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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/10/2022

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	825.27100		825.27100		825.20900	825.20900			0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	840.68000		840.68000		840.65800	840.65800			0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	857.97600		857.97600		857.97700	857.97700			0.00	0.00	0	0.0
AL37	On 03/08/2023	Index Future	875.91200		875.91200		875.92100	875.92100			0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	894.21100		894.21100		894.22100	894.22100			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	942.03900		942.03900		943.46500	943.46500			0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	959.62800		959.62800		961.12700	961.12700			0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	979.37100		979.37100		980.92800	980.92800			0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	999.84500		999.84500		1,001.44300	1,001.44300			0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,020.73300		1,020.73300		1,022.36700	1,022.36700			0.00	0.00	0	0.0
ALBI	On 03/11/2022	Index Future	826.29300		826.29300		827.18100	827.18100			0.00	0.00	0	123.0
ALBI	On 02/02/2023	Index Future	841.72000		841.72000		842.66600	842.66600			0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future	859.03800		859.03800		860.02600	860.02600			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	Open Interest
ALBI	On 03/08/2023	Index Future		876.99600	876.99600		878.01300	878.01300			0.00	0.00	0	0.0
ALBI	On 02/11/2023	Index Future		895.31700	895.31700		896.35800	896.35800			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		12.53130	71.68294		12.50835	71.78855			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		12.72252	73.04140		12.69831	73.15018			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future		12.88765	70.76806		12.86225	70.87978			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		13.05433	72.26585		13.02778	72.38015			0.00	0.00	0	0.0
ES33	On 02/11/2023	Bond Future		13.23385	69.99596		13.20611	70.11276			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		12.79489	69.75422		12.77682	69.84969			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		12.96233	71.07694		12.94327	71.17549			0.00	0.00	0	4,769.0
ES42	On 04/05/2023	Bond Future		13.11432	68.29503		13.09433	68.39634			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		13.26289	69.74152		13.24205	69.84518			0.00	0.00	0	0.0
ES42	On 02/11/2023	Bond Future		13.42227	66.95154		13.40054	67.05743			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		814.65400	814.65400		815.55600	815.55600			0.00	635,430,120.00	78	929.0
GOVI	On 02/02/2023	GOVI		829.86400	829.86400		830.82400	830.82400			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI		846.93800	846.93800		847.94100	847.94100			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		864.64200	864.64200		865.67500	865.67500			0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI		882.70600	882.70600		883.76100	883.76100			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future		165.82899	165.82899		165.80141	165.80141			0.00	0.00	0	3,315.0
I2025	On 02/02/2023	Bond Future		167.26272	167.26272		167.23723	167.23723			0.00	0.00	0	3,967.0
I2025	On 04/05/2023	Bond Future		170.74850	170.74850		170.72401	170.72401			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		172.59310	172.59310		172.56822	172.56822			0.00	0.00	0	0.0
I2025	On 02/11/2023	Bond Future		176.23695	176.23695		176.21164	176.21164			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		119.24918	119.24918		119.48459	119.48459			0.00	0.00	0	1,086.0
I2029	On 02/02/2023	Bond Future		121.50907	121.50907		121.75092	121.75092			0.00	0.00	0	912.0
