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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/10/2022

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 03/11/2022	Index Future	823.10500		823.10500		817.96200	817.96200			0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	838.41700		838.41700		833.21500	833.21500			0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	855.62300		855.62300		850.33700	850.33700			0.00	0.00	0	0.0
AL37	On 03/08/2023	Index Future	873.41500		873.41500		868.02700	868.02700			0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	891.37100		891.37100		885.87400	885.87400			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	938.47600		938.47600		930.92600	930.92600			0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	955.93400		955.93400		948.28500	948.28500			0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	975.55100		975.55100		967.77100	967.77100			0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	995.83700		995.83700		987.90500	987.90500			0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,016.31000		1,016.31000		1,008.21600	1,008.21600			0.00	0.00	0	0.0
ALBI	On 03/11/2022	Index Future	824.47400		824.47400		816.66400	816.66400			0.00	0.00	0	123.0
ALBI	On 02/02/2023	Index Future	839.81100		839.81100		831.89300	831.89300			0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future	857.04500		857.04500		848.98800	848.98800			0.00	0.00	0	0.0

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ALBI	On 03/08/2023	Index Future		874.86700	874.86700		866.65000	866.65000			0.00	0.00	0	0.0
ALBI	On 02/11/2023	Index Future		892.85300	892.85300		884.46800	884.46800			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		12.55277	71.58434		12.70245	70.90220			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		12.74608	72.93577		12.90210	72.24179			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future		12.91304	70.65662		13.07561	69.94890			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		13.08263	72.14429		13.25222	71.42192			0.00	0.00	0	0.0
ES33	On 02/11/2023	Bond Future		13.26910	69.84793		13.44625	69.11053			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		12.81504	69.64801		12.97471	68.81596			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		12.98422	70.96404		13.15032	70.11744			0.00	0.00	0	4,769.0
ES42	On 04/05/2023	Bond Future		13.13781	68.17631		13.31076	67.31278			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		13.28881	69.61297		13.46880	68.73149			0.00	0.00	0	0.0
ES42	On 02/11/2023	Bond Future		13.45414	66.79675		13.64188	65.89695			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		812.83200	812.83200		805.13500	805.13500			0.00	32,513,280.00	4	878.0
GOVI	On 02/02/2023	GOVI		827.95300	827.95300		820.14900	820.14900			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI		844.94300	844.94300		837.00200	837.00200			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		862.51400	862.51400		854.41500	854.41500			0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI		880.24600	880.24600		871.98100	871.98100			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future		166.41919	166.41919		166.24373	166.24373			0.00	0.00	0	7,182.0
I2025	On 02/02/2023	Bond Future		167.85116	167.85116		167.67480	167.67480			0.00	0.00	0	232.0
I2025	On 04/05/2023	Bond Future		171.34029	171.34029		171.16182	171.16182			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		173.17473	173.17473		172.99326	172.99326			0.00	0.00	0	0.0
I2025	On 02/11/2023	Bond Future		176.77275	176.77275		176.58751	176.58751			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		120.48045	120.48045		120.07006	120.07006			0.00	0.00	0	1,099.0
I2029	On 02/02/2023	Bond Future		122.75490	122.75490		122.33860	122.33860			0.00	0.00	0	728.0
