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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/10/2022

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	821.14400	821.14400	821.14400	822.40400	822.40400				0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	836.26600	836.26600	836.26600	837.56600	837.56600				0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	853.30200	853.30200	853.30200	854.63700	854.63700				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	870.88500	870.88500	870.88500	872.25000	872.25000				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	888.87900	888.87900	888.87900	890.27300	890.27300				0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	924.70900	924.70900	924.70900	929.16300	929.16300				0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	941.73800	941.73800	941.73800	946.29400	946.29400				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	960.92300	960.92300	960.92300	965.58000	965.58000				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	980.72400	980.72400	980.72400	985.48000	985.48000				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,000.98700	1,000.98700	1,000.98700	1,005.84200	1,005.84200				0.00	0.00	0	0.00
ALBI	On 03/11/2022	Index Future	812.28500	812.28500	812.28500	816.01700	816.01700				0.00	0.00	0	108.00
ALBI	On 02/02/2023	Index Future	827.24300	827.24300	827.24300	831.06200	831.06200				0.00	0.00	0	17.00
ALBI	On 04/05/2023	Index Future	844.09600	844.09600	844.09600	848.00000	848.00000				0.00	0.00	0	0.00

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ALBI	On 03/08/2023	Index Future	861.49000	861.49000		865.47700	865.47700			0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	879.28900	879.28900		883.35900	883.35900			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	12.80855	70.42421		12.73060	70.77494			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	13.01659	71.73857		12.93485	72.09732			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	13.19799	69.42267		13.11255	69.78947			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	13.38333	70.87054		13.29409	71.24517			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	13.58139	68.55525		13.48814	68.93774			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	13.00410	68.66463		12.93589	69.01670			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	13.18435	69.94616		13.11298	70.30623			0.00	0.00	0	4,715.00
ES42	On 04/05/2023	Bond Future	13.34887	67.12497		13.27434	67.49308			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	13.51141	68.52565		13.43374	68.90167			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	13.68477	65.69425		13.60374	66.07809			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	800.64000	800.64000		804.36900	804.36900			0.00	0.00	0	48.00
GOVI	On 02/02/2023	GOVI	815.38400	815.38400		819.19900	819.19900			0.00	0.00	0	818.00
GOVI	On 04/05/2023	GOVI	831.99500	831.99500		835.89500	835.89500			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	849.14000	849.14000		853.12200	853.12200			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	866.68400	866.68400		870.74900	870.74900			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	165.38567	165.38567		165.06749	165.06749			0.00	186,885,807.10	1,130	1,954.00
I2025	On 02/02/2023	Bond Future	166.76802	166.76802		166.44731	166.44731			0.00	230,139,867.60	1,380	5,351.00
I2025	On 04/05/2023	Bond Future	170.20673	170.20673		169.88099	169.88099			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	172.00096	172.00096		171.66907	171.66907			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	175.59273	175.59273		175.25396	175.25396			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	116.87013	116.87013		115.65126	115.65126			0.00	0.00	0	912.00
I2029	On 02/02/2023	Bond Future	119.05137	119.05137		117.81216	117.81216			0.00	0.00	0	1,086.00
I2029	On 04/05/2023	Bond Future	120.21007	120.21007		118.94637	118.94637			0.00	0.00	0	0.00

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I2029	On 03/08/2023	Bond Future	122.71518	122.71518		121.42551	121.42551			0.00	0.00	0	0.00
I2029	On 02/11/2023	Bond Future	123.94115	123.94115		122.62468	122.62468			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	110.29963	110.29963		109.60536	109.60536			0.00	0.00	0	590.00