I2029	On 04/05/2023	Bond Future		122.73802	122.73802		122.98589	122.98589			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	125.33317		125.33317		125.58665	125.58665			0.00	0.00	0	0.0
I2029	On 02/11/2023	Bond Future	126.63126		126.63126		126.88977	126.88977			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	113.27351		113.27351		113.12152	113.12152			0.00	0.00	0	1,138.0
I2033	On 02/02/2023	Bond Future	115.42021		115.42021		115.26711	115.26711			0.00	0.00	0	6,442.0
I2033	On 04/05/2023	Bond Future	116.43437		116.43437		116.27908	116.27908			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future	118.89620		118.89620		118.73798	118.73798			0.00	0.00	0	0.0
I2033	On 02/11/2023	Bond Future	119.96780		119.96780		119.80584	119.80584			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	127.42321		127.42321		126.97931	126.97931			0.00	0.00	0	3,892.0
I2038	On 02/02/2023	Bond Future	127.91553		127.91553		127.46503	127.46503			0.00	0.00	0	1,875.0
I2038	On 04/05/2023	Bond Future	130.58192		130.58192		130.12336	130.12336			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future	131.35693		131.35693		130.88858	130.88858			0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future	134.13036		134.13036		133.65202	133.65202			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	112.75724		112.75724		111.88852	111.88852			0.00	0.00	0	16,138.0
I2046	On 02/02/2023	Bond Future	114.89409		114.89409		114.01072	114.01072			0.00	0.00	0	400.0
I2046	On 04/05/2023	Bond Future	115.24141		115.24141		114.34040	114.34040			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future	117.67844		117.67844		116.75878	116.75878			0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future	118.04505		118.04505		117.10530	117.10530			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	114.57892		114.57892		117.24272	117.24272			0.00	0.00	0	11,145.0
I2050	On 02/02/2023	Bond Future	114.60933		114.60933		117.32557	117.32557			0.00	0.00	0	1,434.0
I2050	On 04/05/2023	Bond Future	116.99800		116.99800		119.77205	119.77205			0.00	0.00	0	0.0
I2050	On 03/08/2023	Bond Future	117.26441		117.26441		120.09695	120.09695			0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future	119.74035		119.74035		122.63267	122.63267			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	319.02700		319.02700		319.45900	319.45900			0.00	0.00	0	702.0
IGOV	On 02/02/2023	Index Future	325.06200		325.06200		325.51900	325.51900			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future	331.82700		331.82700		332.30200	332.30200			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future	338.84000		338.84000		339.32800	339.32800			0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future	345.99200		345.99200		346.49100	346.49100			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future	6.47500		93.52500		6.47500	93.52500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.52000		93.48000		6.53000	93.47000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.32500		92.67500		7.34000	92.66000			0.00	0.00	0	68.0
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.37000		92.63000		7.38000	92.62000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.85000		92.15000		7.86000	92.14000			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			7.90500		92.09500		7.91500	92.08500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.18000		91.82000		8.18000	91.82000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.20000		91.80000		8.27000	91.73000			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.28500		91.71500		8.24500	91.75500			0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.26000		91.74000		8.35500	91.64500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.26000		91.74000		8.32000	91.68000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.36500		91.63500		8.36500	91.63500			0.00	0.00	0	0.0
