7,435.83000	7.43583	7,742.840	13.10	0.88	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	745.68000	0.74568		837.39000	0.83739	745.680	13.42	0.22	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	5,746.10000	5.74610		5,479.00000	5.47900	5,746.100	13.43	0.78	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	2,554.25000	2.55425		2,400.63000	2.40063	2,554.250	14.68	0.47	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	725.46000	0.72546		674.28000	0.67428	725.460	16.58	0.17	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			12.07706	81.78185		12.00789	82.14988		14.83	0.00	0.00	0	0.00
R2035	On 04/05/2023	Bond Future	9.85	Call	273.94000	0.27394		306.63000	0.30663	273.940	13.78	0.08	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	610.12000	0.61012		672.12000	0.67212	610.120	13.78	0.15	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	765.85000	0.76585		839.73000	0.83973	765.850	13.79	0.18	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	1,489.61000	1.48961		1,609.37000	1.60937	1,489.610	13.94	0.30	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	2,737.02000	2.73702	2,604.63000	2.60463	2,737.020	15.46	0.39	0.00	0	388.00	
R2035	On 04/05/2023	Bond Future	13.18	Put	1,647.98000	1.64798	1,562.53000	1.56253	1,647.980	16.46	0.26	0.00	0	491.00	
R2035	On 03/08/2023	Bond Future			12.21458	83.46892	12.14248	83.84480		13.56	0.00	0.00	0	0.00	
R2035	On 02/11/2023	Bond Future			12.36249	80.68835	12.28734	81.07205		11.67	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			11.93770	79.01394	11.88432	79.31181		14.52	0.00	19,911,512.88	252	24,981.00	
R2037	On 02/02/2023	Bond Future			12.09083	76.21473	12.03500	76.51974		16.16	0.00	15,624,019.65	205	122,210.00	
R2037	On 02/02/2023	Bond Future	11.10	Call	630.51000	0.63051	700.21000	0.70021	630.510	14.89	0.19	0.00	0	636.00	
R2037	On 02/02/2023	Bond Future	11.97	Put	2,982.37000	2.98237	2,838.29000	2.83829	2,982.370	16.11	0.52	0.00	0	636.00	
R2037	On 04/05/2023	Bond Future			12.22551	77.77208	12.16735	78.08404		15.88	0.00	0.00	0	0.00	
R2037	On 04/05/2023	Bond Future	11.03	Call	1,102.50000	1.10250	1,184.55000	1.18455	1,102.500	14.79	0.24	0.00	0	400.00	
R2037	On 04/05/2023	Bond Future	11.78	Call	2,506.85000	2.50685	2,647.52000	2.64752	2,506.850	15.58	0.42	0.00	0	400.00	
R2037	On 04/05/2023	Bond Future	13.73	Put	1,318.81000	1.31881	1,262.70000	1.26270	1,318.810	18.43	0.21	0.00	0	400.00	
R2037	On 03/08/2023	Bond Future			12.36637	75.11857	12.30579	75.43721		15.41	0.00	0.00	0	0.00	
R2037	On 02/11/2023	Bond Future			12.50318	76.67158	12.44021	76.99682		12.79	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			11.98163	80.87997	11.92818	81.20022		15.27	0.00	206,324,803.47	2,551	13,035.00	
R2040	On 03/11/2022	Bond Future	10.60	Call	0.05000	0.00005	0.14000	0.00014	0.050	14.26	0.00	0.00	0	1,467.00	
R2040	On 03/11/2022	Bond Future	10.70	Call	0.12000	0.00012	0.35000	0.00035	0.120	14.13	0.00	0.00	0	1,078.00	
R2040	On 03/11/2022	Bond Future	11.20	Call	13.04000	0.01304	24.03000	0.02403	13.040	14.00	0.02	0.00	0	1,078.00	
R2040	On 03/11/2022	Bond Future	11.30	Call	28.93000	0.02893	49.33000	0.04933	28.930	14.12	0.03	0.00	0	1,467.00	
R2040	On 03/11/2022	Bond Future	12.52	Put	132.68000	0.13268	116.77000	0.11677	132.680	16.27	0.11	0.00	0	1,078.00	
R2040	On 02/02/2023	Bond Future			12.12893	77.86480	12.07306	78.19268		17.03	0.00	211,870,120.80	2,721	113,491.00	
R2040	On 02/02/2023	Bond Future	10.21	Call	98.24000	0.09824	114.55000	0.11455	98.240	15.53	0.04	0.00	0	388.00	
R2040	On 02/02/2023	Bond Future	10.96	Call	484.92000	0.48492	543.53000	0.54353	484.920	15.56	0.15	0.00	0	388.00	
R2040	On 02/02/2023	Bond Future	11.19	Call	751.97000	0.75197	832.54000	0.83254	751.970	15.80	0.21	0.00	0	621.00	
R2040	On 02/02/2023	Bond Future	12.07	Put	3,040.46000	3.04046	2,892.86000	2.89286	3,040.460	17.16	0.50	0.00	0	621.00	
R2040	On 02/02/2023	Bond Future	12.27	Put	2,512.94000	2.51294	2,386.28000	2.38628	2,512.940	17.53	0.44	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future			12.25813	79.45603	12.19998	79.79132		16.75	0.00	0.00	0	0.00	
