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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/10/2022

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	825.31400		825.31400		824.85300	824.85300			0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	840.69400		840.69400		840.24000	840.24000			0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	857.81700		857.81700		857.36000	857.36000			0.00	0.00	0	0.0
AL37	On 03/08/2023	Index Future	875.78600		875.78600		875.32400	875.32400			0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	894.22900		894.22900		893.75800	893.75800			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	933.28800		933.28800		933.99900	933.99900			0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	950.67900		950.67900		951.42200	951.42200			0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	970.04300		970.04300		970.80800	970.80800			0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	990.36300		990.36300		991.14800	991.14800			0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,011.21800		1,011.21800		1,012.02200	1,012.02200			0.00	0.00	0	0.0
ALBI	On 03/11/2022	Index Future	818.03700		818.03700		818.59200	818.59200			0.00	0.00	0	123.0
ALBI	On 02/02/2023	Index Future	833.28100		833.28100		833.86100	833.86100			0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future	850.25300		850.25300		850.85200	850.85200			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		868.06400	868.06400		868.67900	868.67900			0.00	0.00	0	0.0
ALBI	On 02/11/2023	Index Future		886.34400	886.34400		886.97300	886.97300			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		12.70718	70.88080		12.69957	70.91524			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		12.90722	72.21917		12.89897	72.25561			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future		13.08397	69.91277		13.07522	69.95058			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		13.25851	71.39533		13.24932	71.43419			0.00	0.00	0	0.0
ES33	On 02/11/2023	Bond Future		13.44414	69.11925		13.43452	69.15902			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		12.97570	68.81085		12.95767	68.90395			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		13.15177	70.11013		13.13272	70.20632			0.00	0.00	0	4,769.0
ES42	On 04/05/2023	Bond Future		13.31498	67.29194		13.29500	67.39070			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		13.47119	68.71992		13.45034	68.82100			0.00	0.00	0	0.0
ES42	On 02/11/2023	Bond Future		13.63697	65.92022		13.61520	66.02357			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		806.45300	806.45300		807.00500	807.00500			0.00	2,395,165,410.00	297	277.0
GOVI	On 02/02/2023	GOVI		821.48100	821.48100		822.05900	822.05900			0.00	1,191,147,450.00	145	575.0
GOVI	On 04/05/2023	GOVI		838.21300	838.21300		838.81000	838.81000			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		855.77100	855.77100		856.38400	856.38400			0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI		873.79300	873.79300		874.41900	874.41900			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future		165.84872	165.84872		166.02164	166.02164			0.00	0.00	0	3,315.0
I2025	On 02/02/2023	Bond Future		167.27173	167.27173		167.45092	167.45092			0.00	0.00	0	3,967.0
I2025	On 04/05/2023	Bond Future		170.71997	170.71997		170.90426	170.90426			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		172.57161	172.57161		172.75989	172.75989			0.00	0.00	0	0.0
I2025	On 02/11/2023	Bond Future		176.24411	176.24411		176.43655	176.43655			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		118.85217	118.85217		119.33412	119.33412			0.00	0.00	0	1,086.0
I2029	On 02/02/2023	Bond Future		121.09638	121.09638		121.58963	121.58963			0.00	0.00	0	912.0