R186	On 03/11/2022	Bond Future			9.24328		108.21909		9.24023	108.22962		6.01	0.00	0.00	0	64,222.0
R186	On 03/11/2022	Bond Future	8.23	Call	0.14000		0.00014		0.31000	0.00031	0.140	3.85	0.00	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	1,349.90000		1.34990		1,369.50000	1.36950	1,349.900	5.40	0.78	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.37486		104.94263		9.37101	104.95517		6.38	0.00	10,494,263.00	100	3,242.0
R186	On 04/05/2023	Bond Future			9.46181		107.10706		9.45730	107.12088		5.61	0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.54796		104.04204		9.54293	104.05650		5.45	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			9.64711		106.21686		9.64157	106.23170		4.68	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future	9.15	Call	1,375.40000		1.37540		1,388.72000	1.38872	1,375.400	4.49	0.40	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	1,371.41000		1.37141		1,374.36000	1.37436	1,371.410	5.20	0.35	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			335.68463		335.68463		335.70851	335.70851			0.00	0.00	0	753.0
R197	On 02/02/2023	Bond Future			333.13651		333.13651		333.16639	333.16639			0.00	0.00	0	79.0
R197	On 04/05/2023	Bond Future			340.08014		340.08014		340.11374	340.11374			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			338.09930		338.09930		338.13356	338.13356			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			345.23807		345.23807		345.27327	345.27327			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			248.14212		248.14212		248.58947	248.58947			0.00	0.00	0	6,133.0
R202	On 02/02/2023	Bond Future			248.11236		248.11236		248.57240	248.57240			0.00	0.00	0	541.0
R202	On 04/05/2023	Bond Future			253.28285		253.28285		253.75464	253.75464			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			253.76637		253.76637		254.24836	254.24836			0.00	0.00	0	0.0
R202	On 02/11/2023	Bond Future			259.12425		259.12425		259.61651	259.61651			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			7.28901		101.60253		7.23122	101.62016		0.39	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			10.72740		88.66932		10.69392	88.82039		9.72	0.00	0.00	0	64,278.0
R2030	On 03/11/2022	Bond Future	9.70	Call	0.02000		0.00002		0.08000	0.00008	0.020	5.34	0.00	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	67.80000		0.06780		101.27000	0.10127	67.800	7.63	0.09	0.00	0	500.0

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R2030	On 03/11/2022	Bond Future	11.57	Put	101.72000	0.10172		114.51000	0.11451	101.720	12.00	0.08	0.00	0	500.0	
R2030	On 02/02/2023	Bond Future			10.87842	86.32217		10.84289	86.47760		10.75	0.00	0.00	0	5,200.0	
R2030	On 02/02/2023	Bond Future	8.81	Call	97.30000	0.09730		111.63000	0.11163	97.300	10.99	0.05	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.08	Call	152.98000	0.15298		173.31000	0.17331	152.980	10.80	0.07	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	9.66	Put	5,919.21000	5.91921		5,803.41000	5.80341	5,919.210	10.38	0.85	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.83	Call	496.28000	0.49628		543.83000	0.54383	496.280	10.33	0.19	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	9.94	Put	4,820.62000	4.82062		4,718.62000	4.71862	4,820.620	10.35	0.79	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	11.16	Put	1,582.48000	1.58248		1,548.32000	1.54832	1,582.480	11.14	0.40	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	11.35	Call	3,330.27000	3.33027		3,459.20000	3.45920	3,330.270	11.34	0.66	0.00	0	5,000.0	
R2030	On 02/02/2023	Bond Future	11.55	Call	3,925.05000	3.92505		4,060.71000	4.06071	3,925.050	11.56	0.71	0.00	0	5,000.0	
R2030	On 04/05/2023	Bond Future			11.00703	88.10393		10.96949	88.26336		10.34	0.00	0.00	0	0.0	