I2033	On 02/02/2023	Bond Future	112.35816	112.35816		111.65332	111.65332			0.00	0.00	0	6,990.00
I2033	On 04/05/2023	Bond Future	113.28940	113.28940		112.57108	112.57108			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	115.65028	115.65028		114.91726	114.91726			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	116.63811	116.63811		115.88992	115.88992			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	122.27198	122.27198		121.92245	121.92245			0.00	0.00	0	1,300.00
I2038	On 02/02/2023	Bond Future	122.63671	122.63671		122.28310	122.28310			0.00	14,225,858.36	116	2,886.00
I2038	On 04/05/2023	Bond Future	125.16600	125.16600		124.80636	124.80636			0.00	0.00	0	1,718.00
I2038	On 03/08/2023	Bond Future	125.80276	125.80276		125.43615	125.43615			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	128.42988	128.42988		128.05566	128.05566			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	106.41326	106.41326		106.02797	106.02797			0.00	0.00	0	3,971.00
I2046	On 02/02/2023	Bond Future	108.39938	108.39938		108.00911	108.00911			0.00	0.00	0	9,274.00
I2046	On 04/05/2023	Bond Future	108.59867	108.59867		108.20126	108.20126			0.00	0.00	0	5,677.00
I2046	On 03/08/2023	Bond Future	110.86226	110.86226		110.45678	110.45678			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	111.07711	111.07711		110.66340	110.66340			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	108.36134	108.36134		106.91372	106.91372			0.00	0.00	0	1,583.00
I2050	On 02/02/2023	Bond Future	108.24709	108.24709		106.77477	106.77477			0.00	56,937,969.34	526	8,333.00
I2050	On 04/05/2023	Bond Future	110.47950	110.47950		108.97782	108.97782			0.00	0.00	0	3,582.00
I2050	On 03/08/2023	Bond Future	110.58943	110.58943		109.05706	109.05706			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	112.89897	112.89897		111.33461	111.33461			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	310.14300	310.14300		308.87700	308.87700			0.00	0.00	0	17.00
IGOV	On 02/02/2023	Index Future	315.93100	315.93100		314.64800	314.64800			0.00	0.00	0	684.00
IGOV	On 04/05/2023	Index Future	322.44300	322.44300		321.13600	321.13600			0.00	0.00	0	16.00
IGOV	On 03/08/2023	Index Future	329.16100	329.16100		327.82800	327.82800			0.00	0.00	0	0.00
IGOV	On 02/11/2023	Index Future	336.03400	336.03400		334.67300	334.67300			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.59500	93.40500		6.58000	93.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.32500	92.67500		7.32000	92.68000			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.41000	92.59000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.85000	92.15000		7.85500	92.14500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.92500	92.07500		7.92000	92.08000			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			8.15000	91.85000		8.11500	91.88500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.34000	91.66000		8.24500	91.75500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.46500	91.53500		8.35000	91.65000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.52500	91.47500		8.38500	91.61500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.60000	91.40000		8.37000	91.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.51000	91.49000		8.36000	91.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.56500	91.43500		8.48500	91.51500			0.00	0.00	0	0.00
R186	On 03/11/2022	Bond Future			9.39565	107.69482		9.34742	107.86041		5.86	0.00	1,393,140,191.52	12,936	30,076.00
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	1,710.02000	1.71002		1,562.24000	1.56224	1,710.020	5.26	0.94	0.00	0	4,310.00
R186	On 02/02/2023	Bond Future			9.54890	104.37784		9.49612	104.54871		6.27	0.00	55,633,388.72	533	65,918.00
R186	On 04/05/2023	Bond Future			9.65827	106.50704		9.60070	106.68241		5.24	0.00	1,356,473,661.44	12,736	12,188.00
R186	On 03/08/2023	Bond Future			9.77327	103.39709		9.71044	103.57643		5.31	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			9.90290	105.53427		9.83408	105.71735		4.46	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	964.32000	0.96432		1,029.09000	1.02909	964.320	4.16	0.33	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	1,446.69000	1.44669		1,379.80000	1.37980	1,446.690	4.84	0.39	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			335.44630	335.44630		335.31712	335.31712			0.00	144,241,909.00	430	127.00