I2029	On 04/05/2023	Bond Future		124.00209	124.00209		123.57819	123.57819			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	126.61026		126.61026		126.17787	126.17787			0.00	0.00	0	0.0
I2029	On 02/11/2023	Bond Future	127.88906		127.88906		127.44782	127.44782			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	113.60394		113.60394		112.78006	112.78006			0.00	0.00	0	1,415.0
I2033	On 02/02/2023	Bond Future	115.74866		115.74866		114.91090	114.91090			0.00	0.00	0	6,141.0
I2033	On 04/05/2023	Bond Future	116.76257		116.76257		115.90844	115.90844			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future	119.21846		119.21846		118.34671	118.34671			0.00	0.00	0	0.0
I2033	On 02/11/2023	Bond Future	120.25340		120.25340		119.36370	119.36370			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	127.50793		127.50793		126.59638	126.59638			0.00	0.00	0	5,628.0
I2038	On 02/02/2023	Bond Future	127.99164		127.99164		127.06464	127.06464			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future	130.65284		130.65284		129.70784	129.70784			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future	131.41069		131.41069		130.44648	130.44648			0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future	134.14102		134.14102		133.15664	133.15664			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	113.42778		113.42778		111.45891	111.45891			0.00	0.00	0	16,546.0
I2046	On 02/02/2023	Bond Future	115.56903		115.56903		113.56475	113.56475			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future	115.92233		115.92233		113.87746	113.87746			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future	118.36109		118.36109		116.27363	116.27363			0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future	118.69627		118.69627		116.56551	116.56551			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	116.10554		116.10554		114.00033	114.00033			0.00	0.00	0	12,564.0
I2050	On 02/02/2023	Bond Future	116.15610		116.15610		114.01281	114.01281			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future	118.57098		118.57098		116.38428	116.38428			0.00	0.00	0	0.0
I2050	On 03/08/2023	Bond Future	118.85395		118.85395		116.62184	116.62184			0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future	121.32333		121.32333		119.04484	119.04484			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	320.45900		320.45900		318.14200	318.14200			0.00	0.00	0	702.0
IGOV	On 02/02/2023	Index Future	326.49900		326.49900		324.15300	324.15300			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future	333.27600		333.27600		330.89100	330.89100			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future	340.28200		340.28200		337.85000	337.85000			0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future	347.35200		347.35200		344.86900	344.86900			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future	6.50500		93.49500		6.55500	93.44500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.51500		93.48500		6.61500	93.38500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.33000		92.67000		7.43500	92.56500			0.00	0.00	0	68.0
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.37500		92.62500		7.47500	92.52500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.92500		92.07500		8.09500	91.90500			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			7.97500		92.02500		8.13500	91.86500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.27500		91.72500		8.49500	91.50500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.34500		91.65500		8.59500	91.40500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.40000		91.60000		8.65000	91.35000			0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.41500		91.58500		8.68500	91.31500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.36500		91.63500		8.65500	91.34500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.43000		91.57000		8.72000	91.28000			0.00	0.00	0	0.0