R2030	On 04/05/2023	Bond Future	9.03	Call	368.20000	0.36820		396.70000	0.39670	368.200	10.34	0.11	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	9.58	Call	672.07000	0.67207		716.29000	0.71629	672.070	10.08	0.19	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	738.02000	0.73802		785.24000	0.78524	738.020	10.04	0.20	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	825.72000	0.82572		876.76000	0.87676	825.720	9.98	0.22	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	1,027.12000	1.02712		1,086.28000	1.08628	1,027.120	9.88	0.27	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	1,597.97000	1.59797		1,675.43000	1.67543	1,597.970	10.00	0.37	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	10.65	Call	1,993.78000	1.99378		2,081.42000	2.08142	1,993.780	10.10	0.43	0.00	0	350.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	2,141.32000	2.14132		2,097.15000	2.09715	2,141.320	10.63	0.41	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,740.66000	1.74066		1,705.51000	1.70551	1,740.660	10.90	0.34	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	1,272.12000	1.27212		1,247.84000	1.24784	1,272.120	11.32	0.27	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	899.22000	0.89922		883.60000	0.88360	899.220	11.79	0.20	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	12.57	Put	852.93000	0.85293		838.38000	0.83838	852.930	11.86	0.19	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future			11.14173	85.94062		11.10210	86.10368		9.48	0.00	0.00	0	0.0	
R2030	On 03/08/2023	Bond Future	10.40	Call	1,572.50000	1.57250		1,643.10000	1.64310	1,572.500	9.10	0.35	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	10.65	Call	1,979.07000	1.97907		2,059.85000	2.05985	1,979.070	9.24	0.40	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future	12.59	Put	1,179.63000	1.17963		1,155.65000	1.15565	1,179.630	10.94	0.23	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	12.89	Put	974.34000	0.97434		955.15000	0.95515	974.340	11.23	0.19	0.00	0	350.0	
R2030	On 02/11/2023	Bond Future			11.27647	87.73722		11.23471	87.90374		7.83	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			11.19079	84.03611		11.16237	84.18010		12.08	0.00	0.00	0	171,096.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	0.00000	0.00000		0.00000	0.00000	0.000	9.74	0.00	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	0.00000	0.00000		0.01000	0.00001	0.000	9.67	0.00	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	0.00000	0.00000		0.01000	0.00001	0.000	9.53	0.00	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	0.17000	0.00017		0.49000	0.00049	0.170	8.89	0.00	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	5,719.01000	5.71901		5,576.15000	5.57615	5,719.010	8.62	1.00	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	5,443.55000	5.44355		5,301.12000	5.30112	5,443.550	8.56	1.00	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	1.73000	0.00173		3.86000	0.00386	1.730	8.49	0.00	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	3,682.73000	3.68273		3,558.14000	3.55814	3,682.730	9.43	0.96	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	3,333.65000	3.33365		3,218.31000	3.21831	3,333.650	9.72	0.94	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	122.79000	0.12279		169.58000	0.16958	122.790	10.18	0.12	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.45	Put	551.22000	0.55122		565.19000	0.56519	551.220	12.64	0.31	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	427.07000	0.42707	444.75000	0.44475	427.070	12.91	0.25	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	50.16000	0.05016	61.25000	0.06125	50.160	14.74	0.04	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future			11.34125	85.60794	11.31129	85.75602		12.82	0.00	0.00	0	18.