R197	On 02/02/2023	Bond Future			332.80181	332.80181		332.67722	332.67722			0.00	143,104,778.30	430	724.00
R197	On 04/05/2023	Bond Future			339.66448	339.66448		339.54045	339.54045			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			337.63373	337.63373		337.50875	337.50875			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			344.68471	344.68471		344.55727	344.55727			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			241.67906	241.67906		240.29560	240.29560			0.00	0.00	0	5,616.00
R202	On 02/02/2023	Bond Future			241.45988	241.45988		240.05532	240.05532			0.00	724,379.64	3	6,658.00
R202	On 04/05/2023	Bond Future			246.43823	246.43823		245.00725	245.00725			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			246.73521	246.73521		245.27543	245.27543			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			251.88774	251.88774		250.39741	250.39741			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			7.29927	101.59940		7.27730	101.60610		0.37	0.00	182,269,323.60	1,794	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			11.04491	87.25315		10.96660	87.59966		9.72	0.00	0.00	0	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	0.57000	0.00057		2.04000	0.00204	0.570	7.70	0.00	0.00	0	500.00

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R2030	On 03/11/2022	Bond Future	11.57	Put	116.34000	0.11634		93.08000	0.09308	116.340	11.99	0.12	0.00	0	500.00
R2030	On 02/02/2023	Bond Future			11.21801	84.85439		11.13526	85.20910		10.69	0.00	52,524,867.41	619	86,578.00
R2030	On 02/02/2023	Bond Future	8.81	Call	34.83000	0.03483		43.68000	0.04368	34.830	11.03	0.02	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	63.15000	0.06315		77.87000	0.07787	63.150	10.97	0.03	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	7,184.36000	7.18436		6,865.17000	6.86517	7,184.360	10.53	0.92	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	235.66000	0.23566		280.63000	0.28063	235.660	10.40	0.11	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	5,977.38000	5.97738		5,674.76000	5.67476	5,977.380	10.32	0.88	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	2,087.56000	2.08756		1,921.67000	1.92167	2,087.560	10.84	0.51	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	11.35	Call	2,278.72000	2.27872		2,490.48000	2.49048	2,278.720	11.02	0.56	0.00	0	5,000.00
R2030	On 02/02/2023	Bond Future	11.55	Call	2,792.78000	2.79278		3,026.84000	3.02684	2,792.780	11.24	0.62	0.00	0	5,000.00
R2030	On 04/05/2023	Bond Future			11.36874	86.58674		11.28151	86.94950		10.18	0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future	9.03	Call	188.66000	0.18866		217.17000	0.21717	188.660	10.21	0.07	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	386.71000	0.38671		438.26000	0.43826	386.710	10.05	0.13	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	429.44000	0.42944		485.61000	0.48561	429.440	10.00	0.14	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	487.13000	0.48713		549.36000	0.54936	487.130	9.95	0.15	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	622.64000	0.62264		698.37000	0.69837	622.640	9.84	0.19	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	996.59000	0.99659		1,104.46000	1.10446	996.590	9.76	0.27	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	1,286.49000	1.28649		1,415.17000	1.41517	1,286.490	9.82	0.33	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	2,650.75000	2.65075		2,482.80000	2.48280	2,650.750	10.26	0.49	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	2,150.05000	2.15005		2,007.17000	2.00717	2,150.050	10.50	0.42	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	1,562.34000	1.56234		1,452.48000	1.45248	1,562.340	10.91	0.33	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	1,095.83000	1.09583		1,015.13000	1.01513	1,095.830	11.38	0.25	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	1,038.10000	1.03810		961.21000	0.96121	1,038.100	11.45	0.23	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			11.52964	84.36505		11.43760	84.73556		9.80	0.00	0.00	0	0.00
