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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/10/2022

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	825.73800	825.73800	826.75100	826.75100	826.75100	826.75100			0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	840.99600	840.99600	842.09400	842.09400	842.09400	842.09400			0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	858.15200	858.15200	859.21700	859.21700	859.21700	859.21700			0.00	0.00	0	0.0
AL37	On 03/08/2023	Index Future	875.84300	875.84300	877.20300	877.20300	877.20300	877.20300			0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	893.94000	893.94000	895.67100	895.67100	895.67100	895.67100			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	935.67300	935.67300	936.86900	936.86900	936.86900	936.86900			0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	952.96300	952.96300	954.25600	954.25600	954.25600	954.25600			0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	972.40300	972.40300	973.65900	973.65900	973.65900	973.65900			0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	992.44900	992.44900	994.04100	994.04100	994.04100	994.04100			0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,012.95600	1,012.95600	1,014.96900	1,014.96900	1,014.96900	1,014.96900			0.00	0.00	0	0.0
ALBI	On 03/11/2022	Index Future	821.03900	821.03900	821.52200	821.52200	821.52200	821.52200			0.00	0.00	0	108.0
ALBI	On 02/02/2023	Index Future	836.21000	836.21000	836.76800	836.76800	836.76800	836.76800			0.00	0.00	0	17.0
ALBI	On 04/05/2023	Index Future	853.26900	853.26900	853.78300	853.78300	853.78300	853.78300			0.00	0.00	0	0.0

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
ALBI	On 03/08/2023	Index Future		870.85900	870.85900		871.65500	871.65500			0.00	0.00	0	0.0
ALBI	On 02/11/2023	Index Future		888.85300	888.85300		890.00700	890.00700			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		12.63995	71.18592		12.65175	71.13223			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		12.83886	72.52193		12.84996	72.47264			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future		13.01180	70.22550		13.02452	70.17024			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		13.18874	71.69110		13.19660	71.65769			0.00	0.00	0	0.0
ES33	On 02/11/2023	Bond Future		13.37806	69.39309		13.37951	69.38706			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		12.85895	69.41751		12.90077	69.19917			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		13.03168	70.72034		13.07421	70.50318			0.00	0.00	0	4,769.0
ES42	On 04/05/2023	Bond Future		13.18909	67.91833		13.23437	67.69190			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		13.34483	69.33652		13.38738	69.12782			0.00	0.00	0	0.0
ES42	On 02/11/2023	Bond Future		13.51097	66.52220		13.54960	66.33666			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI		809.37800	809.37800		809.90100	809.90100			0.00	898,409,580.00	111	48.0
GOVI	On 02/02/2023	GOVI		824.33400	824.33400		824.93200	824.93200			0.00	915,010,740.00	111	818.0
GOVI	On 04/05/2023	GOVI		841.15000	841.15000		841.70600	841.70600			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		858.49100	858.49100		859.32500	859.32500			0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI		876.22900	876.22900		877.41700	877.41700			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future		165.81705	165.81705		165.90566	165.90566			0.00	37,972,104.45	229	3,084.0
I2025	On 02/02/2023	Bond Future		167.22123	167.22123		167.32372	167.32372			0.00	38,293,661.67	229	4,226.0
I2025	On 04/05/2023	Bond Future		170.67707	170.67707		170.77020	170.77020			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		172.47457	172.47457		172.62273	172.62273			0.00	0.00	0	0.0
I2025	On 02/11/2023	Bond Future		176.07657	176.07657		176.29592	176.29592			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 03/11/2022	Bond Future		118.64326	118.64326		118.59904	118.59904			0.00	20,643,927.24	174	912.0
I2029	On 02/02/2023	Bond Future		120.86997	120.86997		120.83390	120.83390			0.00	21,031,374.78	174	1,086.0
