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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/10/2022

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	820.94000	820.94000	821.14400	821.14400					0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	836.00600	836.00600	836.26600	836.26600					0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	853.01400	853.01400	853.30200	853.30200					0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	870.58400	870.58400	870.88500	870.88500					0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	888.57000	888.57000	888.87900	888.87900					0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	923.75100	923.75100	924.70900	924.70900					0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	940.70500	940.70500	941.73800	941.73800					0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	959.84200	959.84200	960.92300	960.92300					0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	979.61300	979.61300	980.72400	980.72400					0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	999.85200	999.85200	1,000.98700	1,000.98700					0.00	0.00	0	0.00
ALBI	On 03/11/2022	Index Future	811.55000	811.55000	812.28500	812.28500					0.00	146,079,000.00	18	106.00
ALBI	On 02/02/2023	Index Future	826.44400	826.44400	827.24300	827.24300					0.00	148,759,920.00	18	18.00
ALBI	On 04/05/2023	Index Future	843.25700	843.25700	844.09600	844.09600					0.00	0.00	0	0.00

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ALBI	On 03/08/2023	Index Future	860.62700	860.62700		861.49000	861.49000			0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	878.40700	878.40700		879.28900	879.28900			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	12.83111	70.32316		12.80855	70.42421			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	13.04049	71.63417		13.01659	71.73857			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	13.22308	69.31547		13.19799	69.42267			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	13.40957	70.76093		13.38333	70.87054			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	13.60882	68.44330		13.58139	68.55525			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	13.02197	68.57290		13.00410	68.66463			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	13.20326	69.85130		13.18435	69.94616			0.00	0.00	0	4,715.00
ES42	On 04/05/2023	Bond Future	13.36872	67.02750		13.34887	67.12497			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	13.53212	68.42599		13.51141	68.52565			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	13.70640	65.59242		13.68477	65.69425			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	799.91000	799.91000		800.64000	800.64000			0.00	15,998,200.00	2	48.00
GOVI	On 02/02/2023	GOVI	814.59000	814.59000		815.38400	815.38400			0.00	0.00	0	818.00
GOVI	On 04/05/2023	GOVI	831.16200	831.16200		831.99500	831.99500			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	848.28300	848.28300		849.14000	849.14000			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	865.80800	865.80800		866.68400	866.68400			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	165.34381	165.34381		165.38567	165.38567			0.00	66,137,524.00	400	1,554.00
I2025	On 02/02/2023	Bond Future	166.72205	166.72205		166.76802	166.76802			0.00	66,688,820.00	400	5,751.00
I2025	On 04/05/2023	Bond Future	170.15824	170.15824		170.20673	170.20673			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	171.95199	171.95199		172.00096	172.00096			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	175.54265	175.54265		175.59273	175.59273			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	116.36881	116.36881		116.87013	116.87013			0.00	0.00	0	912.00
I2029	On 02/02/2023	Bond Future	118.53830	118.53830		119.05137	119.05137			0.00	0.00	0	1,086.00
I2029	On 04/05/2023	Bond Future	119.68562	119.68562		120.21007	120.21007			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 03/08/2023	Bond Future	122.17951	122.17951		122.71518	122.71518			0.00	0.00	0	0.00
I2029	On 02/11/2023	Bond Future	123.39514	123.39514		123.94115	123.94115			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	110.59798	110.59798		110.29963	110.29963			0.00	0.00	0	590.00