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	98.66000	0.09866	112.44000	0.11244	98.660	12.15	0.04	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	136.13000	0.13613	153.74000	0.15374	136.130	12.11	0.06	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	9.92	Call	313.12000	0.31312	345.56000	0.34556	313.120	12.00	0.11	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	6,582.85000	6.58285	6,477.56000	6.47756	6,582.850	11.94	0.84	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	514.59000	0.51459	560.21000	0.56021	514.590	11.93	0.17	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	5,116.85000	5.11685	5,030.08000	5.03008	5,116.850	12.10	0.75	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	1,062.74000	1.06274	1,134.09000	1.13409	1,062.740	12.22	0.30	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	1,537.22000	1.53722	1,518.30000	1.51830	1,537.220	13.58	0.34	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	605.69000	0.60569	604.60000	0.60460	605.690	14.76	0.16	0.00	0	750.0	
R2032	On 04/05/2023	Bond Future			11.46747	83.21045	11.43601	83.36238		13.02	0.00	0.00	0	0.0	
R2032	On 04/05/2023	Bond Future	10.62	Call	1,474.92000	1.47492	1,542.90000	1.54290	1,474.920	12.31	0.31	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	11.37	Call	2,990.75000	2.99075	3,090.03000	3.09003	2,990.750	12.89	0.50	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	13.43	Put	794.15000	0.79415	787.48000	0.78748	794.150	15.29	0.15	0.00	0	400.0	
R2032	On 03/08/2023	Bond Future			11.59352	84.95283	11.56059	85.10821		11.42	0.00	0.00	0	2,600.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	4,337.47000	4.33747	4,446.49000	4.44649	4,337.470	11.81	0.58	0.00	0	5,000.0	
R2032	On 02/11/2023	Bond Future			11.72893	82.56752	11.69447	82.72620		9.92	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			11.54982	84.31699	11.52644	84.44951		13.90	0.00	0.00	0	63,733.0	
R2035	On 03/11/2022	Bond Future	9.82	Call	0.09000	0.00009	0.26000	0.00026	0.090	12.70	0.00	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.30	Call	3.55000	0.00355	7.01000	0.00701	3.550	12.59	0.00	0.00	0	976.0	
R2035	On 03/11/2022	Bond Future	10.57	Put	5,844.98000	5.84498	5,725.44000	5.72544	5,844.980	12.63	0.98	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.99	Put	3,446.09000	3.44609	3,372.22000	3.37222	3,446.090	13.11	0.87	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	11.05	Call	241.82000	0.24182	309.95000	0.30995	241.820	13.19	0.16	0.00	0	976.0	
R2035	On 03/11/2022	Bond Future	12.68	Put	43.88000	0.04388	55.30000	0.05530	43.880	15.90	0.03	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future			11.69986	85.89406	11.67525	86.03049		14.67	0.00	0.00	0	108,831.0	
R2035	On 02/02/2023	Bond Future	9.81	Call	138.15000	0.13815	154.86000	0.15486	138.150	13.45	0.05	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	9.89	Call	163.78000	0.16378	182.75000	0.18275	163.780	13.45	0.06	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	10.30	Call	365.24000	0.36524	398.96000	0.39896	365.240	13.47	0.12	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future	10.64	Call	652.64000	0.65264	702.22000	0.70222	652.640	13.48	0.19	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	10.66	Put	6,732.02000	6.73202	6,646.17000	6.64617	6,732.020	13.48	0.81	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.05	Call	1,246.44000	1.24644	1,319.24000	1.31924	1,246.440	13.79	0.31	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future	11.06	Put	4,919.85000	4.91985	4,856.81000	4.85681	4,919.850	13.80	0.69	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.98	Put	2,160.15000	2.16015	2,142.29000	2.14229	2,160.150	15.01	0.40	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	13.22	Put	631.16000	0.63116	635.40000	0.63540	631.160	16.85	0.14	0.00	0	976.0	
R2035	On 04/05/2023	Bond Future			11.82056	83.15878	11.79482	83.29881		15.01	0.00	0.00	0	0.0	