I2029	On 04/05/2023	Bond Future		122.06605	122.06605		122.02042	122.02042			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 03/08/2023	Bond Future		124.61146	124.61146		124.60415	124.60415			0.00	0.00	0	0.0
I2029	On 02/11/2023	Bond Future		125.87035	125.87035		125.91008	125.91008			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2033	On 03/11/2022	Bond Future		112.83134	112.83134		113.04397	113.04397			0.00	451,325.36	4	590.0
I2033	On 02/02/2023	Bond Future		114.94896	114.94896		115.17421	115.17421			0.00	459,795.84	4	6,990.0
I2033	On 04/05/2023	Bond Future		115.93486	115.93486		116.15635	116.15635			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future		118.35233	118.35233		118.61588	118.61588			0.00	0.00	0	0.0
I2033	On 02/11/2023	Bond Future		119.38960	119.38960		119.70341	119.70341			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 03/11/2022	Bond Future		125.37997	125.37997		126.32787	126.32787			0.00	0.00	0	1,300.0
I2038	On 02/02/2023	Bond Future		125.81171	125.81171		126.78653	126.78653			0.00	0.00	0	2,770.0
I2038	On 04/05/2023	Bond Future		128.41240	128.41240		129.39864	129.39864			0.00	0.00	0	1,718.0
I2038	On 03/08/2023	Bond Future		129.10864	129.10864		130.15507	130.15507			0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future		131.80508	131.80508		132.92489	132.92489			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		110.69371	110.69371		111.90852	111.90852			0.00	0.00	0	8,487.0
I2046	On 02/02/2023	Bond Future		112.77113	112.77113		114.01725	114.01725			0.00	0.00	0	9,274.0
I2046	On 04/05/2023	Bond Future		113.05682	113.05682		114.31992	114.31992			0.00	0.00	0	5,004.0
I2046	On 03/08/2023	Bond Future		115.41473	115.41473		116.74116	116.74116			0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future		115.71400	115.71400		117.11145	117.11145			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		112.96462	112.96462		113.52167	113.52167			0.00	0.00	0	1,583.0
I2050	On 02/02/2023	Bond Future		112.94442	112.94442		113.52019	113.52019			0.00	0.00	0	7,774.0
I2050	On 04/05/2023	Bond Future		115.27890	115.27890		115.85867	115.85867			0.00	0.00	0	3,582.0
I2050	On 03/08/2023	Bond Future		115.47950	115.47950		116.10658	116.10658			0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future		117.89124	117.89124		118.57751	118.57751			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		316.68600	316.68600		317.70400	317.70400			0.00	0.00	0	411.0
IGOV	On 02/02/2023	Index Future		322.61600	322.61600		323.67900	323.67900			0.00	0.00	0	291.0
IGOV	On 04/05/2023	Index Future		329.27400	329.27400		330.33700	330.33700			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future		336.13700	336.13700		337.32800	337.32800			0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future		343.15600	343.15600		344.50300	344.50300			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future		6.45500	93.54500		6.46500	93.53500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future		6.56000	93.44000		6.54000	93.46000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		7.33500	92.66500		7.34500	92.65500			0.00	0.00	0	68.0
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future		7.40000	92.60000		7.40000	92.60000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future		7.86000	92.14000		7.88000	92.12000			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			7.92500		92.07500		7.91500	92.08500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.25000		91.75000		8.23000	91.77000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.29500		91.70500		8.28000	91.72000			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.35500		91.64500		8.33500	91.66500			0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.35000		91.65000		8.34000	91.66000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.33000		91.67000		8.31000	91.69000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.40000		91.60000		8.39000	91.61000			0.00	0.00	0	0.0