R186	On 03/11/2022	Bond Future			9.32417		107.94035		9.51657	107.28111		5.39	0.00	188,895,612.50	1,750	63,188.0
R186	On 03/11/2022	Bond Future	8.23	Call	0.09000		0.00009		0.02000	0.00002	0.090	3.52	0.00	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	1,539.12000		1.53912	2,140.50000	2.14050		1,539.120	4.30	0.85	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.46448		104.65132		9.67178	103.98140		5.69	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			9.56067		106.80457		9.78513	106.12191		5.37	0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.65955		103.72198		9.90391	103.02545		5.14	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			9.78255		105.85471		10.05016	105.14390		4.72	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future	9.15	Call	1,156.72000		1.15672	921.59000	0.92159		1,156.720	4.26	0.37	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	1,363.25000		1.36325	1,648.72000	1.64872		1,363.250	4.82	0.37	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			336.02068		336.02068		335.89887	335.89887			0.00	0.00	0	831.0
R197	On 02/02/2023	Bond Future			333.45495		333.45495		333.33581	333.33581			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			340.38789		340.38789		340.26937	340.26937			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			338.36407		338.36407		338.24523	338.24523			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			345.39425		345.39425		345.27300	345.27300			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			247.39607		247.39607		247.28898	247.28898			0.00	0.00	0	6,206.0
R202	On 02/02/2023	Bond Future			247.33433		247.33433		247.22887	247.22887			0.00	0.00	0	460.0
R202	On 04/05/2023	Bond Future			252.47557		252.47557		252.37029	252.37029			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			252.90775		252.90775		252.80170	252.80170			0.00	0.00	0	0.0
R202	On 02/11/2023	Bond Future			258.16253		258.16253		258.05420	258.05420			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			7.30636		101.59724		7.36848	101.57830		0.44	0.00	0.00	0	11,802.0
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			10.79733		88.35485		10.93686	87.73173		9.05	0.00	265,064,550.00	3,000	62,294.0
R2030	On 03/11/2022	Bond Future	9.70	Call	0.05000		0.00005		0.02000	0.00002	0.050	5.32	0.00	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	23.85000		0.02385		10.98000	0.01098	23.850	5.91	0.04	0.00	0	500.0

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R2030	On 03/11/2022	Bond Future	11.57	Put	134.33000	0.13433		242.09000	0.24209	134.330	10.65	0.10	0.00	0	500.0	
R2030	On 02/02/2023	Bond Future			10.95335	85.99554		11.09970	85.36211		9.76	0.00	0.00	0	5,200.0	
R2030	On 02/02/2023	Bond Future	8.81	Call	58.36000	0.05836		44.83000	0.04483	58.360	10.02	0.03	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.08	Call	106.17000	0.10617		82.61000	0.08261	106.170	10.02	0.05	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	9.66	Put	6,162.58000	6.16258		6,734.74000	6.73474	6,162.580	9.73	0.87	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.83	Call	386.86000	0.38686		308.65000	0.30865	386.860	9.61	0.16	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	9.94	Put	5,011.26000	5.01126		5,553.66000	5.55366	5,011.260	9.54	0.82	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	11.16	Put	1,498.83000	1.49883		1,801.46000	1.80146	1,498.830	9.69	0.42	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	11.35	Call	2,904.78000	2.90478		2,532.86000	2.53286	2,904.780	9.86	0.65	0.00	0	5,000.0	
R2030	On 02/02/2023	Bond Future	11.55	Call	3,493.41000	3.49341		3,081.57000	3.08157	3,493.410	10.05	0.71	0.00	0	5,000.0	
R2030	On 04/05/2023	Bond Future			11.08683	87.76626		11.24051	87.12069		9.37	0.00	0.00	0	0.0	