I2033	On 02/02/2023	Bond Future	112.65975	112.65975		112.35816	112.35816			0.00	0.00	0	6,990.00
I2033	On 04/05/2023	Bond Future	113.59638	113.59638		113.28940	113.28940			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	115.96338	115.96338		115.65028	115.65028			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	116.95855	116.95855		116.63811	116.63811			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	122.32626	122.32626		122.27198	122.27198			0.00	0.00	0	1,300.00
I2038	On 02/02/2023	Bond Future	122.68945	122.68945		122.63671	122.63671			0.00	0.00	0	2,886.00
I2038	On 04/05/2023	Bond Future	125.21876	125.21876		125.16600	125.16600			0.00	0.00	0	1,718.00
I2038	On 03/08/2023	Bond Future	125.85742	125.85742		125.80276	125.80276			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	128.48566	128.48566		128.42988	128.42988			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	106.46071	106.46071		106.41326	106.41326			0.00	502,494,551.20	4,720	2,360.00
I2046	On 02/02/2023	Bond Future	108.44536	108.44536		108.39938	108.39938			0.00	520,537,728.00	4,800	11,674.00
I2046	On 04/05/2023	Bond Future	108.64509	108.64509		108.59867	108.59867			0.00	0.00	0	5,677.00
I2046	On 03/08/2023	Bond Future	110.90936	110.90936		110.86226	110.86226			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	111.12663	111.12663		111.07711	111.07711			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	108.78698	108.78698		108.36134	108.36134			0.00	8,702,958.40	80	1,543.00
I2050	On 02/02/2023	Bond Future	108.67856	108.67856		108.24709	108.24709			0.00	0.00	0	8,333.00
I2050	On 04/05/2023	Bond Future	110.91883	110.91883		110.47950	110.47950			0.00	0.00	0	3,582.00
I2050	On 03/08/2023	Bond Future	111.03859	111.03859		110.58943	110.58943			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	113.35742	113.35742		112.89897	112.89897			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I GOV	On 03/11/2022	Index Future	310.56100	310.56100		310.14300	310.14300			0.00	0.00	0	17.00
I GOV	On 02/02/2023	Index Future	316.33800	316.33800		315.93100	315.93100			0.00	0.00	0	684.00
I GOV	On 04/05/2023	Index Future	322.84900	322.84900		322.44300	322.44300			0.00	0.00	0	16.00
I GOV	On 03/08/2023	Index Future	329.57300	329.57300		329.16100	329.16100			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	336.45400	336.45400		336.03400	336.03400			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.59500	93.40500		6.59500	93.40500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.32500	92.67500		7.32500	92.67500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.41000	92.59000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.85000	92.15000		7.85000	92.15000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.92500	92.07500		7.92500	92.07500			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		8.15000	91.85000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.34000	91.66000		8.34000	91.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.46500	91.53500		8.46500	91.53500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.52500	91.47500		8.52500	91.47500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.60000	91.40000		8.60000	91.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.51000	91.49000		8.51000	91.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.57500	91.42500		8.56500	91.43500			0.00	0.00	0	0.00
R186	On 03/11/2022	Bond Future			9.40844	107.65096		9.39565	107.69482		5.86	0.00	16,147,644.00	150	29,926.00
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	1,739.07000	1.73907	1,710.02000	1.71002	1,739.070		5.26	0.97	0.00	0	4,310.00
R186	On 02/02/2023	Bond Future			9.56341	104.33093		9.54890	104.37784		6.27	0.00	136,360,525.51	1,307	66,056.00
R186	On 04/05/2023	Bond Future			9.67434	106.45815		9.65827	106.50704		5.24	0.00	0.00	0	12,188.00
R186	On 03/08/2023	Bond Future			9.79088	103.34689		9.77327	103.39709		5.31	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			9.92221	105.48297		9.90290	105.53427		4.46	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	940.84000	0.94084	964.32000	0.96432	940.840		4.16	0.33	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	1,458.67000	1.45867	1,446.69000	1.44669	1,458.670		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			335.22044	335.22044	335.44630	335.44630				0.00	0.00	0	127.00