I2029	On 04/05/2023	Bond Future		122.29005	122.29005		122.79425	122.79425			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		124.88039	124.88039		125.39578	125.39578			0.00	0.00	0	0.0
I2029	On 02/11/2023	Bond Future		126.19103	126.19103		126.71694	126.71694			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		113.20270	113.20270		113.61748	113.61748			0.00	0.00	0	594.0
I2033	On 02/02/2023	Bond Future		115.34019	115.34019		115.76498	115.76498			0.00	0.00	0	6,990.0
I2033	On 04/05/2023	Bond Future		116.32737	116.32737		116.76164	116.76164			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future		118.79131	118.79131		119.23527	119.23527			0.00	0.00	0	0.0
I2033	On 02/11/2023	Bond Future		119.88161	119.88161		120.33469	120.33469			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		126.91305	126.91305		127.32387	127.32387			0.00	0.00	0	2,997.0
I2038	On 02/02/2023	Bond Future		127.38730	127.38730		127.80817	127.80817			0.00	0.00	0	2,770.0
I2038	On 04/05/2023	Bond Future		130.01398	130.01398		130.44444	130.44444			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future		130.78314	130.78314		131.22267	131.22267			0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future		133.56670	133.56670		134.01564	134.01564			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		111.63025	111.63025		111.85286	111.85286			0.00	0.00	0	11,338.0
I2046	On 02/02/2023	Bond Future		113.73810	113.73810		113.96695	113.96695			0.00	0.00	0	5,200.0
I2046	On 04/05/2023	Bond Future		114.03644	114.03644		114.27057	114.27057			0.00	11,403,644.00	100	100.0
I2046	On 03/08/2023	Bond Future		116.45254	116.45254		116.69205	116.69205			0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future		116.81473	116.81473		117.05855	117.05855			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		114.23001	114.23001		114.58682	114.58682			0.00	0.00	0	8,431.0
I2050	On 02/02/2023	Bond Future		114.24624	114.24624		114.61174	114.61174			0.00	0.00	0	3,848.0
I2050	On 04/05/2023	Bond Future		116.60164	116.60164		116.97580	116.97580			0.00	11,660,164.00	100	100.0
I2050	On 03/08/2023	Bond Future		116.86530	116.86530		117.24715	117.24715			0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future		119.35260	119.35260		119.74288	119.74288			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		318.12600	318.12600		318.57900	318.57900			0.00	0.00	0	702.0
IGOV	On 02/02/2023	Index Future		324.13300	324.13300		324.60000	324.60000			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future		330.81100	330.81100		331.29200	331.29200			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future		337.81600	337.81600		338.30800	338.30800			0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future		345.00400	345.00400		345.50600	345.50600			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future		6.47000	93.53000		6.46500	93.53500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future		6.53500	93.46500		6.52000	93.48000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		7.34000	92.66000		7.32500	92.67500			0.00	0.00	0	68.0
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future		7.39000	92.61000		7.37000	92.63000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future		7.88000	92.12000		7.84000	92.16000			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			7.94000		92.06000		7.88500	92.11500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.24000		91.76000		8.19000	91.81000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.34500		91.65500		8.24000	91.76000			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.38500		91.61500		8.32500	91.67500			0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.39500		91.60500		8.31000	91.69000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.37500		91.62500		8.29000	91.71000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.41000		91.59000		8.38500	91.61500			0.00	0.00	0	0.0