R186	On 03/11/2022	Bond Future			9.22475		108.28307		9.18474	108.42139		5.87	0.00	126,041,493.48	1,164	37,139.0
R186	On 03/11/2022	Bond Future	8.23	Call	0.00000		0.00000		0.02000	0.00002	0.000	3.76	0.00	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	1,212.29000		1.21229		1,112.23000	1.11223	1,212.290	5.27	0.82	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.36086		104.98823		9.31519	105.13716		6.24	0.00	51,969,173.85	495	65,826.0
R186	On 04/05/2023	Bond Future			9.45270		107.13499		9.40558	107.27960		5.37	0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.54882		104.03957		9.48558	104.22151		5.30	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			9.65702		106.19030		9.57214	106.41801		4.54	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future	9.15	Call	1,245.74000		1.24574		1,339.58000	1.33958	1,245.740	4.25	0.39	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	1,248.24000		1.24824		1,174.71000	1.17471	1,248.240	4.92	0.34	0.00	0	1,715.0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 03/11/2022	Bond Future			335.34049		335.34049		335.77227	335.77227			0.00	3,688,745.39	11	538.0
R197	On 02/02/2023	Bond Future			332.72573		332.72573		333.19045	333.19045			0.00	3,659,983.03	11	294.0
R197	On 04/05/2023	Bond Future			339.60256		339.60256		340.05397	340.05397			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			337.52730		337.52730		338.08980	338.08980			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			344.57679		344.57679		345.28528	345.28528			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			247.42733		247.42733		247.33202	247.33202			0.00	0.00	0	5,616.0
R202	On 02/02/2023	Bond Future			247.33925		247.33925		247.26058	247.26058			0.00	0.00	0	6,655.0
R202	On 04/05/2023	Bond Future			252.45066		252.45066		252.35335	252.35335			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			252.85091		252.85091		252.82858	252.82858			0.00	0.00	0	0.0
R202	On 02/11/2023	Bond Future			258.13156		258.13156		258.20888	258.20888			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			7.28336		101.60425		7.28969	101.60232		0.38	0.00	41,048,117.00	404	8,432.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 03/11/2022	Bond Future			10.83429		88.18923		10.81022	88.29704		9.65	0.00	805,696,805.28	9,136	46,703.0
R2030	On 03/11/2022	Bond Future	9.70	Call	0.00000		0.00000		0.00000	0.00000	0.000	5.52	0.00	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	11.27000		0.01127		16.61000	0.01661	11.270	7.62	0.02	0.00	0	500.0

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R2030	On 03/11/2022	Bond Future	11.57	Put	64.52000	0.06452		66.08000	0.06608	64.520	11.89	0.07	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			10.99448	85.81692		10.96764	85.93343		10.60	0.00	784,280,831.88	9,139	86,392.0
R2030	On 02/02/2023	Bond Future	8.81	Call	59.68000	0.05968		65.11000	0.06511	59.680	10.91	0.03	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	104.49000	0.10449		113.09000	0.11309	104.490	10.85	0.05	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.66	Put	6,322.58000	6.32258	6,224.94000	6.22494	6,322.580	10.43	0.88	0.00	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	363.55000	0.36355	386.75000	0.38675	363.550	10.30	0.15	0.00	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.94	Put	5,163.07000	5.16307	5,072.92000	5.07292	5,163.070	10.22	0.83	0.00	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	11.16	Put	1,646.92000	1.64692	1,606.31000	1.60631	1,646.920	10.75	0.43	0.00	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	11.35	Call	2,862.03000	2.86203	2,944.84000	2.94484	2,862.030	10.93	0.63	0.00	0.00	0	5,000.0
R2030	On 02/02/2023	Bond Future	11.55	Call	3,435.39000	3.43539	3,524.60000	3.52460	3,435.390	11.15	0.69	0.00	0.00	0	5,000.0
R2030	On 04/05/2023	Bond Future			11.13266	87.57309		11.10589	87.68586		10.10	0.00	0.00	0	0.0