R197	On 02/02/2023	Bond Future			332.56476	332.56476	332.80181	332.80181				0.00	0.00	0	724.00
R197	On 04/05/2023	Bond Future			339.41938	339.41938	339.66448	339.66448				0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			337.38641	337.38641	337.63373	337.63373				0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			344.43209	344.43209	344.68471	344.68471				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			241.78599	241.78599	241.67906	241.67906				0.00	0.00	0	5,616.00
R202	On 02/02/2023	Bond Future			241.56375	241.56375	241.45988	241.45988				0.00	483,127.50	2	6,660.00
R202	On 04/05/2023	Bond Future			246.54205	246.54205	246.43823	246.43823				0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			246.84247	246.84247	246.73521	246.73521				0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			251.99717	251.99717	251.88774	251.88774				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			7.30426	101.59788	7.29927	101.59940			0.37	0.00	3,657,523.68	36	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			11.07783	87.10801	11.04491	87.25315			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	0.06000	0.00006	0.57000	0.00057	0.060		7.70	0.00	0.00	0	500.00

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R2030	On 03/11/2022	Bond Future	11.57	Put	86.48000	0.08648		116.34000	0.11634	86.480	11.99	0.10	0.00	0	500.00
R2030	On 02/02/2023	Bond Future			11.25305	84.70475		11.21801	84.85439		10.69	0.00	13,044,531.50	154	86,732.00
R2030	On 02/02/2023	Bond Future	8.81	Call	28.92000	0.02892		34.83000	0.03483	28.920	11.03	0.02	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	53.47000	0.05347		63.15000	0.06315	53.470	10.97	0.03	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	7,311.92000	7.31192		7,184.36000	7.18436	7,311.920	10.53	0.92	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	208.20000	0.20820		235.66000	0.23566	208.200	10.40	0.10	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	6,095.59000	6.09559		5,977.38000	5.97738	6,095.590	10.32	0.89	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	2,136.22000	2.13622		2,087.56000	2.08756	2,136.220	10.84	0.52	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	11.35	Call	2,167.61000	2.16761		2,278.72000	2.27872	2,167.610	11.02	0.55	0.00	0	5,000.00
R2030	On 02/02/2023	Bond Future	11.55	Call	2,672.38000	2.67238		2,792.78000	2.79278	2,672.380	11.24	0.61	0.00	0	5,000.00
R2030	On 04/05/2023	Bond Future			11.40580	86.43322		11.36874	86.58674		10.18	0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future	9.03	Call	172.15000	0.17215		188.66000	0.18866	172.150	10.21	0.06	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	357.90000	0.35790		386.71000	0.38671	357.900	10.05	0.12	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	398.26000	0.39826		429.44000	0.42944	398.260	10.00	0.13	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	452.87000	0.45287		487.13000	0.48713	452.870	9.95	0.15	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	581.62000	0.58162		622.64000	0.62264	581.620	9.84	0.18	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	939.84000	0.93984		996.59000	0.99659	939.840	9.76	0.26	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	1,219.75000	1.21975		1,286.49000	1.28649	1,219.750	9.82	0.32	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	2,707.09000	2.70709		2,650.75000	2.65075	2,707.090	10.26	0.50	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	2,195.51000	2.19551		2,150.05000	2.15005	2,195.510	10.50	0.43	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	1,594.12000	1.59412		1,562.34000	1.56234	1,594.120	10.91	0.34	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	1,116.37000	1.11637		1,095.83000	1.09583	1,116.370	11.38	0.25	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	1,057.26000	1.05726		1,038.10000	1.03810	1,057.260	11.45	0.24	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			11.56878	84.20812		11.52964	84.36505		9.80	0.00	0.00	0	0.00