R186	On 03/11/2022	Bond Future			9.23474		108.24857		9.25216	108.18844		5.87	0.00	2,116,584,289.21	19,553	59,716.0
R186	On 03/11/2022	Bond Future	8.23	Call	0.04000		0.00004		0.05000	0.00005	0.040	3.76	0.00	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	1,288.03000		1.28803		1,345.00000	1.34500	1,288.030	5.27	0.79	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.36791		104.96526		9.38609	104.90607		6.24	0.00	2,167,322,688.48	20,648	47,090.0
R186	On 04/05/2023	Bond Future			9.46213		107.10608		9.48153	107.04663		5.37	0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.54685		104.04523		9.56783	103.98496		5.30	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			9.63912		106.23827		9.66203	106.17688		4.54	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future	9.15	Call	1,276.31000		1.27631		1,254.41000	1.25441	1,276.310	4.25	0.40	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	1,244.72000		1.24472		1,268.24000	1.26824	1,244.720	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			335.88399		335.88399		335.94112	335.94112			0.00	2,015,303.94	6	549.0
R197	On 02/02/2023	Bond Future			333.31688		333.31688		333.38142	333.38142			0.00	0.00	0	294.0
R197	On 04/05/2023	Bond Future			340.18879		340.18879		340.25753	340.25753			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			338.22799		338.22799		338.29719	338.29719			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			345.42716		345.42716		345.49824	345.49824			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			248.68491		248.68491		247.78134	247.78134			0.00	0.00	0	5,616.0
R202	On 02/02/2023	Bond Future			248.64838		248.64838		247.73246	247.73246			0.00	0.00	0	1,058.0
R202	On 04/05/2023	Bond Future			253.77403		253.77403		252.84118	252.84118			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			254.27996		254.27996		253.32725	253.32725			0.00	0.00	0	0.0
R202	On 02/11/2023	Bond Future			259.69184		259.69184		258.71885	258.71885			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			7.35874		101.58127		7.31646	101.59416		0.38	0.00	0.00	0	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			10.88021		87.98403		10.86719	88.04215		9.65	0.00	2,454,578,468.94	27,898	55,422.0
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	18.22000		0.01822		22.83000	0.02283	18.220	7.62	0.03	0.00	0	500.0

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R2030	On 03/11/2022	Bond Future	11.57	Put	132.92000	0.13292		137.63000	0.13763	132.920	11.89	0.11	0.00	0	500.0	
R2030	On 02/02/2023	Bond Future			11.04042	85.61797		11.02634	85.67888		10.60	0.00	2,462,886,525.02	28,766	55,510.0	
R2030	On 02/02/2023	Bond Future	8.81	Call	61.69000	0.06169		65.29000	0.06529	61.690	10.91	0.03	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.08	Call	106.54000	0.10654		112.10000	0.11210	106.540	10.85	0.05	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	9.66	Put	6,520.13000	6.52013		6,470.84000	6.47084	6,520.130	10.43	0.88	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.83	Call	359.60000	0.35960		373.69000	0.37369	359.600	10.30	0.15	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	9.94	Put	5,355.87000	5.35587		5,310.83000	5.31083	5,355.870	10.22	0.83	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	11.16	Put	1,779.83000	1.77983		1,761.67000	1.76167	1,779.830	10.75	0.45	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	11.35	Call	2,782.90000	2.78290		2,829.22000	2.82922	2,782.900	10.93	0.61	0.00	0	5,000.0	
R2030	On 02/02/2023	Bond Future	11.55	Call	3,342.64000	3.34264		3,392.19000	3.39219	3,342.640	11.15	0.67	0.00	0	5,000.0	
R2030	On 04/05/2023	Bond Future			11.18206	87.36550		11.16708	87.42838		10.10	0.00	0.00	0	0.0	