R2030	On 04/05/2023	Bond Future	9.03	Call	237.75000	0.23775		193.63000	0.19363	237.750	9.34	0.09	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	9.58	Call	489.43000	0.48943		405.43000	0.40543	489.430	9.19	0.16	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	543.86000	0.54386		451.62000	0.45162	543.860	9.15	0.17	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	617.12000	0.61712		514.00000	0.51400	617.120	9.10	0.19	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	788.86000	0.78886		661.18000	0.66118	788.860	9.00	0.23	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	1,256.08000	1.25608		1,069.42000	1.06942	1,256.080	8.93	0.33	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	10.65	Call	1,611.15000	1.61115		1,386.38000	1.38638	1,611.150	9.00	0.39	0.00	0	350.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	2,016.15000	2.01615		2,317.11000	2.31711	2,016.150	9.45	0.42	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,604.07000	1.60407		1,860.26000	1.86026	1,604.070	9.70	0.35	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	1,136.34000	1.13634		1,334.05000	1.33405	1,136.340	10.11	0.27	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	777.51000	0.77751		923.82000	0.92382	777.510	10.58	0.19	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	12.57	Put	733.99000	0.73399		873.59000	0.87359	733.990	10.65	0.18	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future			11.22815	85.58641		11.39008	84.92766		9.03	0.00	0.00	0	0.0	
R2030	On 03/08/2023	Bond Future	10.40	Call	1,314.58000	1.31458		1,127.61000	1.12761	1,314.580	8.51	0.32	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	10.65	Call	1,663.87000	1.66387		1,440.51000	1.44051	1,663.870	8.54	0.38	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future	12.59	Put	1,076.60000	1.07660		1,246.72000	1.24672	1,076.600	10.04	0.23	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	12.89	Put	878.32000	0.87832		1,021.95000	1.02195	878.320	10.33	0.19	0.00	0	350.0	
R2030	On 02/11/2023	Bond Future			11.37490	87.34631		11.54552	86.67401		8.46	0.00	0.00	0	0.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 03/11/2022	Bond Future			11.26020	83.68581		11.39936	82.98943		10.80	0.00	0.00	0	171,147.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	0.00000	0.00000		0.00000	0.00000	0.000	8.23	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	8.23	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	8.23	0.00	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	0.09000	0.00009		0.05000	0.00005	0.090	7.89	0.00	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	6,069.02000	6.06902		6,765.13000	6.76513	6,069.020	7.73	1.00	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	5,793.45000	5.79345		6,489.41000	6.48941	5,793.450	7.69	1.00	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	1.18000	0.00118		0.55000	0.00055	1.180	7.65	0.00	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	4,010.31000	4.01031		4,701.33000	4.70133	4,010.310	7.42	0.98	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	3,646.84000	3.64684		4,332.82000	4.33282	3,646.840	7.64	0.97	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	55.57000	0.05557		30.17000	0.03017	55.570	8.05	0.07	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.45	Put	625.35000	0.62535		953.82000	0.95382	625.350	10.65	0.35	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	487.07000	0.48707		767.43000	0.76743	487.070	10.94	0.29	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	62.31000	0.06231		125.48000	0.12548	62.310	12.84	0.05	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future			11.41496	85.24511		11.56008	84.53695		11.35	0.00	0.00	0	18.