R2030	On 03/08/2023	Bond Future	10.40	Call	1,046.55000	1.04655		1,100.13000	1.10013	1,046.550	9.32	0.26	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	1,345.37000	1.34537		1,408.28000	1.40828	1,345.370	9.41	0.31	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	1,588.59000	1.58859		1,557.90000	1.55790	1,588.590	11.04	0.29	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	1,318.91000	1.31891		1,294.11000	1.29411	1,318.910	11.33	0.25	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			11.73151	85.94874		11.69025	86.10896		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			11.54664	82.26092		11.52874	82.34900		11.96	0.00	7,156,700.04	87	113,087.00
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	7,493.40000	7.49340		7,405.32000	7.40532	7,493.400	8.99	1.00	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	7,217.56000	7.21756		7,129.48000	7.12948	7,217.560	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	5,425.07000	5.42507		5,337.06000	5.33706	5,425.070	9.44	1.00	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	5,051.06000	5.05106		4,963.24000	4.96324	5,051.060	9.71	1.00	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.67	Call	0.31000	0.00031		1.64000	0.00164	0.310	10.12	0.00	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	11.45	Put	946.99000	0.94699		988.02000	0.98802	946.990	12.52	0.61	0.00	0	7,500.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 03/11/2022	Bond Future	11.55	Put	686.50000	0.68650		741.32000	0.74132	686.500	12.79	0.49	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	12.30	Put	24.67000	0.02467		44.88000	0.04488	24.670	14.61	0.03	0.00	0	750.00
R2032	On 02/02/2023	Bond Future			11.71830	83.77409		11.69923	83.86553		12.67	0.00	167,548.18	2	111,917.00
R2032	On 02/02/2023	Bond Future	9.31	Call	24.74000	0.02474		28.94000	0.02894	24.740	12.00	0.01	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	37.81000	0.03781		43.70000	0.04370	37.810	12.00	0.02	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	9.92	Call	106.81000	0.10681		119.83000	0.11983	106.810	11.89	0.05	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	8,125.13000	8.12513	8,052.40000	8.05240	8,125.130	11.83	0.92	0.00	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.22	Call	198.56000	0.19856	218.93000	0.21893	198.560	11.81	0.09	0.00	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.50	Put	6,466.45000	6.46645	6,404.22000	6.40422	6,466.450	11.74	0.87	0.00	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	473.75000	0.47375	510.07000	0.51007	473.750	11.87	0.17	0.00	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	11.84	Put	2,017.70000	2.01770	2,010.81000	2.01081	2,017.700	13.11	0.45	0.00	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	771.45000	0.77145	779.13000	0.77913	771.450	14.33	0.21	0.00	0.00	0	750.00
R2032	On 04/05/2023	Bond Future			11.86552	81.31980		11.84542	81.41388		12.88	0.00	41,310,458.40	508	66,353.00
R2032	On 04/05/2023	Bond Future	10.62	Call	856.64000	0.85664	893.98000	0.89398	856.640	12.15	0.22	0.00	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	11.37	Call	2,004.70000	2.00470	2,064.84000	2.06484	2,004.700	12.75	0.40	0.00	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	13.43	Put	1,024.47000	1.02447	1,025.38000	1.02538	1,024.470	15.21	0.20	0.00	0.00	0	400.00
R2032	On 03/08/2023	Bond Future			12.01518	82.99711		11.99411	83.09337		11.74	0.00	0.00	0	2,600.00
R2032	On 03/08/2023	Bond Future	11.90	Call	3,216.63000	3.21663	3,282.99000	3.28299	3,216.630	11.88	0.50	0.00	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			12.17446	80.55194		12.15239	80.65023		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			11.89592	82.39028		11.86791	82.54379		13.61	0.00	0.00	0	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		0.00000	0.00000	0.000	12.77	0.00	0.00	0	976.00
R2035	On 03/11/2022	Bond Future	10.57	Put	7,751.45000	7.75145	7,597.98000	7.59798	7,751.450	12.46	1.00	0.00	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	5,186.18000	5.18618	5,035.85000	5.03585	5,186.180	12.53	1.00	0.00	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	11.05	Call	1.69000	0.00169	7.03000	0.00703	1.690	12.60	0.00	0.00	0.00	0	976.00