R2030	On 04/05/2023	Bond Future	9.03	Call	263.85000	0.26385	276.89000	0.27689	263.850	10.11	0.09	0.00	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	9.58	Call	507.57000	0.50757	529.51000	0.52951	507.570	9.84	0.16	0.00	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	9.67	Call	561.81000	0.56181	585.55000	0.58555	561.810	9.80	0.17	0.00	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	9.78	Call	635.05000	0.63505	661.11000	0.66111	635.050	9.75	0.19	0.00	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	10.00	Call	805.26000	0.80526	836.39000	0.83639	805.260	9.64	0.23	0.00	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	10.42	Call	1,308.07000	1.30807	1,351.32000	1.35132	1,308.070	9.76	0.33	0.00	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	10.65	Call	1,666.90000	1.66690	1,717.25000	1.71725	1,666.900	9.86	0.39	0.00	0.00	0	350.0
R2030	On 04/05/2023	Bond Future	11.34	Put	2,251.84000	2.25184	2,210.01000	2.21001	2,251.840	10.40	0.43	0.00	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	11.62	Put	1,821.03000	1.82103	1,786.36000	1.78636	1,821.030	10.67	0.37	0.00	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	12.04	Put	1,317.44000	1.31744	1,291.80000	1.29180	1,317.440	11.08	0.28	0.00	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	12.50	Put	922.15000	0.92215	904.09000	0.90409	922.150	11.56	0.21	0.00	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	12.57	Put	873.22000	0.87322	856.13000	0.85613	873.220	11.63	0.20	0.00	0.00	0	350.0
R2030	On 03/08/2023	Bond Future			11.28044	85.37298		11.24525	85.51654		9.56	0.00	0.00	0	0.0
R2030	On 03/08/2023	Bond Future	10.40	Call	1,344.53000	1.34453	1,394.53000	1.39453	1,344.530	9.08	0.31	0.00	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	1,703.77000	1.70377	1,762.17000	1.76217	1,703.770	9.17	0.37	0.00	0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	1,242.83000	1.24283	1,212.60000	1.21260	1,242.830	10.79	0.24	0.00	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	1,023.76000	1.02376	998.64000	0.99864	1,023.760	11.08	0.21	0.00	0.00	0	350.0
R2030	On 02/11/2023	Bond Future			11.42760	87.13794		11.38177	87.31911		7.88	0.00	0.00	0	0.0
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2032	On 03/11/2022	Bond Future			11.32296	83.37077		11.29900	83.49086		11.86	0.00	649,875,152.15	7,795	115,422.0
R2032	On 03/11/2022	Bond Future	9.31	Call	0.00000	0.00000	0.00000	0.00000	0.000	10.48	0.00	0.00	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	9.36	Call	0.00000	0.00000	0.00000	0.00000	0.000	10.37	0.00	0.00	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	9.46	Call	0.00000	0.00000	0.00000	0.00000	0.000	10.15	0.00	0.00	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	9.92	Call	0.00000	0.00000	0.00000	0.00000	0.000	9.11	0.00	0.00	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	10.11	Put	6,383.56000	6.38356	6,263.48000	6.26348	6,383.560	8.68	1.00	0.00	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.16	Put	6,107.72000	6.10772	5,987.65000	5.98765	6,107.720	8.56	1.00	0.00	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.21	Call	0.02000	0.00002	0.05000	0.00005	0.020	8.45	0.00	0.00	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	10.49	Put	4,317.71000	4.31771	4,199.23000	4.19923	4,317.710	9.30	1.00	0.00	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.56	Put	3,947.36000	3.94736	3,830.59000	3.83059	3,947.360	9.57	0.99	0.00	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.67	Call	20.47000	0.02047	28.84000	0.02884	20.470	10.01	0.03	0.00	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	11.45	Put	581.43000	0.58143	562.09000	0.56209	581.430	12.41	0.38	0.00	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	426.53000	0.42653		414.79000	0.41479	426.530	12.68	0.30	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	26.19000	0.02619		27.81000	0.02781	26.190	14.49	0.03	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future			11.48244	84.91480		11.45611	85.04348		12.57	0.00	661,910,866.00	7,795	102,401.