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	46.26000	0.04626		34.59000	0.03459	46.260	10.67	0.02	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	69.31000	0.06931		52.29000	0.05229	69.310	10.67	0.03	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	9.92	Call	190.59000	0.19059		147.41000	0.14741	190.590	10.63	0.08	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	6,782.52000	6.78252		7,424.73000	7.42473	6,782.520	10.58	0.88	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	340.48000	0.34048		267.62000	0.26762	340.480	10.56	0.13	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	5,214.95000	5.21495		5,810.94000	5.81094	5,214.950	10.50	0.80	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	733.20000	0.73320		591.23000	0.59123	733.200	10.46	0.25	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	1,349.59000	1.34959		1,636.40000	1.63640	1,349.590	11.47	0.34	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	469.04000	0.46904		598.33000	0.59833	469.040	12.67	0.14	0.00	0	750.0	
R2032	On 04/05/2023	Bond Future			11.54536	82.83588		11.69682	82.11397		11.48	0.00	0.00	0	0.0	
R2032	On 04/05/2023	Bond Future	10.62	Call	1,063.69000	1.06369		897.21000	0.89721	1,063.690	10.72	0.27	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	11.37	Call	2,414.11000	2.41411		2,109.36000	2.10936	2,414.110	11.11	0.47	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	13.43	Put	626.61000	0.62661		747.49000	0.74749	626.610	13.50	0.14	0.00	0	400.0	
R2032	On 03/08/2023	Bond Future			11.67685	84.56137		11.83510	83.82472		10.62	0.00	0.00	0	2,600.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	3,764.76000	3.76476		3,373.86000	3.37386	3,764.760	10.53	0.57	0.00	0	5,000.0	
R2032	On 02/11/2023	Bond Future			11.82228	82.13969		11.98789	81.38791		10.34	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			11.59356	84.06987		11.73257	83.29150		12.16	0.00	235,395,636.00	2,800	63,733.0	
R2035	On 03/11/2022	Bond Future	9.82	Call	0.04000	0.00004		0.03000	0.00003	0.040	10.90	0.00	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.30	Call	2.12000	0.00212		1.30000	0.00130	2.120	10.85	0.00	0.00	0	976.0	
R2035	On 03/11/2022	Bond Future	10.57	Put	6,084.84000	6.08484		6,858.17000	6.85817	6,084.840	10.82	0.99	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.99	Put	3,641.25000	3.64125		4,371.87000	4.37187	3,641.250	11.07	0.89	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	11.05	Call	178.99000	0.17899		117.38000	0.11738	178.990	11.14	0.13	0.00	0	976.0	
R2035	On 03/11/2022	Bond Future	12.68	Put	48.21000	0.04821		103.26000	0.10326	48.210	13.77	0.04	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future			11.74652	85.63629		11.89114	84.84467		12.91	0.00	0.00	0	108,831.0	
R2035	On 02/02/2023	Bond Future	9.81	Call	67.48000	0.06748		50.43000	0.05043	67.480	11.68	0.03	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	9.89	Call	82.85000	0.08285		62.21000	0.06221	82.850	11.68	0.04	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	10.30	Call	217.64000	0.21764		167.74000	0.16774	217.640	11.69	0.08	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future	10.64	Call	435.44000	0.43544		343.17000	0.34317	435.440	11.70	0.15	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	10.66	Put	6,768.40000	6.76840		7,464.65000	7.46465	6,768.400	11.70	0.85	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.05	Call	899.71000	0.89971		729.26000	0.72926	899.710	11.76	0.26	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future	11.06	Put	4,828.46000	4.82846		5,447.25000	5.44725	4,828.460	11.77	0.73	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.98	Put	1,939.24000	1.93924		2,310.40000	2.31040	1,939.240	12.88	0.41	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	13.22	Put	491.44000	0.49144		624.52000	0.62452	491.440	14.75	0.13	0.00	0	976.0	
R2035	On 04/05/2023	Bond Future			11.86985	82.89158		12.02014	82.08452		13.16	0.00	0.00	0	0.0	