R2035	On 03/11/2022	Bond Future	12.68	Put	15.32000	0.01532	28.59000	0.02859	15.320	15.22	0.02	0.00	0.00	0	976.00
R2035	On 02/02/2023	Bond Future			12.06531	83.90582		12.03578	84.06389		14.33	0.00	42,540,250.74	507	168,408.00
R2035	On 02/02/2023	Bond Future	9.81	Call	33.21000	0.03321	39.72000	0.03972	33.210	13.06	0.02	0.00	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	41.42000	0.04142	49.20000	0.04920	41.420	13.07	0.02	0.00	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	117.04000	0.11704	134.49000	0.13449	117.040	13.08	0.05	0.00	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	248.25000	0.24825	278.61000	0.27861	248.250	13.10	0.09	0.00	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	8,305.21000	8.30521	8,178.40000	8.17840	8,305.210	13.10	0.90	0.00	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	579.73000	0.57973	633.61000	0.63361	579.730	13.42	0.19	0.00	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	6,234.19000	6.23419	6,130.66000	6.13066	6,234.190	13.43	0.81	0.00	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	2,826.50000	2.82650	2,784.41000	2.78441	2,826.500	14.68	0.51	0.00	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	806.82000	0.80682	806.06000	0.80606	806.820	16.58	0.19	0.00	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			12.20438	81.11070		12.17349	81.27280		14.83	0.00	0.00	0	0.00
R2035	On 04/05/2023	Bond Future	9.85	Call	215.63000	0.21563	234.33000	0.23433	215.630	13.78	0.06	0.00	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	498.38000	0.49838	533.17000	0.53317	498.380	13.78	0.13	0.00	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	632.36000	0.63236	673.52000	0.67352	632.360	13.79	0.16	0.00	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	1,271.36000	1.27136	1,336.56000	1.33656	1,271.360	13.94	0.27	0.00	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	2,972.58000	2.97258	2,932.72000	2.93272	2,972.580	15.46	0.42	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	1,796.06000	1.79606	1,776.21000	1.77621	1,796.060	16.46	0.28	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			12.34732	82.78346	12.31508	82.94917		13.56	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future			12.50088	79.98863	12.46726	80.15780		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			12.02924	78.50713	12.01618	78.57913		14.52	0.00	0.00	0	24,981.00
R2037	On 02/02/2023	Bond Future			12.18668	75.69531	12.17279	75.77026		16.16	0.00	30,505,209.93	403	121,753.00
R2037	On 02/02/2023	Bond Future	11.10	Call	506.29000	0.50629	541.15000	0.54115	506.290	14.89	0.17	0.00	0	636.00
R2037	On 02/02/2023	Bond Future	11.97	Put	3,212.33000	3.21233	3,208.30000	3.20830	3,212.330	16.11	0.56	0.00	0	636.00
R2037	On 04/05/2023	Bond Future			12.32543	77.24056	12.31084	77.31782		15.88	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future	11.03	Call	957.36000	0.95736	992.96000	0.99296	957.360	14.79	0.21	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	2,257.45000	2.25745	2,313.94000	2.31394	2,257.450	15.58	0.39	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	13.73	Put	1,401.53000	1.40153	1,408.32000	1.40832	1,401.530	18.43	0.22	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			12.47047	74.57570	12.45524	74.65475		15.41	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future			12.61143	76.11735	12.59559	76.19807		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			12.06830	80.36505	12.05515	80.44283		15.27	0.00	0.00	0	13,035.00
R2040	On 03/11/2022	Bond Future	10.60	Call	0.00000	0.00000	0.01000	0.00001	0.000	14.26	0.00	0.00	0	1,467.00
R2040	On 03/11/2022	Bond Future	10.70	Call	0.00000	0.00000	0.03000	0.00003	0.000	14.13	0.00	0.00	0	1,078.00
R2040	On 03/11/2022	Bond Future	11.20	Call	1.40000	0.00140	5.44000	0.00544	1.400	14.00	0.00	0.00	0	1,078.00
R2040	On 03/11/2022	Bond Future	11.30	Call	4.37000	0.00437	13.42000	0.01342	4.370	14.12	0.01	0.00	0	1,467.00
R2040	On 03/11/2022	Bond Future	12.52	Put	114.47000	0.11447	165.95000	0.16595	114.470	16.27	0.11	0.00	0	1,078.00
R2040	On 02/02/2023	Bond Future			12.21964	77.33709	12.20568	77.41793		17.03	0.00	0.00	0	115,757.00