R2030	On 03/08/2023	Bond Future	10.40	Call	1,100.13000	1.10013		1,207.39000	1.20739	1,100.130	9.32	0.27	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	1,408.28000	1.40828		1,535.45000	1.53545	1,408.280	9.41	0.32	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	1,557.90000	1.55790		1,459.11000	1.45911	1,557.900	11.04	0.29	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	1,294.11000	1.29411		1,210.34000	1.21034	1,294.110	11.33	0.25	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			11.69025	86.10896		11.59324	86.48718		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			11.52874	82.34900		11.43531	82.81080		11.96	0.00	64,067,522.00	778	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	7,405.32000	7.40532		6,943.52000	6.94352	7,405.320	8.99	1.00	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	7,129.48000	7.12948		6,667.68000	6.66768	7,129.480	8.83	1.00	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.21	Call	0.00000	0.00000		0.00000	0.00000	0.000	8.67	0.00	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	10.49	Put	5,337.06000	5.33706		4,875.61000	4.87561	5,337.060	9.44	1.00	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	4,963.24000	4.96324		4,502.44000	4.50244	4,963.240	9.71	1.00	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.67	Call	1.64000	0.00164		5.58000	0.00558	1.640	10.12	0.00	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	11.45	Put	988.02000	0.98802		773.85000	0.77385	988.020	12.52	0.57	856,197.42	18	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	741.32000	0.74132		572.30000	0.57230	741.320	12.79	0.47	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	12.30	Put	44.88000	0.04488		33.51000	0.03351	44.880	14.61	0.05	0.00	0	750.00
R2032	On 02/02/2023	Bond Future			11.69923	83.86553		11.60125	84.33753		12.67	0.00	85,375,109.54	1,018	111,919.00
R2032	On 02/02/2023	Bond Future	9.31	Call	28.94000	0.02894		38.32000	0.03832	28.940	12.00	0.02	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	43.70000	0.04370		57.05000	0.05705	43.700	12.00	0.02	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	9.92	Call	119.83000	0.11983		151.20000	0.15120	119.830	11.89	0.05	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	8,052.40000	8.05240		7,627.19000	7.62719	8,052.400	11.83	0.92	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.22	Call	218.93000	0.21893		270.34000	0.27034	218.930	11.81	0.09	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.50	Put	6,404.22000	6.40422		6,009.63000	6.00963	6,404.220	11.74	0.86	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	510.07000	0.51007		608.86000	0.60886	510.070	11.87	0.18	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	11.84	Put	2,010.81000	2.01081		1,821.38000	1.82138	2,010.810	13.11	0.44	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	779.13000	0.77913		694.39000	0.69439	779.130	14.33	0.21	0.00	0	750.00
R2032	On 04/05/2023	Bond Future			11.84542	81.41388		11.74284	81.89630		12.88	0.00	63,339,998.64	778	65,845.00
R2032	On 04/05/2023	Bond Future	10.62	Call	893.98000	0.89398		1,012.69000	1.01269	893.980	12.15	0.22	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	11.37	Call	2,064.84000	2.06484		2,272.33000	2.27233	2,064.840	12.75	0.40	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	13.43	Put	1,025.38000	1.02538		941.35000	0.94135	1,025.380	15.21	0.19	0.00	0	400.00
R2032	On 03/08/2023	Bond Future			11.99411	83.09337		11.88679	83.58601		11.74	0.00	0.00	0	2,600.00
R2032	On 03/08/2023	Bond Future	11.90	Call	3,282.99000	3.28299		3,541.61000	3.54161	3,282.990	11.88	0.50	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			12.15239	80.65023		12.04005	81.15304		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			11.86791	82.54379		11.77948	83.03121		13.61	0.00	29,715,764.40	360	19,424.00
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	0.00000	0.00000		0.01000	0.00001	0.000	12.77	0.00	0.00	0	976.00
R2035	On 03/11/2022	Bond Future	10.57	Put	7,597.98000	7.59798		7,110.73000	7.11073	7,597.980	12.46	1.00	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	5,035.85000	5.03585		4,555.51000	4.55551	5,035.850	12.53	0.99	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	11.05	Call	7.03000	0.00703		18.13000	0.01813	7.030	12.60	0.01	0.00	0	976.00