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	51.60000	0.05160		56.57000	0.05657	51.600	11.90	0.03	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	75.78000	0.07578		82.60000	0.08260	75.780	11.90	0.04	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	9.92	Call	194.73000	0.19473		209.34000	0.20934	194.730	11.80	0.08	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	7,114.56000	7.11456		7,006.63000	7.00663	7,114.560	11.74	0.88	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	341.13000	0.34113		363.65000	0.36365	341.130	11.73	0.13	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	5,538.04000	5.53804		5,441.39000	5.44139	5,538.040	11.66	0.81	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	741.14000	0.74114		780.47000	0.78047	741.140	11.78	0.24	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	1,598.19000	1.59819		1,561.30000	1.56130	1,598.190	13.00	0.37	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	593.59000	0.59359		580.08000	0.58008	593.590	14.21	0.17	0.00	0	750.0	
R2032	On 04/05/2023	Bond Future			11.61802	82.48850		11.59172	82.61401		12.70	0.00	0.00	0	0.0	
R2032	On 04/05/2023	Bond Future	10.62	Call	1,145.17000	1.14517		1,185.43000	1.18543	1,145.170	11.99	0.27	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	11.37	Call	2,506.32000	2.50632		2,571.69000	2.57169	2,506.320	12.57	0.46	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	13.43	Put	821.25000	0.82125		806.69000	0.80669	821.250	15.01	0.16	0.00	0	400.0	
R2032	On 03/08/2023	Bond Future			11.75610	84.19136		11.72280	84.34656		11.44	0.00	0.00	0	2,600.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	3,790.20000	3.79020		3,882.21000	3.88221	3,790.200	11.58	0.55	0.00	0	5,000.0	
R2032	On 02/11/2023	Bond Future			11.90322	81.77112		11.86107	81.96278		9.88	0.00	0.00	0	0.0	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On 03/11/2022	Bond Future			11.67702	83.60127		11.67832	83.59400		13.53	0.00	73,987,123.95	885	19,890.0	
R2035	On 03/11/2022	Bond Future	9.82	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.83	0.00	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.30	Call	0.09000	0.00009		0.14000	0.00014	0.090	12.50	0.00	0.00	0	976.0	
R2035	On 03/11/2022	Bond Future	10.57	Put	6,541.58000	6.54158		6,549.26000	6.54926	6,541.580	12.31	1.00	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.99	Put	4,007.76000	4.00776		4,020.60000	4.02060	4,007.760	12.45	0.96	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	11.05	Call	50.18000	0.05018		57.50000	0.05750	50.180	12.52	0.05	0.00	0	976.0	
R2035	On 03/11/2022	Bond Future	12.68	Put	17.28000	0.01728		21.26000	0.02126	17.280	15.13	0.02	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future			11.83520	85.14956		11.83539	85.14853		14.29	0.00	75,357,360.60	885	160,253.0	
R2035	On 02/02/2023	Bond Future	9.81	Call	70.82000	0.07082		72.77000	0.07277	70.820	13.04	0.03	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	9.89	Call	86.23000	0.08623		88.47000	0.08847	86.230	13.04	0.04	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	10.30	Call	217.83000	0.21783		222.01000	0.22201	217.830	13.06	0.08	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future	10.64	Call	425.26000	0.42526		431.45000	0.43145	425.260	13.07	0.14	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	10.66	Put	7,243.90000	7.24390		7,251.24000	7.25124	7,243.900	13.07	0.85	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.05	Call	897.25000	0.89725		906.18000	0.90618	897.250	13.38	0.25	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future	11.06	Put	5,312.00000	5.31200		5,322.02000	5.32202	5,312.000	13.39	0.74	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.98	Put	2,303.07000	2.30307		2,315.91000	2.31591	2,303.070	14.63	0.44	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	13.22	Put	639.15000	0.63915		647.77000	0.64777	639.150	16.51	0.15	0.00	0	976.0	
R2035	On 04/05/2023	Bond Future			11.96402	82.38454		11.96530	82.37768		14.73	0.00	0.00	0	0.0	
