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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/10/2022

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	825.64000		825.64000		825.31400	825.31400			0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	841.01000		841.01000		840.69400	840.69400			0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	858.13300		858.13300		857.81700	857.81700			0.00	0.00	0	0.0
AL37	On 03/08/2023	Index Future	876.10500		876.10500		875.78600	875.78600			0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	894.55400		894.55400		894.22900	894.22900			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	934.33900		934.33900		933.28800	933.28800			0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	951.73200		951.73200		950.67900	950.67900			0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	971.10900		971.10900		970.04300	970.04300			0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	991.44800		991.44800		990.36300	990.36300			0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,012.32500		1,012.32500		1,011.21800	1,011.21800			0.00	0.00	0	0.0
ALBI	On 03/11/2022	Index Future	819.19100		819.19100		818.03700	818.03700			0.00	0.00	0	108.0
ALBI	On 02/02/2023	Index Future	834.44000		834.44000		833.28100	833.28100			0.00	141,854,800.00	17	17.0
ALBI	On 04/05/2023	Index Future	851.42900		851.42900		850.25300	850.25300			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		869.26100	869.26100		868.06400	868.06400			0.00	0.00	0	0.0
ALBI	On 02/11/2023	Index Future		887.56600	887.56600		886.34400	886.34400			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		12.68955	70.96063		12.70718	70.88080			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		12.88911	72.29920		12.90722	72.21917			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future		13.06523	69.99379		13.08397	69.91277			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		13.23901	71.47782		13.25851	71.39533			0.00	0.00	0	0.0
ES33	On 02/11/2023	Bond Future		13.42379	69.20342		13.44414	69.11925			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		12.94326	68.97851		12.97570	68.81085			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		13.11823	70.27963		13.15177	70.11013			0.00	0.00	0	4,769.0
ES42	On 04/05/2023	Bond Future		13.28014	67.46431		13.31498	67.29194			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		13.43496	68.89573		13.47119	68.71992			0.00	0.00	0	0.0
ES42	On 02/11/2023	Bond Future		13.59920	66.09971		13.63697	65.92022			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		807.58500	807.58500		806.45300	806.45300			0.00	0.00	0	277.0
GOVI	On 02/02/2023	GOVI		822.61900	822.61900		821.48100	821.48100			0.00	0.00	0	575.0
GOVI	On 04/05/2023	GOVI		839.36700	839.36700		838.21300	838.21300			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		856.94700	856.94700		855.77100	855.77100			0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI		874.99200	874.99200		873.79300	873.79300			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future		165.73126	165.73126		165.84872	165.84872			0.00	331,462.52	2	3,313.0
I2025	On 02/02/2023	Bond Future		167.14921	167.14921		167.27173	167.27173			0.00	0.00	0	3,967.0
I2025	On 04/05/2023	Bond Future		170.59351	170.59351		170.71997	170.71997			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		172.44293	172.44293		172.57161	172.57161			0.00	0.00	0	0.0
I2025	On 02/11/2023	Bond Future		176.11246	176.11246		176.24411	176.24411			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		118.61965	118.61965		118.85217	118.85217			0.00	0.00	0	1,086.0
I2029	On 02/02/2023	Bond Future		120.85715	120.85715		121.09638	121.09638			0.00	0.00	0	912.0
I2029	On 04/05/2023	Bond Future		122.04512	122.04512		122.29005	122.29005			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		124.62985	124.62985		124.88039	124.88039			0.00	0.00	0	0.0