R2030	On 04/05/2023	Bond Future	9.03	Call	258.54000	0.25854		266.73000	0.26673	258.540	10.11	0.09	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	9.58	Call	494.32000	0.49432		507.78000	0.50778	494.320	9.84	0.15	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	546.70000	0.54670		561.21000	0.56121	546.700	9.80	0.17	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	617.40000	0.61740		633.27000	0.63327	617.400	9.75	0.18	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	781.63000	0.78163		800.43000	0.80043	781.630	9.64	0.22	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	1,269.15000	1.26915		1,294.96000	1.29496	1,269.150	9.76	0.32	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	10.65	Call	1,617.86000	1.61786		1,647.75000	1.64775	1,617.860	9.86	0.38	0.00	0	350.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	2,376.24000	2.37624		2,354.91000	2.35491	2,376.240	10.40	0.45	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,931.47000	1.93147		1,914.14000	1.91414	1,931.470	10.67	0.38	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	1,408.23000	1.40823		1,395.84000	1.39584	1,408.230	11.08	0.30	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	994.10000	0.99410		985.78000	0.98578	994.100	11.56	0.22	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	12.57	Put	942.57000	0.94257		934.76000	0.93476	942.570	11.63	0.21	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future			11.32536	85.19017		11.30949	85.25470		9.56	0.00	0.00	0	0.0	
R2030	On 03/08/2023	Bond Future	10.40	Call	1,308.66000	1.30866		1,332.76000	1.33276	1,308.660	9.08	0.31	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	10.65	Call	1,659.30000	1.65930		1,687.29000	1.68729	1,659.300	9.17	0.36	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future	12.59	Put	1,310.54000	1.31054		1,298.78000	1.29878	1,310.540	10.79	0.25	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	12.89	Put	1,083.01000	1.08301		1,073.45000	1.07345	1,083.010	11.08	0.21	0.00	0	350.0	
R2030	On 02/11/2023	Bond Future			11.46611	86.98608		11.44936	87.05209		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			11.35867	83.19223		11.34560	83.25752		11.86	0.00	2,079,972,134.46	25,002	144,424.0	
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	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	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	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	0.01000	0.00001		0.02000	0.00002	0.010	9.11	0.00	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	6,562.15000	6.56215		6,496.90000	6.49690	6,562.150	8.68	1.00	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	6,286.34000	6.28634		6,221.10000	6.22110	6,286.340	8.56	1.00	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	0.13000	0.00013		0.21000	0.00021	0.130	8.45	0.00	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	4,499.62000	4.49962		4,436.26000	4.43626	4,499.620	9.30	0.99	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	4,132.22000	4.13222		4,070.43000	4.07043	4,132.220	9.57	0.98	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	34.24000	0.03424		41.77000	0.04177	34.240	10.01	0.04	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.45	Put	774.92000	0.77492		770.45000	0.77045	774.920	12.41	0.42	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	600.19000	0.60019		599.64000	0.59964	600.190	12.68	0.35		0.00	0	500.0
R2032	On 03/11/2022	Bond Future	12.30	Put	63.98000	0.06398		67.87000	0.06787	63.980	14.49	0.05		0.00	0	750.0
R2032	On 02/02/2023	Bond Future			11.51778	84.74253		11.50380	84.81062		12.57	0.00		74,064,971.22	874	28,868.0
R2032	On 02/02/2023	Bond Future	9.31	Call	54.74000	0.05474		58.13000	0.05813	54.740	11.90	0.03		0.00	0	454.0