R2035	On 04/05/2023	Bond Future	9.85	Call	322.47000	0.32247		325.21000	0.32521	322.470	13.70	0.09	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	10.42	Call	703.14000	0.70314		707.23000	0.70723	703.140	13.70	0.17	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	10.60	Call	876.96000	0.87696		881.44000	0.88144	876.960	13.70	0.20	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	11.17	Call	1,672.08000	1.67208		1,677.47000	1.67747	1,672.080	13.85	0.32	0.00	0	491.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On	04/05/2023	Bond Future	12.46	Put	2,501.11000	2.50111	2,512.47000	2.51247	2,501.110	15.35	0.37	0.00	0	388.0	
R2035	On	04/05/2023	Bond Future	13.18	Put	1,491.62000	1.49162	1,501.06000	1.50106	1,491.620	16.34	0.24	0.00	0	491.0	
R2035	On	03/08/2023	Bond Future			12.09666	84.08499	12.09286	84.10496		13.27	0.00	0.00	0	0.0	
R2035	On	02/11/2023	Bond Future			12.23957	81.31733	12.22924	81.37051		11.61	0.00	0.00	0	0.0	
R2035	On	28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2037	On	03/11/2022	Bond Future			11.84485	79.53317	11.84103	79.55465		14.43	0.00	13,520,638.90	170	27,230.0	
R2037	On	02/02/2023	Bond Future			11.99304	76.75018	11.98797	76.77809		16.10	0.00	13,277,781.14	173	116,605.0	
R2037	On	02/02/2023	Bond Future	11.10	Call	753.16000	0.75316	767.92000	0.76792	753.160	14.85	0.22	0.00	0	636.0	
R2037	On	02/02/2023	Bond Future	11.97	Put	2,726.29000	2.72629	2,725.04000	2.72504	2,726.290	16.05	0.49	0.00	0	636.0	
R2037	On	04/05/2023	Bond Future			12.12332	78.32149	12.11908	78.34441		15.77	0.00	0.00	0	0.0	
R2037	On	04/05/2023	Bond Future	11.03	Call	1,234.45000	1.23445	1,247.21000	1.24721	1,234.450	14.70	0.26	0.00	0	400.0	
R2037	On	04/05/2023	Bond Future	11.78	Call	2,736.73000	2.73673	2,755.71000	2.75571	2,736.730	15.48	0.44	0.00	0	400.0	
R2037	On	04/05/2023	Bond Future	13.73	Put	1,201.42000	1.20142	1,204.28000	1.20428	1,201.420	18.29	0.19	0.00	0	400.0	
R2037	On	03/08/2023	Bond Future			12.25984	75.68023	12.25062	75.72913		15.09	0.00	0.00	0	0.0	
R2037	On	02/11/2023	Bond Future			12.39243	77.24500	12.37693	77.32577		12.71	0.00	0.00	0	0.0	
R2037	On	31/01/2037	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2040	On	06/10/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2040	On	03/11/2022	Bond Future			11.89856	81.37858	11.89470	81.40187		15.19	0.00	891,420,965.32	10,954	18,301.0	
R2040	On	03/11/2022	Bond Future	10.60	Call	0.18000	0.00018	0.29000	0.00029	0.180	13.78	0.00	0.00	0	1,467.0	
R2040	On	03/11/2022	Bond Future	10.70	Call	0.48000	0.00048	0.72000	0.00072	0.480	13.70	0.00	0.00	0	1,078.0	
R2040	On	03/11/2022	Bond Future	11.20	Call	38.71000	0.03871	46.50000	0.04650	38.710	14.24	0.04	0.00	0	1,078.0	
R2040	On	03/11/2022	Bond Future	11.30	Call	74.49000	0.07449	86.70000	0.08670	74.490	14.39	0.07	0.00	0	1,467.0	
R2040	On	03/11/2022	Bond Future	12.52	Put	126.42000	0.12642	139.12000	0.13912	126.420	16.68	0.09	0.00	0	1,078.0	
R2040	On	02/02/2023	Bond Future			12.04140	78.37946	12.03635	78.40931		16.99	0.00	858,568,604.84	10,954	108,497.0	
R2040	On	02/02/2023	Bond Future	10.21	Call	125.23000	0.12523	129.73000	0.12973	125.230	15.51	0.05	0.00	0	388.0	
R2040	On	02/02/2023	Bond Future	10.96	Call	580.29000	0.58029	593.27000	0.59327	580.290	15.54	0.17	0.00	0	388.0	
R2040	On	02/02/2023	Bond Future	11.19	Call	881.95000	0.88195	898.61000	0.89861	881.950	15.78	0.23	0.00	0	621.0	
R2040	On	02/02/2023	Bond Future	12.07	Put	2,810.00000	2.81000	2,809.41000	2.80941	2,810.000	17.12	0.47	0.00	0	621.0	
R2040	On	02/02/2023	Bond Future	12.27	Put	2,314.17000	2.31417	2,315.40000	2.31540	2,314.170	17.48	0.41	0.00	0	388.0	
R2040	On	04/05/2023	Bond Future			12.16670	79.98425	12.16243	80.00906		16.65	0.00	0.00	0	0.0	
R2040	On	04/05/2023	Bond Future	10.17	Call	418.60000	0.41860	425.22000	0.42522	418.600	15.48	0.10	0.00	0	388.0	
R2040	On	04/05/2023	Bond Future	10.73	Call	888.23000	0.88823	899.10000	0.89910	888.230	15.49	0.19	0.00	0	486.0	
R2040	On	04/05/2023	Bond Future	10.92	Call	1,114.52000	1.11452	1,126.98000	1.12698	1,114.520	15.49	0.22	0.00	0	388.0	
R2040	On	04/05/2023	Bond Future	11.48	Call	2,064.69000	2.06469	2,082.11000	2.08211	2,064.690	15.71	0.35	0.00	0	486.0	
R2040	On	04/05/2023	Bond Future	12.78	Put	2,524.82000	2.52482	2,525.86000	2.52586	2,524.820	17.46	0.34	0.00	0	388.0	