I2029	On 02/11/2023	Bond Future		125.93644	125.93644		126.19103	126.19103			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2033	On 03/11/2022	Bond Future		112.84112	112.84112		113.20270	113.20270			0.00	0.00	0	594.0
I2033	On 02/02/2023	Bond Future		114.96966	114.96966		115.34019	115.34019			0.00	0.00	0	6,990.0
I2033	On 04/05/2023	Bond Future		115.94855	115.94855		116.32737	116.32737			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future		118.40405	118.40405		118.79131	118.79131			0.00	0.00	0	0.0
I2033	On 02/11/2023	Bond Future		119.48721	119.48721		119.88161	119.88161			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		126.27286	126.27286		126.91305	126.91305			0.00	216,936,773.48	1,718	1,300.0
I2038	On 02/02/2023	Bond Future		126.73301	126.73301		127.38730	127.38730			0.00	0.00	0	2,770.0
I2038	On 04/05/2023	Bond Future		129.34503	129.34503		130.01398	130.01398			0.00	222,214,761.54	1,718	1,718.0
I2038	On 03/08/2023	Bond Future		130.10092	130.10092		130.78314	130.78314			0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future		132.86961	132.86961		133.56670	133.56670			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		111.85971	111.85971		111.63025	111.63025			0.00	1,004,276,476.38	8,978	3,971.0
I2046	On 02/02/2023	Bond Future		113.96973	113.96973		113.73810	113.73810			0.00	464,312,680.02	4,074	9,274.0
I2046	On 04/05/2023	Bond Future		114.27244	114.27244		114.03644	114.03644			0.00	560,392,045.76	4,904	5,004.0
I2046	On 03/08/2023	Bond Future		116.69315	116.69315		116.45254	116.45254			0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future		117.06244	117.06244		116.81473	116.81473			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		113.67325	113.67325		114.23001	114.23001			0.00	842,091,436.00	7,408	4,885.0
I2050	On 02/02/2023	Bond Future		113.67687	113.67687		114.24624	114.24624			0.00	446,295,391.62	3,926	7,774.0
I2050	On 04/05/2023	Bond Future		116.01965	116.01965		116.60164	116.60164			0.00	403,980,421.30	3,482	3,582.0
I2050	On 03/08/2023	Bond Future		116.27134	116.27134		116.86530	116.86530			0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future		118.74585	118.74585		119.35260	119.35260			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		317.39200	317.39200		318.12600	318.12600			0.00	0.00	0	702.0
IGOV	On 02/02/2023	Index Future		323.37900	323.37900		324.13300	324.13300			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future		330.03900	330.03900		330.81100	330.81100			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future		337.02700	337.02700		337.81600	337.81600			0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future		344.19700	344.19700		345.00400	345.00400			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future		6.46500	93.53500		6.47000	93.53000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future		6.55000	93.45000		6.53500	93.46500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		7.36500	92.63500		7.34000	92.66000			0.00	0.00	0	68.0
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future		7.41000	92.59000		7.39000	92.61000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future		7.90000	92.10000		7.88000	92.12000			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.94500	92.05500		7.94000	92.06000				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.23000	91.77000		8.24000	91.76000				0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.28500	91.71500		8.34500	91.65500				0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.34500	91.65500		8.38500	91.61500				0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.35000	91.65000		8.39500	91.60500				0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.31000	91.69000		8.37500	91.62500				0.00	0.00	0	0.0
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.40000	91.60000		8.41000	91.59000				0.00	0.00	0	0.0
R186	On 03/11/2022	Bond Future			9.22243	108.29109		9.23474	108.24857			5.87	0.00	3,208,556,705.61	29,629	40,810.0