R2032	On 02/02/2023	Bond Future	9.47	Call	79.57000	0.07957		84.15000	0.08415	79.570	11.90	0.04		0.00	0	500.0
R2032	On 02/02/2023	Bond Future	9.92	Call	199.56000	0.19956		208.96000	0.20896	199.560	11.80	0.08		0.00	0	750.0
R2032	On 02/02/2023	Bond Future	10.16	Put	7,291.11000	7.29111		7,236.10000	7.23610	7,291.110	11.74	0.88		0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.22	Call	345.08000	0.34508		359.19000	0.35919	345.080	11.73	0.13		0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	5,711.15000	5.71115		5,662.69000	5.66269	5,711.150	11.66	0.81		0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	738.84000	0.73884		762.67000	0.76267	738.840	11.78	0.24		0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	1,715.87000	1.71587		1,700.16000	1.70016	1,715.870	13.00	0.39		0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	661.38000	0.66138		657.07000	0.65707	661.380	14.21	0.18		0.00	0	750.0
R2032	On 04/05/2023	Bond Future			11.65586	82.30837		11.64110	82.37857		12.70	0.00		0.00	0	0.0
R2032	On 04/05/2023	Bond Future	10.62	Call	1,127.15000	1.12715		1,151.74000	1.15174	1,127.150	11.99	0.26		0.00	0	400.0
R2032	On 04/05/2023	Bond Future	11.37	Call	2,462.71000	2.46271		2,501.84000	2.50184	2,462.710	12.57	0.45		0.00	0	400.0
R2032	On 04/05/2023	Bond Future	13.43	Put	879.59000	0.87959		873.44000	0.87344	879.590	15.01	0.17		0.00	0	400.0
R2032	On 03/08/2023	Bond Future			11.78970	84.03515		11.77420	84.10716		11.44	0.00		0.00	0	2,600.0
R2032	On 03/08/2023	Bond Future	11.90	Call	3,734.24000	3.73424		3,779.42000	3.77942	3,734.240	11.58	0.54		0.00	0	5,000.0
R2032	On 02/11/2023	Bond Future			11.93103	81.64499		11.91479	81.71861		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			11.73789	83.26192		11.71974	83.36289		13.53	0.00		3,064,371,703.68	36,804	33,800.0
R2035	On 03/11/2022	Bond Future	9.82	Call	0.01000	0.00001		0.01000	0.00001	0.010	12.83	0.00		0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	0.37000	0.00037		0.58000	0.00058	0.370	12.50	0.00		0.00	0	976.0
R2035	On 03/11/2022	Bond Future	10.57	Put	6,882.61000	6.88261		6,782.83000	6.78283	6,882.610	12.31	1.00		0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	4,361.41000	4.36141		4,271.71000	4.27171	4,361.410	12.45	0.95		0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	67.58000	0.06758		82.15000	0.08215	67.580	12.52	0.06		0.00	0	976.0
R2035	On 03/11/2022	Bond Future	12.68	Put	52.58000	0.05258		54.72000	0.05472	52.580	15.13	0.04		0.00	0	976.0
R2035	On 02/02/2023	Bond Future			11.89688	84.81348		11.87768	84.91788		14.29	0.00		1,400,779,435.68	16,516	147,992.0
R2035	On 02/02/2023	Bond Future	9.81	Call	70.12000	0.07012		75.29000	0.07529	70.120	13.04	0.03		0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	85.06000	0.08506		91.12000	0.09112	85.060	13.04	0.04		0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.30	Call	211.55000	0.21155		224.01000	0.22401	211.550	13.06	0.08		0.00	0	976.0
R2035	On 02/02/2023	Bond Future	10.64	Call	409.28000	0.40928		429.77000	0.42977	409.280	13.07	0.14		0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.66	Put	7,563.22000	7.56322		7,479.86000	7.47986	7,563.220	13.07	0.86		0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	859.34000	0.85934		893.55000	0.89355	859.340	13.38	0.24		0.00	0	976.0
R2035	On 02/02/2023	Bond Future	11.06	Put	5,609.48000	5.60948		5,539.67000	5.53967	5,609.480	13.39	0.76		0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	2,515.07000	2.51507		2,479.73000	2.47973	2,515.070	14.63	0.46		0.00	0	388.0
R2035	On 02/02/2023	Bond Future	13.22	Put	736.82000	0.73682		727.88000	0.72788	736.820	16.51	0.17		0.00	0	976.0
R2035	On 04/05/2023	Bond Future			12.02902	82.03720		12.00890	82.14448		14.73	0.00		0.00	0	0.0
R2035	On 04/05/2023	Bond Future	9.85	Call	308.99000	0.30899		321.35000	0.32135	308.990	13.70	0.08		0.00	0	388.0