R2035	On 04/05/2023	Bond Future	9.85	Call	464.64000	0.46464	493.39000	0.49339	464.640	14.02	0.11	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	10.42	Call	941.88000	0.94188	988.68000	0.98868	941.880	14.01	0.20	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	10.60	Call	1,151.28000	1.15128	1,204.56000	1.20456	1,151.280	14.01	0.24	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	11.17	Call	2,118.21000	2.11821	2,194.47000	2.19447	2,118.210	14.36	0.37	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	Options Interest
R2035	On	04/05/2023	Bond Future	12.46	Put	2,437.37000	2.43737	2,416.23000	2.41623	2,437.370	15.96	0.34	0.00	0	388.0	
R2035	On	04/05/2023	Bond Future	13.18	Put	1,482.28000	1.48228	1,473.72000	1.47372	1,482.280	16.92	0.23	0.00	0	491.0	
R2035	On	03/08/2023	Bond Future			11.94266	84.89983	11.91583	85.04300		13.23	0.00	0.00	0	0.0	
R2035	On	02/11/2023	Bond Future			12.07552	82.16787	12.04756	82.31411		11.64	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			11.71181	80.28633	11.68832	80.42044		14.81	0.00	321,145.32	4	60,179.0	
R2037	On	02/02/2023	Bond Future			11.85206	77.53204	11.82741	77.66997		16.52	0.00	0.00	0	76,247.0	
R2037	On	02/02/2023	Bond Future	11.10	Call	1,121.63000	1.12163	1,190.66000	1.19066	1,121.630	15.58	0.28	0.00	0	636.0	
R2037	On	02/02/2023	Bond Future	11.97	Put	2,602.97000	2.60297	2,579.64000	2.57964	2,602.970	16.89	0.45	0.00	0	636.0	
R2037	On	04/05/2023	Bond Future			11.97436	79.13304	11.94862	79.27457		16.07	0.00	0.00	0	0.0	
R2037	On	04/05/2023	Bond Future	11.03	Call	1,578.73000	1.57873	1,643.74000	1.64374	1,578.730	15.02	0.30	0.00	0	400.0	
R2037	On	04/05/2023	Bond Future	11.78	Call	3,250.89000	3.25089	3,346.16000	3.34616	3,250.890	15.78	0.48	0.00	0	400.0	
R2037	On	04/05/2023	Bond Future	13.73	Put	1,147.70000	1.14770	1,143.31000	1.14331	1,147.700	18.54	0.18	0.00	0	400.0	
R2037	On	03/08/2023	Bond Future			12.10054	76.53180	12.07372	76.67657		15.08	0.00	0.00	0	0.0	
R2037	On	02/11/2023	Bond Future			12.22357	78.13190	12.19571	78.27971		12.78	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			11.78527	82.06673	11.76679	82.17988		15.62	0.00	738,600.57	9	53,940.0	
R2040	On	03/11/2022	Bond Future	10.60	Call	6.10000	0.00610	11.14000	0.01114	6.100	14.13	0.01	0.00	0	1,467.0	
R2040	On	03/11/2022	Bond Future	10.70	Call	11.52000	0.01152	19.70000	0.01970	11.520	14.10	0.01	0.00	0	1,078.0	
R2040	On	03/11/2022	Bond Future	11.20	Call	186.37000	0.18637	242.31000	0.24231	186.370	14.68	0.12	0.00	0	1,078.0	
R2040	On	03/11/2022	Bond Future	11.30	Call	284.28000	0.28428	355.72000	0.35572	284.280	14.83	0.17	0.00	0	1,467.0	
R2040	On	03/11/2022	Bond Future	12.52	Put	185.63000	0.18563	214.16000	0.21416	185.630	17.10	0.11	0.00	0	1,078.0	
R2040	On	02/02/2023	Bond Future			11.92114	79.09542	11.90171	79.21207		17.46	0.00	0.00	0	65,233.0	
R2040	On	02/02/2023	Bond Future	10.21	Call	222.91000	0.22291	244.82000	0.24482	222.910	16.01	0.07	0.00	0	388.0	
R2040	On	02/02/2023	Bond Future	10.96	Call	879.12000	0.87912	933.51000	0.93351	879.120	16.29	0.22	0.00	0	388.0	
R2040	On	02/02/2023	Bond Future	11.19	Call	1,263.33000	1.26333	1,330.17000	1.33017	1,263.330	16.57	0.29	0.00	0	621.0	
R2040	On	02/02/2023	Bond Future	12.07	Put	2,750.56000	2.75056	2,740.87000	2.74087	2,750.560	18.03	0.44	0.00	0	621.0	
R2040	On	02/02/2023	Bond Future	12.27	Put	2,291.54000	2.29154	2,287.72000	2.28772	2,291.540	18.39	0.38	0.00	0	388.0	
R2040	On	04/05/2023	Bond Future			12.03948	80.72883	12.01919	80.84862		16.99	0.00	0.00	0	0.0	
R2040	On	04/05/2023	Bond Future	10.17	Call	582.05000	0.58205	612.37000	0.61237	582.050	15.85	0.13	0.00	0	388.0	
R2040	On	04/05/2023	Bond Future	10.73	Call	1,153.35000	1.15335	1,201.03000	1.20103	1,153.350	15.84	0.22	0.00	0	486.0	
R2040	On	04/05/2023	Bond Future	10.92	Call	1,418.19000	1.41819	1,472.33000	1.47233	1,418.190	15.84	0.26	0.00	0	388.0	