R186	On 03/11/2022	Bond Future	8.23	Call	0.04000	0.00004		0.04000	0.00004	0.040		3.76	0.00	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	1,244.92000	1.24492		1,288.03000	1.28803	1,244.920		5.27	0.79	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.35526	105.00648		9.36791	104.96526			6.24	0.00	4,442,614,155.84	42,308	65,484.0
R186	On 04/05/2023	Bond Future			9.44871	107.14722		9.46213	107.10608			5.37	0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.53239	104.08680		9.54685	104.04523			5.30	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			9.62333	106.28061		9.63912	106.23827			4.54	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future	9.15	Call	1,290.86000	1.29086		1,276.31000	1.27631	1,290.860		4.25	0.40	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	1,227.86000	1.22786		1,244.72000	1.24472	1,227.860		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			335.64599	335.64599		335.88399	335.88399				0.00	0.00	0	549.0
R197	On 02/02/2023	Bond Future			333.06820	333.06820		333.31688	333.31688				0.00	0.00	0	294.0
R197	On 04/05/2023	Bond Future			339.93208	339.93208		340.18879	340.18879				0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			337.96661	337.96661		338.22799	338.22799				0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			345.15982	345.15982		345.42716	345.42716				0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R202	On 03/11/2022	Bond Future			247.88584	247.88584		248.68491	248.68491				0.00	1,387,417,046.48	5,597	5,616.0
R202	On 02/02/2023	Bond Future			247.82953	247.82953		248.64838	248.64838				0.00	1,387,101,879.41	5,597	6,655.0
R202	On 04/05/2023	Bond Future			252.93606	252.93606		253.77403	253.77403				0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			253.42457	253.42457		254.27996	254.27996				0.00	0.00	0	0.0
R202	On 02/11/2023	Bond Future			258.81762	258.81762		259.69184	259.69184				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			7.32400	101.59186		7.35874	101.58127			0.38	0.00	6,501,879.04	64	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			10.85783	88.08396		10.88021	87.98403			9.65	0.00	2,256,887,223.12	25,622	54,541.0
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	18.58000	0.01858		18.22000	0.01822	18.580		7.62	0.03	0.00	0	500.0

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R2030	On 03/11/2022	Bond Future	11.57	Put	111.90000		0.11190		132.92000	0.13292	111.900	11.89	0.10	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			11.01729		85.71807		11.04042	85.61797		10.60	0.00	2,320,988,181.39	27,077	77,767.0
R2030	On 02/02/2023	Bond Future	8.81	Call	63.21000		0.06321		61.69000	0.06169	63.210	10.91	0.03	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	109.24000		0.10924		106.54000	0.10654	109.240	10.85	0.05	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.66	Put	6,427.51000		6.42751	6,520.13000	6.52013	6,427.510	6,427.510	10.43	0.88	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	369.38000		0.36938		359.60000	0.35960	369.380	10.30	0.15	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.94	Put	5,267.33000		5.26733	5,355.87000	5.35587	5,267.330	5,267.330	10.22	0.83	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	11.16	Put	1,726.39000		1.72639	1,779.83000	1.77983	1,726.390	1,726.390	10.75	0.44	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	11.35	Call	2,835.83000		2.83583	2,782.90000	2.78290	2,835.830	2,835.830	10.93	0.62	0.00	0	5,000.0
R2030	On 02/02/2023	Bond Future	11.55	Call	3,401.81000		3.40181	3,342.64000	3.34264	3,401.810	3,401.810	11.15	0.68	0.00	0	5,000.0
R2030	On 04/05/2023	Bond Future			11.15792		87.46686		11.18206	87.36550		10.10	0.00	0.00	0	0.0