R2040	On 02/02/2023	Bond Future	10.21	Call	70.78000	0.07078	79.86000	0.07986	70.780	15.53	0.03	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	10.96	Call	384.73000	0.38473	414.93000	0.41493	384.730	15.56	0.13	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	613.65000	0.61365	654.06000	0.65406	613.650	15.80	0.18	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.07	Put	3,258.08000	3.25808	3,256.30000	3.25630	3,258.080	17.16	0.53	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.27	Put	2,695.36000	2.69536	2,699.69000	2.69969	2,695.360	17.53	0.47	0.00	0	388.00
R2040	On 04/05/2023	Bond Future			12.35264	78.91597	12.33800	78.99923		16.75	0.00	0.00	0	0.00
R2040	On 04/05/2023	Bond Future	10.17	Call	307.24000	0.30724	324.43000	0.32443	307.240	15.56	0.08	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	682.66000	0.68266	712.34000	0.71234	682.660	15.57	0.15	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	868.96000	0.86896	903.55000	0.90355	868.960	15.57	0.19	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.48	Call	1,679.11000	1.67911	1,729.78000	1.72978	1,679.110	15.80	0.31	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.78	Put	2,876.53000	2.87653	2,874.72000	2.87472	2,876.530	17.57	0.38	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	1,811.30000	1.81130	1,816.53000	1.81653	1,811.300	18.62	0.26	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			12.49135	76.03528	12.47608	76.12047		16.41	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			12.62561	77.60711	12.60973	77.69415		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			12.04201	77.29232	12.02373	77.40195		16.09	0.00	0.00	0	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	0.00000	0.00000		0.01000	0.00001	0.000	14.68	0.00	0.00	0	1,647.00
R2044	On 03/11/2022	Bond Future	11.30	Call	6.75000	0.00675		19.80000	0.01980	6.750	15.24	0.01	0.00	0	1,647.00
R2044	On 02/02/2023	Bond Future			12.18464	74.33303		12.16537	74.44624		17.97	0.00	0.00	0	82,204.00
R2044	On 02/02/2023	Bond Future	11.20	Call	669.09000	0.66909		718.20000	0.71820	669.090	16.68	0.19	0.00	0	1,300.00
R2044	On 02/02/2023	Bond Future	11.90	Call	2,035.73000	2.03573		2,124.26000	2.12426	2,035.730	17.79	0.42	0.00	0	1,300.00
R2044	On 02/02/2023	Bond Future	12.00	Put	3,405.07000	3.40507		3,385.19000	3.38519	3,405.070	17.97	0.54	0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future			12.30945	75.85066		12.28932	75.96689		17.68	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future	11.75	Put	5,780.05000	5.78005		5,737.86000	5.73786	5,780.050	17.30	0.61	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	4,901.88000	4.90188		4,868.52000	4.86852	4,901.880	17.68	0.55	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.25	Put	4,148.84000	4.14884		4,123.33000	4.12333	4,148.840	18.08	0.49	0.00	0	1,500.00
R2044	On 03/08/2023	Bond Future			12.43928	73.03193		12.41830	73.15085		17.46	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			12.56447	74.54173		12.54269	74.66311		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			11.97095	76.15029		11.95258	76.26296		16.64	0.00	0.00	0	84,671.00
R2048	On 03/11/2022	Bond Future	10.60	Call	0.00000	0.00000		0.02000	0.00002	0.000	15.19	0.00	0.00	0	874.00
R2048	On 03/11/2022	Bond Future	11.30	Call	12.73000	0.01273		32.96000	0.03296	12.730	15.77	0.02	0.00	0	874.00
R2048	On 02/02/2023	Bond Future			12.10637	77.58796		12.08702	77.70425		17.57	0.00	1,236,907,258.32	15,942	246,815.00
R2048	On 02/02/2023	Bond Future	11.00	Call	516.37000	0.51637		558.59000	0.55859	516.370	16.06	0.16	0.00	0	2,542.00
R2048	On 02/02/2023	Bond Future	11.70	Call	1,738.09000	1.73809		1,821.68000	1.82168	1,738.090	17.04	0.38	0.00	0	2,542.00
R2048	On 04/05/2023	Bond Future			12.22448	74.70845		12.20427	74.82785		18.31	0.00	0.00	0	10,943.00
R2048	On 03/08/2023	Bond Future			12.34792	76.21158		12.32688	76.33364		16.82	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			12.46872	73.36394		12.44687	73.48854		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			11.88259	63.35447		11.85934	63.46531		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	9,952.28000	9.95228		9,841.44000	9.84144	9,952.280	14.81	1.00	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	10.90	Call	0.25000	0.00025		1.47000	0.00147	0.250	14.03	0.00	0.00	0	1,136.00