R2040	On	04/05/2023	Bond Future	11.48	Call	2,546.42000	2.54642	2,621.21000	2.62121	2,546.420	16.30	0.39	0.00	0	486.0	
R2040	On	04/05/2023	Bond Future	12.78	Put	2,507.87000	2.50787	2,497.98000	2.49798	2,507.870	18.17	0.32	0.00	0	388.0	
R2040	On	04/05/2023	Bond Future	13.45	Put	1,600.15000	1.60015	1,598.73000	1.59873	1,600.150	19.19	0.22	0.00	0	486.0	
R2040	On	03/08/2023	Bond Future			12.16134	77.91060	12.14020	78.03322		16.27	0.00	0.00	0	0.0	
R2040	On	02/11/2023	Bond Future			12.27968	79.53960	12.25774	79.66479		14.30	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			11.76266	78.99769	11.74408	79.11344		16.50	0.00	1,263,963.04	16	74,224.0	

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	6.88000		0.00688		12.44000	0.01244	6.880	14.93	0.01	0.00	0	1,647.0
R2044	On 03/11/2022	Bond Future	11.30	Call	312.93000		0.31293		388.98000	0.38898	312.930	15.66	0.18	0.00	0	1,647.0
R2044	On 02/02/2023	Bond Future			11.89038		76.09414		11.87088	76.21333		18.46	0.00	0.00	0	31,719.0
R2044	On 02/02/2023	Bond Future	11.20	Call	1,355.77000		1.35577		1,426.02000	1.42602	1,355.770	17.54	0.30	0.00	0	1,300.0
R2044	On 02/02/2023	Bond Future	11.90	Call	3,220.33000		3.22033		3,324.46000	3.32446	3,220.330	18.74	0.52	0.00	0	1,300.0
R2044	On 02/02/2023	Bond Future	12.00	Put	2,888.67000		2.88867		2,877.24000	2.87724	2,888.670	18.93	0.45	0.00	0	4,000.0
R2044	On 04/05/2023	Bond Future			12.00112		77.66562		11.98077	77.78806		17.98	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future	11.75	Put	4,950.99000		4.95099		4,915.81000	4.91581	4,950.990	17.62	0.53	0.00	0	4,115.0
R2044	On 04/05/2023	Bond Future	12.00	Put	4,185.57000		4.18557		4,158.22000	4.15822	4,185.570	17.98	0.47	0.00	0	4,115.0
R2044	On 04/05/2023	Bond Future	12.25	Put	3,537.44000		3.53744		3,516.89000	3.51689	3,537.440	18.37	0.42	0.00	0	1,500.0
R2044	On 03/08/2023	Bond Future			12.11480		74.90851		12.09363	75.03377		17.53	0.00	0.00	0	0.0
R2044	On 02/11/2023	Bond Future			12.22478		76.47474		12.20283	76.60263		16.08	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			11.69046		77.90418		11.67179	78.02351		17.09	0.00	311,616.72	4	248,053.0
R2048	On 03/11/2022	Bond Future	10.60	Call	10.63000		0.01063		18.43000	0.01843	10.630	15.46	0.01	0.00	0	874.0
R2048	On 03/11/2022	Bond Future	11.30	Call	410.24000		0.41024		499.11000	0.49911	410.240	16.22	0.22	0.00	0	874.0
R2048	On 02/02/2023	Bond Future			11.81117		79.39823		11.79160	79.52102		18.09	0.00	1,667,362.83	21	966.0
R2048	On 02/02/2023	Bond Future	11.00	Call	1,128.43000		1.12843		1,192.80000	1.19280	1,128.430	16.94	0.26	0.00	0	2,542.0
R2048	On 02/02/2023	Bond Future	11.70	Call	2,874.54000		2.87454		2,976.06000	2.97606	2,874.540	18.00	0.49	0.00	0	2,542.0
R2048	On 04/05/2023	Bond Future			11.91533		76.57347		11.89492	76.69956		18.65	0.00	0.00	0	0.0
R2048	On 03/08/2023	Bond Future			12.02285		78.13907		12.00163	78.26804		16.55	0.00	0.00	0	0.0
R2048	On 02/11/2023	Bond Future			12.12846		75.34877		12.10645	75.48050		14.90	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			11.56365		64.89963		11.54006	65.01606		15.68	0.00	139,664,003.76	2,152	17,571.0
R209	On 03/11/2022	Bond Future	9.25	Call	0.00000		0.00000		0.00000	0.00000	0.000	14.40	0.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	0.29000		0.00029		0.74000	0.00074	0.290	14.28	0.00	32,497.61	1,000	5,750.0
R209	On 03/11/2022	Bond Future	10.00	Put	8,407.41000		8.40741		8,291.43000	8.29143	8,407.410	14.28	1.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.90	Call	101.20000		0.10120		139.31000	0.13931	101.200	14.66	0.09	0.00	0	1,136.0
R209	On 03/11/2022	Bond Future	11.00	Put	3,025.01000		3.02501		2,959.19000	2.95919	3,025.010	14.79	0.87	112,922,677.85	2,000	4,500.0
R209	On 03/11/2022	Bond Future	11.50	Call	893.61000		0.89361		1,011.38000	1.01138	893.610	15.68	0.46	0.00	0	1,136.0