R2030	On 04/05/2023	Bond Future	9.03	Call	264.92000		0.26492		258.54000	0.25854	264.920	10.11	0.09	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	9.58	Call	506.22000		0.50622		494.32000	0.49432	506.220	9.84	0.16	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	9.67	Call	559.79000		0.55979		546.70000	0.54670	559.790	9.80	0.17	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	9.78	Call	632.06000		0.63206		617.40000	0.61740	632.060	9.75	0.19	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	10.00	Call	799.84000		0.79984		781.63000	0.78163	799.840	9.64	0.23	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	10.42	Call	1,296.17000		1.29617		1,269.15000	1.26915	1,296.170	9.76	0.32	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	10.65	Call	1,650.37000		1.65037		1,617.86000	1.61786	1,650.370	9.86	0.38	0.00	0	350.0
R2030	On 04/05/2023	Bond Future	11.34	Put	2,324.76000		2.32476		2,376.24000	2.37624	2,324.760	10.40	0.44	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	11.62	Put	1,886.65000		1.88665		1,931.47000	1.93147	1,886.650	10.67	0.38	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	12.04	Put	1,372.40000		1.37240		1,408.23000	1.40823	1,372.400	11.08	0.29	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	12.50	Put	966.51000		0.96651		994.10000	0.99410	966.510	11.56	0.22	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	12.57	Put	916.09000		0.91609		942.57000	0.94257	916.090	11.63	0.21	0.00	0	350.0
R2030	On 03/08/2023	Bond Future			11.30000		85.29332		11.32536	85.19017		9.56	0.00	0.00	0	0.0
R2030	On 03/08/2023	Bond Future	10.40	Call	1,336.43000		1.33643		1,308.66000	1.30866	1,336.430	9.08	0.31	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	1,692.47000		1.69247		1,659.30000	1.65930	1,692.470	9.17	0.37	0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	1,280.24000		1.28024		1,310.54000	1.31054	1,280.240	10.79	0.25	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	1,056.96000		1.05696		1,083.01000	1.08301	1,056.960	11.08	0.21	0.00	0	350.0
R2030	On 02/11/2023	Bond Future			11.43942		87.09129		11.46611	86.98608		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			11.34144		83.27831		11.35867	83.19223		11.86	0.00	5,174,830,905.09	62,139	128,644.0
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		0.01000	0.00001	0.010	9.11	0.00	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	10.11	Put	6,476.06000		6.47606	6,562.15000	6.56215	6,476.060	6,476.060	8.68	1.00	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.16	Put	6,200.24000		6.20024	6,286.34000	6.28634	6,200.240	6,200.240	8.56	1.00	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.21	Call	0.11000		0.00011		0.13000	0.00013	0.110	8.45	0.00	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	10.49	Put	4,413.22000		4.41322	4,499.62000	4.49962	4,413.220	4,413.220	9.30	0.99	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.56	Put	4,045.65000		4.04565	4,132.22000	4.13222	4,045.650	4,045.650	9.57	0.98	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.67	Call	33.54000		0.03354		34.24000	0.03424	33.540	10.01	0.04	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	11.45	Put	716.06000		0.71606		774.92000	0.77492	716.060	12.41	0.41	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	548.61000	0.54861	600.19000	0.60019	548.610	12.68	0.33	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	52.81000	0.05281	63.98000	0.06398	52.810	14.49	0.04	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future			11.50012	84.82856	11.51778	84.74253		12.57	0.00	2,704,843,464.16	31,886	89,249.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	55.49000	0.05549	54.74000	0.05474	55.490	11.90	0.03	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	80.73000	0.08073	79.57000	0.07957	80.730	11.90	0.04	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	9.92	Call	202.86000	0.20286	199.56000	0.19956	202.860	11.80	0.08	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	7,210.42000	7.21042	7,291.11000	7.29111	7,210.420	11.74	0.88	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	351.05000	0.35105	345.08000	0.34508	351.050	11.73	0.13	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	5,634.82000	5.63482	5,711.15000	5.71115	5,634.820	11.66	0.81	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	751.61000	0.75161	738.84000	0.73884	751.610	11.78	0.24	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	1,672.57000	1.67257	1,715.87000	1.71587	1,672.570	13.00	0.38	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	638.65000	0.63865	661.38000	0.66138	638.650	14.21	0.17	0.00	0	750.0	