R209	On 03/11/2022	Bond Future	11.00	Put	4,411.48000	4.41148		4,303.78000	4.30378	4,411.480	14.16	1.00	0.00	0	5,000.00
R209	On 03/11/2022	Bond Future	11.50	Call	93.94000	0.09394		160.50000	0.16050	93.940	14.90	0.12	0.00	0	1,136.00
R209	On 03/11/2022	Bond Future	12.00	Put	419.22000	0.41922		466.55000	0.46655	419.220	15.85	0.36	0.00	0	3,250.00
R209	On 02/02/2023	Bond Future			12.02898	64.51984		12.00458	64.63402		16.24	0.00	0.00	0	24,565.00
R209	On 04/05/2023	Bond Future			12.15454	62.68202		12.12910	62.79914		16.76	0.00	0.00	0	3,450.00
R209	On 04/05/2023	Bond Future	10.00	Call	253.37000	0.25337		271.77000	0.27177	253.370	15.57	0.08	0.00	0	8,500.00
R209	On 04/05/2023	Bond Future	11.00	Put	6,592.12000	6.59212		6,520.80000	6.52080	6,592.120	15.58	0.76	0.00	0	11,000.00
R209	On 04/05/2023	Bond Future	12.50	Put	2,418.92000	2.41892		2,396.65000	2.39665	2,418.920	17.53	0.40	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future			12.28045	63.97489		12.25402	64.09462		15.40	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			12.41218	62.14514		12.38474	62.26737		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			222.33382	222.33382		222.24318	222.24318			0.00	0.00	0	103.00
R210	On 02/02/2023	Bond Future			226.47880	226.47880		226.39111	226.39111			0.00	0.00	0	372.00
R210	On 04/05/2023	Bond Future			228.06053	228.06053		227.97239	227.97239			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			232.81282	232.81282		232.72355	232.72355			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future			234.49294	234.49294		234.39949	234.39949			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			11.42764	77.95411		11.41484	78.01101		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	7,490.81000	7.49081		7,433.91000	7.43391	7,490.810	8.37	1.00	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	6,793.66000	6.79366		6,736.76000	6.73676	6,793.660	7.75	1.00	0.00	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	5,761.68000	5.76168		5,704.78000	5.70478	5,761.680	6.81	1.00	0.00	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	4,890.05000	4.89005		4,833.15000	4.83315	4,890.050	7.19	1.00	0.00	0	200.00
R213	On 02/02/2023	Bond Future			11.60569	79.38806		11.59192	79.44760		11.93	0.00	0.00	0	31,822.00
R213	On 02/02/2023	Bond Future	9.16	Call	26.46000	0.02646		30.39000	0.03039	26.460	11.81	0.02	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	7,469.89000	7.46989		7,425.12000	7.42512	7,469.890	11.39	0.93	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	5,978.73000	5.97873		5,941.89000	5.94189	5,978.730	11.30	0.87	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	345.61000	0.34561		370.69000	0.37069	345.610	11.34	0.15	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	1,118.38000	1.11838		1,128.41000	1.12841	1,118.380	13.09	0.31	0.00	0	912.00
R213	On 04/05/2023	Bond Future			11.75065	77.45246		11.73608	77.51392		12.01	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future			11.90106	79.04950		11.88574	79.11246		10.97	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future			12.06636	77.12935		12.05028	77.19367		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			11.95649	61.02435		11.93818	61.11503		16.68	0.00	0.00	0	15,325.00
R214	On 02/02/2023	Bond Future			12.09633	62.14690		12.07707	62.24053		17.63	0.00	0.00	0	71,030.00
R214	On 02/02/2023	Bond Future	11.10	Call	520.04000	0.52004		559.16000	0.55916	520.040	16.24	0.19	0.00	0	1,600.00
R214	On 02/02/2023	Bond Future	11.80	Call	1,619.25000	1.61925		1,691.18000	1.69118	1,619.250	17.27	0.42	0.00	0	1,600.00
R214	On 04/05/2023	Bond Future			12.21004	60.11391		12.18998	60.21001		18.32	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future			12.32550	61.35361		12.30467	61.45191		17.04	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future			12.44802	59.32167		12.42643	59.42200		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 :											3,003,679,479.40	29,536	1 933 668.00
Grand Total:											3,003,679,479.40	29,536	1 933 668.00