R2040	On	04/05/2023	Bond Future	13.45	Put	1,577.82000	1.57782	1,580.45000	1.58045	1,577.820	18.50	0.23	0.00	0	486.0	
R2040	On	03/08/2023	Bond Future			12.29770	77.12694	12.28870	77.17828		16.16	0.00	0.00	0	0.0	
R2040	On	02/11/2023	Bond Future			12.42442	78.72162	12.40946	78.80553		14.12	0.00	0.00	0	0.0	
R2040	On	31/01/2040	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2044	On	03/11/2022	Bond Future			11.87164	78.32468	11.87779	78.28699		16.02	0.00	76,288,238.32	974	49,314.0	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
R2044	On 03/11/2022	Bond Future	10.60	Call	0.22000	0.00022		0.32000	0.00032	0.220	14.52	0.00	0.00	0	1,647.0
R2044	On 03/11/2022	Bond Future	11.30	Call	86.94000	0.08694		95.34000	0.09534	86.940	15.17	0.08	0.00	0	1,647.0
R2044	On 02/02/2023	Bond Future			12.00594	75.39420		12.01135	75.36169		17.94	0.00	73,433,950.80	974	78,048.0
R2044	On 02/02/2023	Bond Future	11.20	Call	958.25000	0.95825		960.23000	0.96023	958.250	16.67	0.25	0.00	0	1,300.0
R2044	On 02/02/2023	Bond Future	11.90	Call	2,593.40000	2.59340		2,591.16000	2.59116	2,593.400	17.76	0.48	0.00	0	1,300.0
R2044	On 02/02/2023	Bond Future	12.00	Put	2,939.01000	2.93901		2,968.33000	2.96833	2,939.010	17.94	0.48	0.00	0	4,000.0
R2044	On 04/05/2023	Bond Future			12.12323	76.93789		12.12976	76.89931		17.59	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future	11.75	Put	5,180.82000	5.18082		5,212.35000	5.21235	5,180.820	17.22	0.57	0.00	0	4,115.0
R2044	On 04/05/2023	Bond Future	12.00	Put	4,370.65000	4.37065		4,400.12000	4.40012	4,370.650	17.59	0.50	0.00	0	4,115.0
R2044	On 04/05/2023	Bond Future	12.25	Put	3,683.86000	3.68386		3,711.20000	3.71120	3,683.860	17.99	0.44	0.00	0	1,500.0
R2044	On 03/08/2023	Bond Future			12.24550	74.14294		12.24797	74.12860		17.28	0.00	0.00	0	0.0
R2044	On 02/11/2023	Bond Future			12.36333	75.67594		12.36059	75.69159		15.78	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2048	On 03/11/2022	Bond Future			11.81013	77.14703		11.81119	77.14039		16.58	0.00	55,314,420.51	717	86,316.0
R2048	On 03/11/2022	Bond Future	10.60	Call	0.39000	0.00039		0.57000	0.00057	0.390	15.04	0.00	0.00	0	874.0
R2048	On 03/11/2022	Bond Future	11.30	Call	122.31000	0.12231		135.90000	0.13590	122.310	15.70	0.10	0.00	0	874.0
R2048	On 02/02/2023	Bond Future			11.93772	78.61263		11.93785	78.61183		17.55	0.00	56,365,255.71	717	239,201.0
R2048	On 02/02/2023	Bond Future	11.00	Call	751.13000	0.75113		760.00000	0.76000	751.130	16.06	0.20	0.00	0	2,542.0
R2048	On 02/02/2023	Bond Future	11.70	Call	2,233.91000	2.23391		2,246.87000	2.24687	2,233.910	17.03	0.44	0.00	0	2,542.0
R2048	On 04/05/2023	Bond Future			12.04874	75.75842		12.04977	75.75218		18.23	0.00	0.00	0	10,943.0
R2048	On 03/08/2023	Bond Future			12.16510	77.28454		12.16199	77.30304		16.51	0.00	0.00	0	0.0
R2048	On 02/11/2023	Bond Future			12.27892	74.45925		12.27054	74.50829		14.78	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 03/11/2022	Bond Future			11.68742	64.29365		11.68855	64.28815		15.28	0.00	176,421,775.60	2,744	15,753.0
R209	On 03/11/2022	Bond Future	9.25	Call	0.00000	0.00000		0.00000	0.00000	0.000	14.53	0.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	14.33	0.00	0.00	0	3,250.0
R209	On 03/11/2022	Bond Future	10.00	Put	9,013.10000	9.01310		9,018.60000	9.01860	9,013.100	14.33	1.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.90	Call	13.66000	0.01366		16.51000	0.01651	13.660	13.94	0.02	0.00	0	1,136.0
R209	On 03/11/2022	Bond Future	11.00	Put	3,500.15000	3.50015		3,510.50000	3.51050	3,500.150	14.07	0.96	0.00	0	5,000.0
R209	On 03/11/2022	Bond Future	11.50	Call	423.42000	0.42342		443.84000	0.44384	423.420	14.81	0.33	0.00	0	1,136.0
R209	On 03/11/2022	Bond Future	12.00	Put	293.03000	0.29303		314.46000	0.31446	293.030	15.76	0.23	0.00	0	3,250.0
R209	On 02/02/2023	Bond Future			11.82483	65.48438		11.82498	65.48367		16.18	0.00	179,689,138.72	2,744	24,399.0
R209	On 04/05/2023	Bond Future			11.94206	63.66987		11.94317	63.66465		16.65	0.00	0.00	0	3,450.0
R209	On 04/05/2023	Bond Future	10.00	Call	358.34000	0.35834		361.17000	0.36117	358.340	15.48	0.11	0.00	0	8,500.0