R2032	On 04/05/2023	Bond Future			11.63755	82.39546	11.65586	82.30837		12.70	0.00	0.00	0	0.0	
R2032	On 04/05/2023	Bond Future	10.62	Call	1,144.32000	1.14432	1,127.15000	1.12715	1,144.320	11.99	0.27	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	11.37	Call	2,494.41000	2.49441	2,462.71000	2.46271	2,494.410	12.57	0.45	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	13.43	Put	859.23000	0.85923	879.59000	0.87959	859.230	15.01	0.17	0.00	0	400.0	
R2032	On 03/08/2023	Bond Future			11.77063	84.12376	11.78970	84.03515		11.44	0.00	0.00	0	2,600.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	3,776.73000	3.77673	3,734.24000	3.73424	3,776.730	11.58	0.55	0.00	0	5,000.0	
R2032	On 02/11/2023	Bond Future			11.91110	81.73535	11.93103	81.64499		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			11.71566	83.38562	11.73789	83.26192		13.53	0.00	941,090,107.32	11,286	25,200.0	
R2035	On 03/11/2022	Bond Future	9.82	Call	0.00000	0.00000	0.01000	0.00001	0.000	12.83	0.00	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.30	Call	0.32000	0.00032	0.37000	0.00037	0.320	12.50	0.00	0.00	0	976.0	
R2035	On 03/11/2022	Bond Future	10.57	Put	6,758.72000	6.75872	6,882.61000	6.88261	6,758.720	12.31	1.00	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.99	Put	4,237.64000	4.23764	4,361.41000	4.36141	4,237.640	12.45	0.95	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	11.05	Call	67.93000	0.06793	67.58000	0.06758	67.930	12.52	0.06	0.00	0	976.0	
R2035	On 03/11/2022	Bond Future	12.68	Put	41.69000	0.04169	52.58000	0.05258	41.690	15.13	0.04	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future			11.87401	84.93786	11.89688	84.81348		14.29	0.00	629,899,169.76	7,416	154,926.0	
R2035	On 02/02/2023	Bond Future	9.81	Call	72.03000	0.07203	70.12000	0.07012	72.030	13.04	0.03	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	9.89	Call	87.40000	0.08740	85.06000	0.08506	87.400	13.04	0.04	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	10.30	Call	217.38000	0.21738	211.55000	0.21155	217.380	13.06	0.08	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future	10.64	Call	420.35000	0.42035	409.28000	0.40928	420.350	13.07	0.14	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	10.66	Put	7,450.30000	7.45030	7,563.22000	7.56322	7,450.300	13.07	0.86	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.05	Call	880.76000	0.88076	859.34000	0.85934	880.760	13.38	0.25	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future	11.06	Put	5,506.82000	5.50682	5,609.48000	5.60948	5,506.820	13.39	0.75	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.98	Put	2,446.38000	2.44638	2,515.07000	2.51507	2,446.380	14.63	0.45	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	13.22	Put	707.24000	0.70724	736.82000	0.73682	707.240	16.51	0.17	0.00	0	976.0	
R2035	On 04/05/2023	Bond Future			12.00535	82.16344	12.02902	82.03720		14.73	0.00	0.00	0	0.0	
R2035	On 04/05/2023	Bond Future	9.85	Call	316.48000	0.31648	308.99000	0.30899	316.480	13.70	0.09	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	10.42	Call	687.43000	0.68743	672.15000	0.67215	687.430	13.70	0.16	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	10.60	Call	856.68000	0.85668	838.08000	0.83808	856.680	13.70	0.19	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	11.17	Call	1,631.75000	1.63175	1,599.70000	1.59970	1,631.750	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	2,618.66000	2.61866	2,675.37000	2.67537	2,618.660	15.35	0.38	0.00	0	388.0	