R2035	On 03/11/2022	Bond Future	12.68	Put	28.59000	0.02859		21.18000	0.02118	28.590	15.22	0.03	0.00	0	976.00
R2035	On 02/02/2023	Bond Future			12.03578	84.06389		11.94327	84.56201		14.33	0.00	478,323,534.10	5,690	167,903.00
R2035	On 02/02/2023	Bond Future	9.81	Call	39.72000	0.03972		51.80000	0.05180	39.720	13.06	0.02	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	49.20000	0.04920		63.70000	0.06370	49.200	13.07	0.02	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	134.49000	0.13449		168.17000	0.16817	134.490	13.08	0.06	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	278.61000	0.27861		339.23000	0.33923	278.610	13.10	0.10	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	8,178.40000	8.17840		7,742.84000	7.74284	8,178.400	13.10	0.89	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	633.61000	0.63361		745.68000	0.74568	633.610	13.42	0.20	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	6,130.66000	6.13066		5,746.10000	5.74610	6,130.660	13.43	0.80	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	2,784.41000	2.78441		2,554.25000	2.55425	2,784.410	14.68	0.50	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	806.06000	0.80606		725.46000	0.72546	806.060	16.58	0.19	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			12.17349	81.27280		12.07706	81.78185		14.83	0.00	0.00	0	0.00
R2035	On 04/05/2023	Bond Future	9.85	Call	234.33000	0.23433		273.94000	0.27394	234.330	13.78	0.07	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	533.17000	0.53317		610.12000	0.61012	533.170	13.78	0.13	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	673.52000	0.67352		765.85000	0.76585	673.520	13.79	0.16	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	1,336.56000	1.33656		1,489.61000	1.48961	1,336.560	13.94	0.28	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	2,932.72000	2.93272	2,737.02000	2.73702	2,932.720	15.46	0.41	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	1,776.21000	1.77621	1,647.98000	1.64798	1,776.210	16.46	0.28	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			12.31508	82.94917	12.21458	83.46892		13.56	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future			12.46726	80.15780	12.36249	80.68835		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			12.01618	78.57913	11.93770	79.01394		14.52	0.00	66,949,418.76	852	24,981.00
R2037	On 02/02/2023	Bond Future			12.17279	75.77026	12.09083	76.21473		16.16	0.00	64,556,261.52	852	121,358.00
R2037	On 02/02/2023	Bond Future	11.10	Call	541.15000	0.54115	630.51000	0.63051	541.150	14.89	0.17	0.00	0	636.00
R2037	On 02/02/2023	Bond Future	11.97	Put	3,208.30000	3.20830	2,982.37000	2.98237	3,208.300	16.11	0.55	0.00	0	636.00
R2037	On 04/05/2023	Bond Future			12.31084	77.31782	12.22551	77.77208		15.88	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future	11.03	Call	992.96000	0.99296	1,102.50000	1.10250	992.960	14.79	0.22	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	2,313.94000	2.31394	2,506.85000	2.50685	2,313.940	15.58	0.40	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	13.73	Put	1,408.32000	1.40832	1,318.81000	1.31881	1,408.320	18.43	0.22	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			12.45524	74.65475	12.36637	75.11857		15.41	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future			12.59559	76.19807	12.50318	76.67158		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			12.05515	80.44283	11.98163	80.87997		15.27	0.00	46,254,627.25	575	13,035.00
R2040	On 03/11/2022	Bond Future	10.60	Call	0.01000	0.00001	0.05000	0.00005	0.010	14.26	0.00	0.00	0	1,467.00
R2040	On 03/11/2022	Bond Future	10.70	Call	0.03000	0.00003	0.12000	0.00012	0.030	14.13	0.00	0.00	0	1,078.00
R2040	On 03/11/2022	Bond Future	11.20	Call	5.44000	0.00544	13.04000	0.01304	5.440	14.00	0.01	0.00	0	1,078.00
R2040	On 03/11/2022	Bond Future	11.30	Call	13.42000	0.01342	28.93000	0.02893	13.420	14.12	0.02	0.00	0	1,467.00
R2040	On 03/11/2022	Bond Future	12.52	Put	165.95000	0.16595	132.68000	0.13268	165.950	16.27	0.13	0.00	0	1,078.00
R2040	On 02/02/2023	Bond Future			12.20568	77.41793	12.12893	77.86480		17.03	0.00	314,936,139.24	4,068	115,757.00