R2035	On 04/05/2023	Bond Future	10.42	Call	672.15000	0.67215		694.52000	0.69452	672.150	13.70	0.16		0.00	0	491.0
R2035	On 04/05/2023	Bond Future	10.60	Call	838.08000	0.83808		864.37000	0.86437	838.080	13.70	0.19		0.00	0	388.0
R2035	On 04/05/2023	Bond Future	11.17	Call	1,599.70000	1.59970		1,640.63000	1.64063	1,599.700	13.85	0.31		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	2,675.37000	2.67537	2,643.41000	2.64341	2,675.370	15.35	0.38	0.00	0	388.0	
R2035	On	04/05/2023	Bond Future	13.18	Put	1,616.53000	1.61653	1,597.36000	1.59736	1,616.530	16.34	0.25	0.00	0	491.0	
R2035	On	03/08/2023	Bond Future			12.15908	83.75804	12.13807	83.86787		13.27	0.00	0.00	0	0.0	
R2035	On	02/11/2023	Bond Future			12.29820	81.01644	12.27628	81.12874		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			11.90034	79.22224	11.88208	79.32435		14.43	0.00	2,828,154,745.76	35,699	28,227.0	
R2037	On	02/02/2023	Bond Future			12.04910	76.44254	12.02982	76.54813		16.10	0.00	3,066,110,279.40	40,110	113,163.0	
R2037	On	02/02/2023	Bond Future	11.10	Call	728.27000	0.72827	759.19000	0.75919	728.270	14.85	0.21	0.00	0	636.0	
R2037	On	02/02/2023	Bond Future	11.97	Put	2,941.14000	2.94114	2,899.96000	2.89996	2,941.140	16.05	0.51	0.00	0	636.0	
R2037	On	04/05/2023	Bond Future			12.18235	78.00340	12.16219	78.11181		15.77	0.00	0.00	0	0.0	
R2037	On	04/05/2023	Bond Future	11.03	Call	1,188.37000	1.18837	1,222.05000	1.22205	1,188.370	14.70	0.25	0.00	0	400.0	
R2037	On	04/05/2023	Bond Future	11.78	Call	2,642.91000	2.64291	2,698.17000	2.69817	2,642.910	15.48	0.43	0.00	0	400.0	
R2037	On	04/05/2023	Bond Future	13.73	Put	1,301.35000	1.30135	1,286.77000	1.28677	1,301.350	18.29	0.20	0.00	0	400.0	
R2037	On	03/08/2023	Bond Future			12.31633	75.38162	12.29530	75.49258		15.09	0.00	0.00	0	0.0	
R2037	On	02/11/2023	Bond Future			12.44517	76.97112	12.42330	77.08451		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			11.97910	80.89508	11.97087	80.94427		15.19	0.00	556,639,045.48	6,881	51,576.0	
R2040	On	03/11/2022	Bond Future	10.60	Call	0.55000	0.00055	0.79000	0.00079	0.550	13.78	0.00	0.00	0	1,467.0	
R2040	On	03/11/2022	Bond Future	10.70	Call	1.22000	0.00122	1.68000	0.00168	1.220	13.70	0.00	0.00	0	1,078.0	
R2040	On	03/11/2022	Bond Future	11.20	Call	50.02000	0.05002	58.79000	0.05879	50.020	14.24	0.04	0.00	0	1,078.0	
R2040	On	03/11/2022	Bond Future	11.30	Call	88.48000	0.08848	101.60000	0.10160	88.480	14.39	0.07	0.00	0	1,467.0	
R2040	On	03/11/2022	Bond Future	12.52	Put	271.50000	0.27150	282.11000	0.28211	271.500	16.68	0.16	0.00	0	1,078.0	
R2040	On	02/02/2023	Bond Future			12.12355	77.89628	12.11474	77.94787		16.99	0.00	542,391,797.64	6,963	73,460.0	
R2040	On	02/02/2023	Bond Future	10.21	Call	117.67000	0.11767	122.82000	0.12282	117.670	15.51	0.04	0.00	0	388.0	
R2040	On	02/02/2023	Bond Future	10.96	Call	538.34000	0.53834	553.89000	0.55389	538.340	15.54	0.16	0.00	0	388.0	
R2040	On	02/02/2023	Bond Future	11.19	Call	818.82000	0.81882	839.20000	0.83920	818.820	15.78	0.22	0.00	0	621.0	
R2040	On	02/02/2023	Bond Future	12.07	Put	3,111.12000	3.11112	3,098.63000	3.09863	3,111.120	17.12	0.50	0.00	0	621.0	
R2040	On	02/02/2023	Bond Future	12.27	Put	2,585.27000	2.58527	2,576.08000	2.57608	2,585.270	17.48	0.44	0.00	0	388.0	
R2040	On	04/05/2023	Bond Future			12.25275	79.48695	12.24347	79.54034		16.65	0.00	0.00	0	0.0	
R2040	On	04/05/2023	Bond Future	10.17	Call	389.56000	0.38956	398.51000	0.39851	389.560	15.48	0.09	0.00	0	388.0	
R2040	On	04/05/2023	Bond Future	10.73	Call	828.01000	0.82801	843.35000	0.84335	828.010	15.49	0.18	0.00	0	486.0	
R2040	On	04/05/2023	Bond Future	10.92	Call	1,039.99000	1.03999	1,057.87000	1.05787	1,039.990	15.49	0.21	0.00	0	388.0	
R2040	On	04/05/2023	Bond Future	11.48	Call	1,936.54000	1.93654	1,962.84000	1.96284	1,936.540	15.71	0.33	0.00	0	486.0	