R2035	On 04/05/2023	Bond Future	9.85	Call	262.40000	0.26240		211.84000	0.21184	262.400	12.15	0.08	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	10.42	Call	620.83000	0.62083		513.47000	0.51347	620.830	12.15	0.16	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	10.60	Call	790.77000	0.79077		658.94000	0.65894	790.770	12.15	0.19	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	11.17	Call	1,561.46000	1.56146		1,331.73000	1.33173	1,561.460	12.14	0.33	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	2,002.77000	2.00277	2,310.49000	2.31049	2,002.770	13.43	0.34	0.00	0	388.0	
R2035	On	04/05/2023	Bond Future	13.18	Put	1,124.79000	1.12479	1,321.91000	1.32191	1,124.790	14.41	0.21	0.00	0	491.0	
R2035	On	03/08/2023	Bond Future			11.99568	84.61797	12.15212	83.79440		12.26	0.00	0.00	0	0.0	
R2035	On	02/11/2023	Bond Future			12.13610	81.85229	12.29911	81.01178		12.08	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			11.71416	80.27293	11.86816	79.40233		12.91	0.00	126,189,045.96	1,572	60,175.0	
R2037	On	02/02/2023	Bond Future			11.85553	77.51265	12.01544	76.62703		14.51	0.00	0.00	0	76,247.0	
R2037	On	02/02/2023	Bond Future	11.10	Call	845.92000	0.84592	666.81000	0.66681	845.920	13.28	0.25	0.00	0	636.0	
R2037	On	02/02/2023	Bond Future	11.97	Put	2,268.86000	2.26886	2,717.63000	2.71763	2,268.860	14.46	0.44	0.00	0	636.0	
R2037	On	04/05/2023	Bond Future			11.97866	79.10943	12.14464	78.20637		14.04	0.00	0.00	0	0.0	
R2037	On	04/05/2023	Bond Future	11.03	Call	1,201.43000	1.20143	995.11000	0.99511	1,201.430	12.95	0.27	0.00	0	400.0	
R2037	On	04/05/2023	Bond Future	11.78	Call	2,741.41000	2.74141	2,361.88000	2.36188	2,741.410	13.45	0.47	0.00	0	400.0	
R2037	On	04/05/2023	Bond Future	13.73	Put	838.48000	0.83848	1,006.67000	1.00667	838.480	16.17	0.16	0.00	0	400.0	
R2037	On	03/08/2023	Bond Future			12.10660	76.49915	12.27923	75.57754		13.82	0.00	0.00	0	0.0	
R2037	On	02/11/2023	Bond Future			12.23484	78.07222	12.41421	77.13171		12.92	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			11.79736	81.99284	11.94622	81.09190		13.58	0.00	478,018,257.20	5,830	55,485.0	
R2040	On	03/11/2022	Bond Future	10.60	Call	4.41000	0.00441	2.54000	0.00254	4.410	12.10	0.00	0.00	0	1,467.0	
R2040	On	03/11/2022	Bond Future	10.70	Call	8.67000	0.00867	5.00000	0.00500	8.670	12.09	0.01	0.00	0	1,078.0	
R2040	On	03/11/2022	Bond Future	11.20	Call	149.56000	0.14956	92.73000	0.09273	149.560	12.31	0.11	0.00	0	1,078.0	
R2040	On	03/11/2022	Bond Future	11.30	Call	236.14000	0.23614	150.13000	0.15013	236.140	12.43	0.15	0.00	0	1,467.0	
R2040	On	03/11/2022	Bond Future	12.52	Put	173.60000	0.17360	329.51000	0.32951	173.600	14.59	0.10	0.00	0	1,078.0	
R2040	On	02/02/2023	Bond Future			11.93468	79.01430	12.08920	78.09773		15.29	0.00	0.00	0	64,691.0	
R2040	On	02/02/2023	Bond Future	10.21	Call	124.21000	0.12421	91.93000	0.09193	124.210	13.83	0.05	0.00	0	388.0	
R2040	On	02/02/2023	Bond Future	10.96	Call	610.77000	0.61077	477.18000	0.47718	610.770	13.86	0.18	0.00	0	388.0	
R2040	On	02/02/2023	Bond Future	11.19	Call	906.96000	0.90696	720.39000	0.72039	906.960	13.87	0.25	0.00	0	621.0	
R2040	On	02/02/2023	Bond Future	12.07	Put	2,333.59000	2.33359	2,790.54000	2.79054	2,333.590	14.99	0.44	0.00	0	621.0	
R2040	On	02/02/2023	Bond Future	12.27	Put	1,884.36000	1.88436	2,280.65000	2.28065	1,884.360	15.33	0.37	0.00	0	388.0	
R2040	On	04/05/2023	Bond Future			12.05419	80.64216	12.21446	79.70761		14.80	0.00	0.00	0	0.0	
R2040	On	04/05/2023	Bond Future	10.17	Call	349.19000	0.34919	279.08000	0.27908	349.190	13.66	0.09	0.00	0	388.0	
R2040	On	04/05/2023	Bond Future	10.73	Call	801.99000	0.80199	657.95000	0.65795	801.990	13.66	0.18	0.00	0	486.0	
R2040	On	04/05/2023	Bond Future	10.92	Call	1,028.44000	1.02844	851.06000	0.85106	1,028.440	13.66	0.22	0.00	0	388.0	
R2040	On	04/05/2023	Bond Future	11.48	Call	2,008.84000	2.00884	1,708.93000	1.70893	2,008.840	13.88	0.36	0.00	0	486.0	