R2040	On 04/05/2023	Bond Future	10.17	Call	367.85000	0.36785	403.54000	0.40354	367.850	15.56	0.09	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	10.73	Call	793.59000	0.79359	858.97000	0.85897	793.590	15.57	0.17	0.00	0	486.00	
R2040	On 04/05/2023	Bond Future	10.92	Call	1,001.05000	1.00105	1,078.99000	1.07899	1,001.050	15.57	0.21	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	11.48	Call	1,885.18000	1.88518	2,007.06000	2.00706	1,885.180	15.80	0.33	0.00	0	486.00	
R2040	On 04/05/2023	Bond Future	12.78	Put	2,715.55000	2.71555	2,606.03000	2.60603	2,715.550	17.57	0.36	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	13.45	Put	1,709.43000	1.70943	1,636.72000	1.63672	1,709.430	18.62	0.25	0.00	0	486.00	
R2040	On 03/08/2023	Bond Future			12.39296	76.58685	12.33243	76.92933		16.41	0.00	0.00	0	0.00	
R2040	On 02/11/2023	Bond Future			12.52338	78.17019	12.46051	78.51979		14.21	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			11.95010	77.84628	11.90158	78.14152		16.09	0.00	5,449,239.60	70	44,639.00	

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	0.04000	0.00004	0.12000	0.00012	0.040	14.68	0.00	0.00	0	1,647.00
R2044	On 03/11/2022	Bond Future	11.30	Call	40.61000	0.04061	64.91000	0.06491	40.610	15.24	0.04	0.00	0	1,647.00
R2044	On 02/02/2023	Bond Future	12.08857		74.90035	12.03787	75.20271		17.97	0.00	3,969,718.55	53	82,635.00	
R2044	On 02/02/2023	Bond Future	11.20	Call	823.83000	0.82383	903.12000	0.90312	823.830	16.68	0.22	0.00	0	1,300.00
R2044	On 02/02/2023	Bond Future	11.90	Call	2,339.04000	2.33904	2,493.08000	2.49308	2,339.040	17.79	0.46	0.00	0	1,300.00
R2044	On 02/02/2023	Bond Future	12.00	Put	3,161.54000	3.16154	3,023.62000	3.02362	3,161.540	17.97	0.51	0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future	12.20947		76.43103	12.15673	76.74031		17.68	0.00	0.00	0	0.00	
R2044	On 04/05/2023	Bond Future	11.75	Put	5,471.00000	5.47100	5,301.39000	5.30139	5,471.000	17.30	0.59	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	4,631.06000	4.63106	4,481.10000	4.48110	4,631.060	17.68	0.52	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.25	Put	3,913.84000	3.91384	3,782.37000	3.78237	3,913.840	18.08	0.46	0.00	0	1,500.00
R2044	On 03/08/2023	Bond Future	12.33527		73.62473	12.28043	73.94057		17.46	0.00	0.00	0	0.00	
R2044	On 02/11/2023	Bond Future	12.45650		75.14686	12.39959	75.46926		15.84	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	11.87887		76.71811	11.83529	76.98954		16.64	0.00	101,037,750.87	1,317	84,671.00	
R2048	On 03/11/2022	Bond Future	10.60	Call	0.08000	0.00008	0.22000	0.00022	0.080	15.19	0.00	0.00	0	874.00
R2048	On 03/11/2022	Bond Future	11.30	Call	64.03000	0.06403	95.82000	0.09582	64.030	15.77	0.06	0.00	0	874.00
R2048	On 02/02/2023	Bond Future	12.01016		78.16943	11.96463	78.44744		17.57	0.00	89,973,013.93	1,151	240,750.00	
R2048	On 02/02/2023	Bond Future	11.00	Call	647.72000	0.64772	709.15000	0.70915	647.720	16.06	0.18	0.00	0	2,542.00
R2048	On 02/02/2023	Bond Future	11.70	Call	2,020.62000	2.02062	2,150.74000	2.15074	2,020.620	17.04	0.41	0.00	0	2,542.00
R2048	On 04/05/2023	Bond Future	12.12438		75.30324	12.07702	75.58765		18.31	0.00	0.00	0	10,943.00	
R2048	On 03/08/2023	Bond Future	12.24383		76.81904	12.19459	77.10956		16.82	0.00	0.00	0	0.00	
R2048	On 02/11/2023	Bond Future	12.36065		73.98398	12.30954	74.28055		14.81	0.00	961,791,740.00	13,000	13,000.00	
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	11.78077		63.84196	11.72728	64.10022		15.37	0.00	0.00	0	15,753.00	
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	6,000.00
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	3,250.00
R209	On 03/11/2022	Bond Future	10.00	Put	9,464.79000	9.46479	9,206.53000	9.20653	9,464.790	14.81	1.00	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	10.90	Call	4.20000	0.00420	8.48000	0.00848	4.200	14.03	0.01	0.00	0	1,136.00
R209	On 03/11/2022	Bond Future	11.00	Put	3,933.31000	3.93331	3,683.77000	3.68377	3,933.310	14.16	0.98	0.00	0	5,000.00