R209	On 04/05/2023	Bond Future	11.00	Put	5,886.83000	5.88683		5,896.79000	5.89679	5,886.830	15.49	0.71	0.00	0	11,000.0
R209	On 04/05/2023	Bond Future	12.50	Put	2,075.86000	2.07586		2,085.33000	2.08533	2,075.860	17.41	0.35	0.00	0	8,500.0
R209	On 03/08/2023	Bond Future			12.05988	64.98417		12.05650	64.99981		15.07	0.00	0.00	0	0.0
R209	On 02/11/2023	Bond Future			12.18325	63.17550		12.17413	63.21704		13.21	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/R204	On	31/03/2036			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On	31/03/2036			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On	03/11/2022			Bond Future	225.48706	225.48706		225.63454	225.63454			0.00	0.00	0	103.0
R210	On	02/02/2023			Bond Future	229.71893	229.71893		229.88640	229.88640			0.00	0.00	0	372.0
R210	On	04/05/2023			Bond Future	231.36588	231.36588		231.51976	231.51976			0.00	0.00	0	0.0
R210	On	03/08/2023			Bond Future	236.19083	236.19083		236.42246	236.42246			0.00	0.00	0	0.0
R210	On	02/11/2023			Bond Future	237.92317	237.92317		238.24857	238.24857			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	11.19934	78.97712		11.17036	79.10823		11.17	0.00	4,659,650.08	59	33,027.0
R213	On	03/11/2022	9.13	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000	9.49	0.00	0.00	0	200.0
R213	On	03/11/2022	9.19	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000	9.49	0.00	0.00	0	476.0
R213	On	03/11/2022	9.84	Put	Bond Future	6,467.80000	6.46780	6,336.69000	6.33669	6,467.800	7.61	1.00	0.00	0.00	0	476.0
R213	On	03/11/2022	9.98	Put	Bond Future	5,770.65000	5.77065	5,639.54000	5.63954	5,770.650	7.16	1.00	0.00	0.00	0	200.0
R213	On	03/11/2022	10.19	Put	Bond Future	4,738.67000	4.73867	4,607.57000	4.60757	4,738.670	6.49	1.00	0.00	0.00	0	476.0
R213	On	03/11/2022	10.37	Put	Bond Future	3,867.21000	3.86721	3,736.30000	3.73630	3,867.210	6.98	1.00	0.00	0.00	0	200.0
R213	On	02/02/2023			Bond Future	11.36446	80.43980		11.33276	80.57939		11.82	0.00	4,745,948.20	59	31,822.0
R213	On	02/02/2023	9.16	Call	Bond Future	53.25000	0.05325	58.89000	0.05889	53.250	11.68	0.03	0.00	0.00	0	476.0
R213	On	02/02/2023	10.01	Put	Bond Future	6,532.49000	6.53249	6,414.06000	6.41406	6,532.490	11.28	0.88	0.00	0.00	0	476.0
R213	On	02/02/2023	10.35	Put	Bond Future	5,113.43000	5.11343	5,006.58000	5.00658	5,113.430	11.19	0.81	0.00	0.00	0	476.0
R213	On	02/02/2023	10.43	Call	Bond Future	554.14000	0.55414	590.29000	0.59029	554.140	11.23	0.21	0.00	0.00	0	912.0
R213	On	02/02/2023	12.20	Put	Bond Future	862.16000	0.86216	836.31000	0.83631	862.160	12.96	0.25	0.00	0.00	0	912.0
R213	On	04/05/2023			Bond Future	11.49732	78.53010		11.46546	78.66701		11.83	0.00	0.00	0	0.0
R213	On	03/08/2023			Bond Future	11.63542	80.15072		11.59594	80.31611		10.68	0.00	0.00	0	0.0
R213	On	02/11/2023			Bond Future	11.78777	78.25356		11.73871	78.45372		9.16	0.00	0.00	0	0.0
R213	On	28/02/2031			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On	28/02/2031			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On	03/11/2022			Bond Future	11.79098	61.85206		11.79208	61.84650		16.60	0.00	62,161,320.30	1,005	16,475.0
R214	On	02/02/2023			Bond Future	11.92308	62.99759		11.92328	62.99660		17.60	0.00	63,312,577.95	1,005	70,946.0
R214	On	02/02/2023	11.10	Call	Bond Future	744.62000	0.74462	752.40000	0.75240	744.620	16.23	0.24	0.00	0.00	0	1,600.0
R214	On	02/02/2023	11.80	Call	Bond Future	2,061.14000	2.06114	2,071.59000	2.07159	2,061.140	17.24	0.48	0.00	0.00	0	1,600.0
R214	On	04/05/2023			Bond Future	12.02998	60.98545		12.03106	60.98016		18.21	0.00	0.00	0	0.0
R214	On	03/08/2023			Bond Future	12.13876	62.24421		12.13574	62.25879		16.82	0.00	0.00	0	0.0
R214	On	02/11/2023			Bond Future	12.25448	60.23086		12.24626	60.26997		15.74	0.00	0.00	0	0.0
R214	On	28/02/2041			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On	28/02/2041			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Total for Derivatives :											7,738,968,428.34	72,005	1 828 064.
Grand Total:											7,738,968,428.34	72,005	1 828 064.