R2040	On	04/05/2023	Bond Future	12.78	Put	2,037.27000	2.03727	2,367.52000	2.36752	2,037.270	15.60	0.31	0.00	0	388.0	
R2040	On	04/05/2023	Bond Future	13.45	Put	1,219.61000	1.21961	1,440.62000	1.44062	1,219.610	16.63	0.20	0.00	0	486.0	
R2040	On	03/08/2023	Bond Future			12.17813	77.81343	12.34471	76.85966		14.61	0.00	0.00	0	0.0	
R2040	On	02/11/2023	Bond Future			12.30183	79.41353	12.47478	78.44022		13.67	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			11.76899	78.95833	11.93294	77.95048		14.30	0.00	12,238,541.15	155	74,360.0	

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	5.07000	0.00507		2.63000	0.00263	5.070	12.75	0.01	0.00	0	1,647.0
R2044	On 03/11/2022	Bond Future	11.30	Call	265.70000	0.26570		159.26000	0.15926	265.700	13.10	0.17	0.00	0	1,647.0
R2044	On 02/02/2023	Bond Future			11.89787	76.04844		12.06797	75.02295		16.13	0.00	0.00	0	31,719.0
R2044	On 02/02/2023	Bond Future	11.20	Call	986.27000	0.98627		764.54000	0.76454	986.270	14.63	0.26	0.00	0	1,300.0
R2044	On 02/02/2023	Bond Future	11.90	Call	2,726.90000	2.72690		2,258.52000	2.25852	2,726.900	15.52	0.52	0.00	0	1,300.0
R2044	On 02/02/2023	Bond Future	12.00	Put	2,440.01000	2.44001		2,961.11000	2.96111	2,440.010	15.68	0.45	0.00	0	4,000.0
R2044	On 04/05/2023	Bond Future			12.00950	77.61530		12.18582	76.56945		15.62	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future	11.75	Put	4,411.51000	4.41151		5,032.74000	5.03274	4,411.510	14.92	0.55	0.00	0	4,115.0
R2044	On 04/05/2023	Bond Future	12.00	Put	3,635.10000	3.63510		4,185.49000	4.18549	3,635.100	15.25	0.48	0.00	0	4,115.0
R2044	On 04/05/2023	Bond Future	12.25	Put	2,992.20000	2.99220		3,475.08000	3.47508	2,992.200	15.62	0.42	0.00	0	1,500.0
R2044	On 03/08/2023	Bond Future			12.12492	74.84876		12.30801	73.78145		15.45	0.00	0.00	0	0.0
R2044	On 02/11/2023	Bond Future			12.23972	76.38791		12.42965	75.29867		14.46	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			11.70126	77.83530		11.85497	76.86675		14.78	0.00	0.00	0	248,068.0
R2048	On 03/11/2022	Bond Future	10.60	Call	7.62000	0.00762		4.22000	0.00422	7.620	13.17	0.01	0.00	0	874.0
R2048	On 03/11/2022	Bond Future	11.30	Call	347.30000	0.34730		219.21000	0.21921	347.300	13.54	0.21	0.00	0	874.0
R2048	On 02/02/2023	Bond Future			11.82328	79.32242		11.98268	78.33701		15.74	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future	11.00	Call	801.22000	0.80122		625.06000	0.62506	801.220	14.28	0.22	0.00	0	2,542.0
R2048	On 02/02/2023	Bond Future	11.70	Call	2,426.91000	2.42691		2,021.03000	2.02103	2,426.910	15.23	0.47	0.00	0	2,542.0
R2048	On 04/05/2023	Bond Future			11.92850	76.49230		12.09368	75.48738		16.16	0.00	0.00	0	0.0
R2048	On 03/08/2023	Bond Future			12.03789	78.04789		12.20934	77.02232		15.08	0.00	0.00	0	0.0
R2048	On 02/11/2023	Bond Future			12.14836	75.23002		12.32625	74.18335		14.96	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			11.58036	64.81734		11.72902	64.09179		13.70	0.00	92,429,526.84	1,426	19,030.0
R209	On 03/11/2022	Bond Future	9.25	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.28	0.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	0.18000	0.00018		0.10000	0.00010	0.180	12.25	0.00	0.00	0	7,750.0
R209	On 03/11/2022	Bond Future	10.00	Put	8,489.59000	8.48959		9,215.06000	9.21506	8,489.590	12.25	1.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.90	Call	78.54000	0.07854		47.50000	0.04750	78.540	12.36	0.08	0.00	0	1,136.0
R209	On 03/11/2022	Bond Future	11.00	Put	3,076.90000	3.07690		3,753.35000	3.75335	3,076.900	12.49	0.89	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.50	Call	814.03000	0.81403		574.98000	0.57498	814.030	13.23	0.44	0.00	0	1,136.0
R209	On 03/11/2022	Bond Future	12.00	Put	336.55000	0.33655		568.05000	0.56805	336.550	14.18	0.22	0.00	0	7,750.0