R209	On 03/11/2022	Bond Future	11.50	Call	256.13000	0.25613	345.50000	0.34550	256.130	14.90	0.24	0.00	0	1,136.00
R209	On 03/11/2022	Bond Future	12.00	Put	370.45000	0.37045	322.88000	0.32288	370.450	15.85	0.29	0.00	0	3,250.00
R209	On 02/02/2023	Bond Future	11.92278		65.01898	11.86701	65.28337		16.24	0.00	15,474,517.24	238	24,565.00	
R209	On 04/05/2023	Bond Future	12.04414		63.19253	11.98619	63.46289		16.76	0.00	0.00	0	3,450.00	
R209	On 04/05/2023	Bond Future	10.00	Call	310.68000	0.31068	340.84000	0.34084	310.680	15.57	0.10	0.00	0	8,500.00
R209	On 04/05/2023	Bond Future	11.00	Put	6,234.08000	6.23408	6,043.30000	6.04330	6,234.080	15.58	0.73	0.00	0	11,000.00
R209	On 04/05/2023	Bond Future	12.50	Put	2,254.14000	2.25414	2,162.73000	2.16273	2,254.140	17.53	0.37	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future	12.16587		64.49631	12.10574	64.77242		15.40	0.00	0.00	0	0.00	
R209	On 02/11/2023	Bond Future	12.29325		62.67742	12.23085	62.95928		13.28	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			223.71182	223.71182		223.84508	223.84508			0.00	0.00	0	103.00
R210	On 02/02/2023	Bond Future			227.89174	227.89174		228.03215	228.03215			0.00	0.00	0	372.00
R210	On 04/05/2023	Bond Future			229.50599	229.50599		229.65148	229.65148			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			234.28976	234.28976		234.43883	234.43883			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future			235.99868	235.99868		236.15108	236.15108			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			11.32148	78.42764		11.23810	78.80220		11.28	0.00	16,469,804.40	210	33,027.00
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	200.00
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	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	7,017.28000	7.01728		6,642.72000	6.64272	7,017.280	8.37	1.00	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	6,320.13000	6.32013		5,945.57000	5.94557	6,320.130	7.75	1.00	0.00	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	5,288.15000	5.28815		4,913.59000	4.91359	5,288.150	6.81	1.00	0.00	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	4,416.53000	4.41653		4,042.05000	4.04205	4,416.530	7.19	1.00	0.00	0	200.00
R213	On 02/02/2023	Bond Future			11.49381	79.87355		11.40616	80.25667		11.93	0.00	0.00	0	31,822.00
R213	On 02/02/2023	Bond Future	9.16	Call	39.76000	0.03976		50.31000	0.05031	39.760	11.81	0.02	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	7,039.96000	7.03996		6,700.11000	6.70011	7,039.960	11.39	0.91	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	5,583.16000	5.58316		5,269.64000	5.26964	5,583.160	11.30	0.84	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	446.12000	0.44612		523.72000	0.52372	446.120	11.34	0.18	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	1,012.60000	1.01260		918.01000	0.91801	1,012.600	13.09	0.28	0.00	0	912.00
R213	On 04/05/2023	Bond Future			11.63329	77.94929		11.54145	78.34098		12.01	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future			11.77802	79.55706		11.68179	79.95703		10.97	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future			11.93732	77.64746		11.83642	78.05573		9.30	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			11.86956	61.45684		11.81599	61.72582		16.68	0.00	798,938.92	13	16,475.00
R214	On 02/02/2023	Bond Future			12.00563	62.58986		11.94980	62.86514		17.63	0.00	1,815,105.94	29	70,946.00
R214	On 02/02/2023	Bond Future	11.10	Call	637.93000	0.63793		706.85000	0.70685	637.930	16.24	0.21	0.00	0	1,600.00
R214	On 02/02/2023	Bond Future	11.80	Call	1,854.55000	1.85455		1,991.66000	1.99166	1,854.550	17.27	0.45	0.00	0	1,600.00
R214	On 04/05/2023	Bond Future			12.11589	60.56710		12.05799	60.84854		18.32	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future			12.22789	61.81649		12.16788	62.10393		17.04	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future			12.34685	59.79417		12.28467	60.08757		15.82	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 :											15,663,127,715.48	187,459	1 907 496.00
Grand Total:											15,663,127,715.48	187,459	1 907 496.00