R209	On 03/11/2022	Bond Future	12.00	Put	344.39000		0.34439		368.48000	0.36848	344.390	16.64	0.21	13,908,974.94	1,000	5,750.0
R209	On 02/02/2023	Bond Future			11.69403		66.11352		11.66935	66.23322		16.60	0.00	0.00	0	2,066.0
R209	On 04/05/2023	Bond Future			11.80410		64.32319		11.77840	64.44595		16.95	0.00	0.00	0	3,450.0
R209	On 04/05/2023	Bond Future	10.00	Call	500.07000		0.50007		529.39000	0.52939	500.070	15.82	0.14	0.00	0	8,500.0
R209	On 04/05/2023	Bond Future	11.00	Put	5,581.32000		5.58132		5,519.96000	5.51996	5,581.320	16.05	0.67	0.00	0	11,000.0
R209	On 04/05/2023	Bond Future	12.50	Put	2,033.13000		2.03313		2,015.93000	2.01593	2,033.130	18.09	0.33	0.00	0	8,500.0
R209	On 03/08/2023	Bond Future			11.91281		65.67005		11.88614	65.79555		15.04	0.00	0.00	0	0.0
R209	On 02/11/2023	Bond Future			12.02749		63.89041		11.99983	64.01855		13.24	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			226.21588		226.21588		226.64080	226.64080			0.00	0.00	0	357.0
R210	On 02/02/2023	Bond Future			230.50283		230.50283		230.93966	230.93966			0.00	0.00	0	372.0
R210	On 04/05/2023	Bond Future			232.20257		232.20257		232.65024	232.65024			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			237.11263		237.11263		237.57055	237.57055			0.00	0.00	0	0.0
R210	On 02/11/2023	Bond Future			238.90789		238.90789		239.37458	239.37458			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			11.06253		79.59858		11.02910	79.75141		11.29	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	7.97	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	7.84	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	5,846.34000		5.84634		5,693.53000	5,693.53	5,846.340	6.52	1.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	5,149.20000		5.14920		4,996.42000	4,996.42	5,149.200	6.23	1.00	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	4,118.94000		4.11894		3,968.41000	3,968.41	4,118.940	7.34	1.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	3,267.56000		3.26756		3,130.10000	3,130.10	3,267.560	8.42	0.97	0.00	0	200.0
R213	On 02/02/2023	Bond Future			11.21801		81.08738		11.18273	81.24443		12.00	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	98.40000		0.09840		112.91000	0.11291	98.400	11.87	0.05	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	6,031.02000		6.03102		5,916.03000	5,916.03	6,031.020	11.47	0.84	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	4,678.84000		4.67884		4,580.86000	4,580.86	4,678.840	11.38	0.76	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	785.84000		0.78584		849.58000	0.84958	785.840	11.42	0.26	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	797.58000		0.79758		785.90000	0.78590	797.580	13.13	0.22	0.00	0	912.0
R213	On 04/05/2023	Bond Future			11.34102		79.20471		11.30397	79.36572		12.11	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			11.46626		80.86257		11.42741	81.02724		10.63	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future			11.60607		78.99819		11.56534	79.16636		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			11.68185		62.40777		11.66325	62.50328		17.08	0.00	124,815.54	2	24,790.0
R214	On 02/02/2023	Bond Future			11.80767		63.57503		11.78818	63.67341		18.10	0.00	0.00	0	64,507.0
R214	On 02/02/2023	Bond Future	11.10	Call	1,062.92000		1.06292		1,119.32000	1.11932	1,062.920	17.07	0.29	0.00	0	1,600.0
R214	On 02/02/2023	Bond Future	11.80	Call	2,570.25000		2.57025		2,655.06000	2,655.06	2,570.250	18.19	0.52	0.00	0	1,600.0
R214	On 04/05/2023	Bond Future			11.90840		61.58548		11.88813	61.68644		18.60	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future			12.00918		62.87479		11.98816	62.97807		17.00	0.00	0.00	0	0.0
R214	On 02/11/2023	Bond Future			12.11738		60.88848		12.09561	60.99395		15.98	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 :											916,880,041.18	6,386	1 496 854.
Grand Total:											916,880,041.18	6,386	1 496 854.