R209	On 02/02/2023	Bond Future			11.71232	66.02501		11.86625	65.28698		14.60	0.00	0.00	0	2,066.0
R209	On 04/05/2023	Bond Future			11.82375	64.22956		11.98319	63.47693		14.85	0.00	110,795,991.00	1,725	2,975.0
R209	On 04/05/2023	Bond Future	10.00	Call	309.29000	0.30929		247.46000	0.24746	309.290	13.71	0.10	0.00	0	7,500.0
R209	On 04/05/2023	Bond Future	11.00	Put	5,284.91000	5.28491		5,844.69000	5.84469	5,284.910	13.71	0.70	112,463,390.12	2,500	10,000.0
R209	On 04/05/2023	Bond Future	12.50	Put	1,679.66000	1.67966		1,951.58000	1.95158	1,679.660	15.61	0.32	0.00	0	7,500.0
R209	On 03/08/2023	Bond Future			11.93467	65.56744		12.09989	64.79938		13.87	0.00	0.00	0	0.0
R209	On 02/11/2023	Bond Future			12.05490	63.76377		12.22630	62.97990		13.63	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			228.29558		228.29558		227.62888	227.62888			0.00	0.00	0	430.0
R210	On 02/02/2023	Bond Future			232.60553		232.60553		231.92955	231.92955			0.00	0.00	0	300.0
R210	On 04/05/2023	Bond Future			234.33381		234.33381		233.64594	233.64594			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			239.26304		239.26304		238.56145	238.56145			0.00	0.00	0	0.0
R210	On 02/11/2023	Bond Future			241.01434		241.01434		240.29839	240.29839			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			11.13751		79.25719		11.28192	78.60506		10.36	0.00	0.00	0	33,626.0
R213	On 03/11/2022	Bond Future	9.13	Call	0.00000		0.00000		0.00000	0.00000	0.000	6.93	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	6.93	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	6,187.74000		6.18774		6,839.86000	6.83986	6,187.740	6.51	1.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	5,490.63000		5.49063		6,142.73000	6.14273	5,490.630	6.33	1.00	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	4,458.99000		4.45899		5,110.86000	5.11086	4,458.990	6.07	1.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	3,588.99000		3.58899		4,239.76000	4.23976	3,588.990	5.84	1.00	0.00	0	200.0
R213	On 02/02/2023	Bond Future			11.29775		80.73393		11.44861	80.07082		10.75	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	50.77000		0.05077		38.13000	0.03813	50.770	10.58	0.03	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	6,250.51000		6.25051		6,851.68000	6.85168	6,250.510	10.32	0.88	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	4,831.50000		4.83150		5,392.21000	5.39221	4,831.500	10.14	0.81	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	559.59000		0.55959		445.36000	0.44536	559.590	10.10	0.21	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	713.96000		0.71396		895.09000	0.89509	713.960	11.58	0.22	0.00	0	912.0
R213	On 04/05/2023	Bond Future			11.42530		78.84002		11.58286	78.16406		10.78	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			11.55653		80.48166		11.72144	79.79191		9.93	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future			11.70716		78.58279		11.88005	77.87885		9.71	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			11.69809		62.32456		11.85683	61.52058		14.84	0.00	236,085,433.28	3,788	24,788.0
R214	On 02/02/2023	Bond Future			11.82539		63.48581		11.98978	62.66781		15.83	0.00	0.00	0	64,507.0
R214	On 02/02/2023	Bond Future	11.10	Call	783.06000		0.78306		612.12000	0.61212	783.060	14.49	0.26	0.00	0	1,600.0
R214	On 02/02/2023	Bond Future	11.80	Call	2,205.57000		2.20557		1,840.00000	1.84000	2,205.570	15.49	0.51	0.00	0	1,600.0
R214	On 04/05/2023	Bond Future			11.92735		61.49134		12.09732	60.65714		16.20	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future			12.03016		62.77199		12.20610	61.92061		15.14	0.00	0.00	0	0.0
R214	On 02/11/2023	Bond Future			12.14339		60.76284		12.32565	59.89395		14.97	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 :											1,890,089,264.05	24,550	1 494 043.0
Grand Total:											1,890,089,264.05	24,550	1 494 043.0