R2040	On 02/02/2023	Bond Future	10.21	Call	79.86000	0.07986	98.24000	0.09824	79.860	15.53	0.03	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	10.96	Call	414.93000	0.41493	484.92000	0.48492	414.930	15.56	0.13	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	654.06000	0.65406	751.97000	0.75197	654.060	15.80	0.19	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.07	Put	3,256.30000	3.25630	3,040.46000	3.04046	3,256.300	17.16	0.53	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.27	Put	2,699.69000	2.69969	2,512.94000	2.51294	2,699.690	17.53	0.46	0.00	0	388.00
R2040	On 04/05/2023	Bond Future			12.33800	78.99923	12.25813	79.45603		16.75	0.00	0.00	0	0.00
R2040	On 04/05/2023	Bond Future	10.17	Call	324.43000	0.32443	367.85000	0.36785	324.430	15.56	0.08	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	712.34000	0.71234	793.59000	0.79359	712.340	15.57	0.16	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	903.55000	0.90355	1,001.05000	1.00105	903.550	15.57	0.19	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.48	Call	1,729.78000	1.72978	1,885.18000	1.88518	1,729.780	15.80	0.31	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.78	Put	2,874.72000	2.87472	2,715.55000	2.71555	2,874.720	17.57	0.38	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	1,816.53000	1.81653	1,709.43000	1.70943	1,816.530	18.62	0.26	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			12.47608	76.12047	12.39296	76.58685		16.41	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			12.60973	77.69415	12.52338	78.17019		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			12.02373	77.40195	11.95010	77.84628		16.09	0.00	47,911,807.05	619	44,236.00

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	0.01000	0.00001		0.04000	0.00004	0.010	14.68	0.00	0.00	0	1,647.00
R2044	On 03/11/2022	Bond Future	11.30	Call	19.80000	0.01980		40.61000	0.04061	19.800	15.24	0.02	0.00	0	1,647.00
R2044	On 02/02/2023	Bond Future			12.16537	74.44624		12.08857	74.90035		17.97	0.00	48,166,717.28	647	82,204.00
R2044	On 02/02/2023	Bond Future	11.20	Call	718.20000	0.71820		823.83000	0.82383	718.200	16.68	0.20	0.00	0	1,300.00
R2044	On 02/02/2023	Bond Future	11.90	Call	2,124.26000	2.12426		2,339.04000	2.33904	2,124.260	17.79	0.43	0.00	0	1,300.00
R2044	On 02/02/2023	Bond Future	12.00	Put	3,385.19000	3.38519		3,161.54000	3.16154	3,385.190	17.97	0.54	0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future			12.28932	75.96689		12.20947	76.43103		17.68	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future	11.75	Put	5,737.86000	5.73786		5,471.00000	5.47100	5,737.860	17.30	0.61	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	4,868.52000	4.86852		4,631.06000	4.63106	4,868.520	17.68	0.54	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.25	Put	4,123.33000	4.12333		3,913.84000	3.91384	4,123.330	18.08	0.48	0.00	0	1,500.00
R2044	On 03/08/2023	Bond Future			12.41830	73.15085		12.33527	73.62473		17.46	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			12.54269	74.66311		12.45650	75.14686		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			11.95258	76.26296		11.87887	76.71811		16.64	0.00	0.00	0	84,671.00
R2048	On 03/11/2022	Bond Future	10.60	Call	0.02000	0.00002		0.08000	0.00008	0.020	15.19	0.00	0.00	0	874.00
R2048	On 03/11/2022	Bond Future	11.30	Call	32.96000	0.03296		64.03000	0.06403	32.960	15.77	0.04	0.00	0	874.00
R2048	On 02/02/2023	Bond Future			12.08702	77.70425		12.01016	78.16943		17.57	0.00	290,147,669.50	3,734	240,754.00
R2048	On 02/02/2023	Bond Future	11.00	Call	558.59000	0.55859		647.72000	0.64772	558.590	16.06	0.16	0.00	0	2,542.00
R2048	On 02/02/2023	Bond Future	11.70	Call	1,821.68000	1.82168		2,020.62000	2.02062	1,821.680	17.04	0.39	0.00	0	2,542.00
R2048	On 04/05/2023	Bond Future			12.20427	74.82785		12.12438	75.30324		18.31	0.00	0.00	0	10,943.00
R2048	On 03/08/2023	Bond Future			12.32688	76.33364		12.24383	76.81904		16.82	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			12.44687	73.48854		12.36065	73.98398		14.81	0.00	0.00	0	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			11.85934	63.46531		11.78077	63.84196		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	9,841.44000	9.84144		9,464.79000	9.46479	9,841.440	14.81	1.00	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	10.90	Call	1.47000	0.00147		4.20000	0.00420	1.470	14.03	0.00	0.00	0	1,136.00