R2040	On	04/05/2023	Bond Future	12.78	Put	2,747.57000	2.74757	2,737.85000	2.73785	2,747.570	17.46	0.36	0.00	0	388.0	
R2040	On	04/05/2023	Bond Future	13.45	Put	1,739.60000	1.73960	1,734.90000	1.73490	1,739.600	18.50	0.25	0.00	0	486.0	
R2040	On	03/08/2023	Bond Future			12.38250	76.64586	12.37279	76.70070		16.16	0.00	0.00	0	0.0	
R2040	On	02/11/2023	Bond Future			12.50681	78.26209	12.49671	78.31819		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			11.95693	77.80488	11.93851	77.91663		16.02	0.00	532,963,428.00	6,850	69,301.0	

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	0.62000	0.00062		0.96000	0.00096	0.620	14.52	0.00	0.00	0	1,647.0
R2044	On 03/11/2022	Bond Future	11.30	Call	99.06000	0.09906		118.74000	0.11874	99.060	15.17	0.08	0.00	0	1,647.0
R2044	On 02/02/2023	Bond Future			12.09307	74.87361		12.07368	74.98894		17.94	0.00	733,387,009.95	9,795	42,854.0
R2044	On 02/02/2023	Bond Future	11.20	Call	882.64000	0.88264		918.91000	0.91891	882.640	16.67	0.23	0.00	0	1,300.0
R2044	On 02/02/2023	Bond Future	11.90	Call	2,414.80000	2.41480		2,480.95000	2.48095	2,414.800	17.76	0.46	0.00	0	1,300.0
R2044	On 02/02/2023	Bond Future	12.00	Put	3,264.61000	3.26461		3,219.41000	3.21941	3,264.610	17.94	0.51	0.00	0	4,000.0
R2044	On 04/05/2023	Bond Future			12.21433	76.40264		12.19409	76.52100		17.59	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future	11.75	Put	5,536.68000	5.53668		5,477.11000	5.47711	5,536.680	17.22	0.59	0.00	0	4,115.0
R2044	On 04/05/2023	Bond Future	12.00	Put	4,695.29000	4.69529		4,643.40000	4.64340	4,695.290	17.59	0.52	0.00	0	4,115.0
R2044	On 04/05/2023	Bond Future	12.25	Put	3,977.87000	3.97787		3,933.11000	3.93311	3,977.870	17.99	0.47	0.00	0	1,500.0
R2044	On 03/08/2023	Bond Future			12.33572	73.62215		12.31464	73.74328		17.28	0.00	0.00	0	0.0
R2044	On 02/11/2023	Bond Future			12.45158	75.17464		12.42970	75.29839		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			11.88511	76.67939		11.87164	76.76302		16.58	0.00	2,171,483,645.41	28,319	125,651.0
R2048	On 03/11/2022	Bond Future	10.60	Call	1.08000	0.00108		1.57000	0.00157	1.080	15.04	0.00	0.00	0	874.0
R2048	On 03/11/2022	Bond Future	11.30	Call	140.19000	0.14019		161.97000	0.16197	140.190	15.70	0.10	0.00	0	874.0
R2048	On 02/02/2023	Bond Future			12.01414	78.14521		11.99992	78.23179		17.55	0.00	1,714,740,343.03	21,943	188,624.0
R2048	On 02/02/2023	Bond Future	11.00	Call	702.57000	0.70257		727.81000	0.72781	702.570	16.06	0.19	0.00	0	2,542.0
R2048	On 02/02/2023	Bond Future	11.70	Call	2,100.16000	2.10016		2,149.13000	2.14913	2,100.160	17.03	0.41	0.00	0	2,542.0
R2048	On 04/05/2023	Bond Future			12.12870	75.27740		12.11383	75.36643		18.23	0.00	0.00	0	0.0
R2048	On 03/08/2023	Bond Future			12.24386	76.81887		12.22836	76.91010		16.51	0.00	0.00	0	0.0
R2048	On 02/11/2023	Bond Future			12.35544	74.01412		12.33935	74.10732		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			11.74252	64.02648		11.73422	64.06663		15.28	0.00	228,830,639.52	3,574	15,950.0
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	0.02000	0.00002		0.04000	0.00004	0.020	14.33	0.00	0.00	0	3,250.0
R209	On 03/11/2022	Bond Future	10.00	Put	9,280.29000	9.28029		9,240.16000	9.24016	9,280.290	14.33	1.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.90	Call	22.61000	0.02261		27.24000	0.02724	22.610	13.94	0.03	0.00	0	1,136.0
R209	On 03/11/2022	Bond Future	11.00	Put	3,781.00000	3.78100		3,748.21000	3.74821	3,781.000	14.07	0.95	0.00	0	5,000.0
R209	On 03/11/2022	Bond Future	11.50	Call	441.77000	0.44177		473.36000	0.47336	441.770	14.81	0.31	0.00	0	1,136.0
R209	On 03/11/2022	Bond Future	12.00	Put	465.15000	0.46515		472.95000	0.47295	465.150	15.76	0.30	0.00	0	3,250.0
R209	On 02/02/2023	Bond Future			11.88043	65.21961		11.87157	65.26169		16.18	0.00	223,638,042.69	3,429	8,718.0