R209	On 03/11/2022	Bond Future	11.00	Put	4,303.78000	4.30378		3,933.31000	3.93331	4,303.780	14.16	0.99	0.00	0	5,000.00
R209	On 03/11/2022	Bond Future	11.50	Call	160.50000	0.16050		256.13000	0.25613	160.500	14.90	0.17	0.00	0	1,136.00
R209	On 03/11/2022	Bond Future	12.00	Put	466.55000	0.46655		370.45000	0.37045	466.550	15.85	0.36	0.00	0	3,250.00
R209	On 02/02/2023	Bond Future			12.00458	64.63402		11.92278	65.01898		16.24	0.00	0.00	0	24,565.00
R209	On 04/05/2023	Bond Future			12.12910	62.79914		12.04414	63.19253		16.76	0.00	0.00	0	3,450.00
R209	On 04/05/2023	Bond Future	10.00	Call	271.77000	0.27177		310.68000	0.31068	271.770	15.57	0.09	0.00	0	8,500.00
R209	On 04/05/2023	Bond Future	11.00	Put	6,520.80000	6.52080		6,234.08000	6.23408	6,520.800	15.58	0.75	0.00	0	11,000.00
R209	On 04/05/2023	Bond Future	12.50	Put	2,396.65000	2.39665		2,254.14000	2.25414	2,396.650	17.53	0.39	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future			12.25402	64.09462		12.16587	64.49631		15.40	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			12.38474	62.26737		12.29325	62.67742		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			222.24318	222.24318		223.71182	223.71182			0.00	0.00	0	103.00
R210	On 02/02/2023	Bond Future			226.39111	226.39111		227.89174	227.89174			0.00	0.00	0	372.00
R210	On 04/05/2023	Bond Future			227.97239	227.97239		229.50599	229.50599			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			232.72355	232.72355		234.28976	234.28976			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future			234.39949	234.39949		235.99868	235.99868			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			11.41484	78.01101		11.32148	78.42764		11.28	0.00	0.00	0	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	7,433.91000	7.43391		7,017.28000	7.01728	7,433.910	8.37	1.00	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	6,736.76000	6.73676		6,320.13000	6.32013	6,736.760	7.75	1.00	0.00	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	5,704.78000	5.70478		5,288.15000	5.28815	5,704.780	6.81	1.00	0.00	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	4,833.15000	4.83315		4,416.53000	4.41653	4,833.150	7.19	1.00	0.00	0	200.00
R213	On 02/02/2023	Bond Future			11.59192	79.44760		11.49381	79.87355		11.93	0.00	5,640,779.60	71	31,822.00
R213	On 02/02/2023	Bond Future	9.16	Call	30.39000	0.03039		39.76000	0.03976	30.390	11.81	0.02	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	7,425.12000	7.42512		7,039.96000	7.03996	7,425.120	11.39	0.92	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	5,941.89000	5.94189		5,583.16000	5.58316	5,941.890	11.30	0.87	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	370.69000	0.37069		446.12000	0.44612	370.690	11.34	0.15	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	1,128.41000	1.12841		1,012.60000	1.01260	1,128.410	13.09	0.31	0.00	0	912.00
R213	On 04/05/2023	Bond Future			11.73608	77.51392		11.63329	77.94929		12.01	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future			11.88574	79.11246		11.77802	79.55706		10.97	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future			12.05028	77.19367		11.93732	77.64746		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			11.93818	61.11503		11.86956	61.45684		16.68	0.00	173,383,340.11	2,837	15,325.00
R214	On 02/02/2023	Bond Future			12.07707	62.24053		12.00563	62.58986		17.63	0.00	176,576,383.61	2,837	71,030.00
R214	On 02/02/2023	Bond Future	11.10	Call	559.16000	0.55916		637.93000	0.63793	559.160	16.24	0.19	0.00	0	1,600.00
R214	On 02/02/2023	Bond Future	11.80	Call	1,691.18000	1.69118		1,854.55000	1.85455	1,691.180	17.27	0.42	0.00	0	1,600.00
R214	On 04/05/2023	Bond Future			12.18998	60.21001		12.11589	60.56710		18.32	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future			12.30467	61.45191		12.22789	61.81649		17.04	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future			12.42643	59.42200		12.34685	59.79417		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 :											5,772,503,272.05	58,367	1 925 222.00
Grand Total:											5,772,503,272.05	58,367	1 925 222.00