R209	On 04/05/2023	Bond Future			12.00042	63.39635		11.99112	63.43982		16.65	0.00	0.00	0	3,450.0
R209	On 04/05/2023	Bond Future	10.00	Call	346.02000	0.34602		353.85000	0.35385	346.020	15.48	0.10	0.00	0	8,500.0
R209	On 04/05/2023	Bond Future	11.00	Put	6,113.88000	6.11388		6,088.57000	6.08857	6,113.880	15.49	0.72	0.00	0	11,000.0
R209	On 04/05/2023	Bond Future	12.50	Put	2,211.88000	2.21188		2,203.68000	2.20368	2,211.880	17.41	0.36	0.00	0	8,500.0
R209	On 03/08/2023	Bond Future			12.11575	64.72634		12.10605	64.77099		15.07	0.00	0.00	0	0.0
R209	On 02/11/2023	Bond Future			12.23555	62.93799		12.22547	62.98366		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			226.07919		226.07919		226.38774	226.38774			0.00	0.00	0	103.0
R210	On 02/02/2023	Bond Future			230.34813		230.34813		230.66677	230.66677			0.00	0.00	0	372.0
R210	On 04/05/2023	Bond Future			231.99411		231.99411		232.32079	232.32079			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			236.90858		236.90858		237.24302	237.24302			0.00	0.00	0	0.0
R210	On 02/11/2023	Bond Future			238.74205		238.74205		239.08255	239.08255			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			11.23524		78.81509		11.21719	78.89650		11.17	0.00	1,120,908,209.98	14,222	33,508.0
R213	On 03/11/2022	Bond Future	9.13	Call	0.00000		0.00000		0.00000	0.00000	0.000	9.49	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	9.49	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	6,629.83000		6.62983		6,548.42000	6,54842	6,629.830	7.61	1.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	5,932.68000		5.93268		5,851.28000	5,85128	5,932.680	7.16	1.00	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	4,900.72000		4.90072		4,819.32000	4,81932	4,900.720	6.49	1.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	4,029.63000		4.02963		3,948.55000	3,94855	4,029.630	6.98	1.00	0.00	0	200.0
R213	On 02/02/2023	Bond Future			11.39998		80.28378		11.38074	80.36824		11.82	0.00	1,019,604,006.00	12,700	14,163.0
R213	On 02/02/2023	Bond Future	9.16	Call	56.45000		0.05645		60.52000	0.06052	56.450	11.68	0.03	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	6,692.56000		6.69256		6,622.40000	6,62240	6,692.560	11.28	0.88	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	5,270.64000		5.27064		5,207.84000	5,20784	5,270.640	11.19	0.82	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	554.20000		0.55420		578.01000	0.57801	554.200	11.23	0.20	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	943.61000		0.94361		930.05000	0.93005	943.610	12.96	0.26	0.00	0	912.0
R213	On 04/05/2023	Bond Future			11.53543		78.36675		11.51515	78.45362		11.83	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			11.66905		80.01018		11.64774	80.09920		10.68	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future			11.81530		78.14153		11.79294	78.23251		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			11.86607		61.47430		11.84761	61.56682		16.60	0.00	413,107,296.00	6,720	23,395.0
R214	On 02/02/2023	Bond Future			11.99952		62.61989		11.98014	62.71530		17.60	0.00	22,605,780.29	361	64,507.0
R214	On 02/02/2023	Bond Future	11.10	Call	696.10000		0.69610		725.32000	0.72532	696.100	16.23	0.22	0.00	0	1,600.0
R214	On 02/02/2023	Bond Future	11.80	Call	1,939.27000		1.93927		1,993.42000	1.99342	1,939.270	17.24	0.45	0.00	0	1,600.0
R214	On 04/05/2023	Bond Future			12.10976		60.59680		12.08958	60.69473		18.21	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future			12.21713		61.86787		12.19619	61.96806		16.82	0.00	0.00	0	0.0
R214	On 02/11/2023	Bond Future			12.33052		59.87100		12.30882	59.97335		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 :											34,606,516,457.78	374,275	1 680 746.
Grand Total:											34,606,516,457.78	374,275	1 680 746.