R2035	On	04/05/2023	Bond Future	13.18	Put	1,576.96000	1.57696	1,616.53000	1.61653	1,576.960	16.34	0.25	0.00	0	491.0	
R2035	On	03/08/2023	Bond Future			12.13450	83.88656	12.15908	83.75804		13.27	0.00	0.00	0	0.0	
R2035	On	02/11/2023	Bond Future			12.27260	81.14762	12.29820	81.01644		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			11.87824	79.34585	11.90034	79.22224		14.43	0.00	269,617,198.30	3,398	27,274.0	
R2037	On	02/02/2023	Bond Future			12.02639	76.56694	12.04910	76.44254		16.10	0.00	260,174,462.12	3,398	116,561.0	
R2037	On	02/02/2023	Bond Future	11.10	Call	746.74000	0.74674	728.27000	0.72827	746.740	14.85	0.22	0.00	0	636.0	
R2037	On	02/02/2023	Bond Future	11.97	Put	2,866.29000	2.86629	2,941.14000	2.94114	2,866.290	16.05	0.50	0.00	0	636.0	
R2037	On	04/05/2023	Bond Future			12.15888	78.12963	12.18235	78.00340		15.77	0.00	0.00	0	0.0	
R2037	On	04/05/2023	Bond Future	11.03	Call	1,213.09000	1.21309	1,188.37000	1.18837	1,213.090	14.70	0.25	0.00	0	400.0	
R2037	On	04/05/2023	Bond Future	11.78	Call	2,688.40000	2.68840	2,642.91000	2.64291	2,688.400	15.48	0.43	0.00	0	400.0	
R2037	On	04/05/2023	Bond Future	13.73	Put	1,268.46000	1.26846	1,301.35000	1.30135	1,268.460	18.29	0.20	0.00	0	400.0	
R2037	On	03/08/2023	Bond Future			12.29197	75.51018	12.31633	75.38162		15.09	0.00	0.00	0	0.0	
R2037	On	02/11/2023	Bond Future			12.41987	77.10232	12.44517	76.97112		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			11.94697	81.08740	11.97910	80.89508		15.19	0.00	2,398,565,292.00	29,580	26,074.0	
R2040	On	03/11/2022	Bond Future	10.60	Call	0.53000	0.00053	0.55000	0.00055	0.530	13.78	0.00	0.00	0	1,467.0	
R2040	On	03/11/2022	Bond Future	10.70	Call	1.19000	0.00119	1.22000	0.00122	1.190	13.70	0.00	0.00	0	1,078.0	
R2040	On	03/11/2022	Bond Future	11.20	Call	52.44000	0.05244	50.02000	0.05002	52.440	14.24	0.05	0.00	0	1,078.0	
R2040	On	03/11/2022	Bond Future	11.30	Call	93.33000	0.09333	88.48000	0.08848	93.330	14.39	0.08	0.00	0	1,467.0	
R2040	On	03/11/2022	Bond Future	12.52	Put	225.16000	0.22516	271.50000	0.27150	225.160	16.68	0.14	0.00	0	1,078.0	
R2040	On	02/02/2023	Bond Future			12.09042	78.09057	12.12355	77.89628		16.99	0.00	1,997,712,961.74	25,582	97,543.0	
R2040	On	02/02/2023	Bond Future	10.21	Call	123.61000	0.12361	117.67000	0.11767	123.610	15.51	0.05	0.00	0	388.0	
R2040	On	02/02/2023	Bond Future	10.96	Call	562.41000	0.56241	538.34000	0.53834	562.410	15.54	0.16	0.00	0	388.0	
R2040	On	02/02/2023	Bond Future	11.19	Call	852.98000	0.85298	818.82000	0.81882	852.980	15.78	0.23	0.00	0	621.0	
R2040	On	02/02/2023	Bond Future	12.07	Put	3,002.17000	3.00217	3,111.12000	3.11112	3,002.170	17.12	0.49	0.00	0	621.0	
R2040	On	02/02/2023	Bond Future	12.27	Put	2,488.33000	2.48833	2,585.27000	2.58527	2,488.330	17.48	0.43	0.00	0	388.0	
R2040	On	04/05/2023	Bond Future			12.21846	79.68451	12.25275	79.48695		16.65	0.00	0.00	0	0.0	
R2040	On	04/05/2023	Bond Future	10.17	Call	404.74000	0.40474	389.56000	0.38956	404.740	15.48	0.10	0.00	0	388.0	
R2040	On	04/05/2023	Bond Future	10.73	Call	857.39000	0.85739	828.01000	0.82801	857.390	15.49	0.18	0.00	0	486.0	
R2040	On	04/05/2023	Bond Future	10.92	Call	1,075.64000	1.07564	1,039.99000	1.03999	1,075.640	15.49	0.22	0.00	0	388.0	
R2040	On	04/05/2023	Bond Future	11.48	Call	1,994.97000	1.99497	1,936.54000	1.93654	1,994.970	15.71	0.34	0.00	0	486.0	
R2040	On	04/05/2023	Bond Future	12.78	Put	2,667.35000	2.66735	2,747.57000	2.74757	2,667.350	17.46	0.35	0.00	0	388.0	
R2040	On	04/05/2023	Bond Future	13.45	Put	1,682.63000	1.68263	1,739.60000	1.73960	1,682.630	18.50	0.24	0.00	0	486.0	
R2040	On	03/08/2023	Bond Future			12.34689	76.84730	12.38250	76.64586		16.16	0.00	0.00	0	0.0	
R2040	On	02/11/2023	Bond Future			12.46985	78.46769	12.50681	78.26209		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			11.92491	77.99932	11.95693	77.80488		16.02	0.00	2,929,342,461.92	37,556	50,644.0	

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	0.60000	0.00060		0.62000	0.00062	0.600	14.52	0.00	0.00	0	1,647.0
R2044	On 03/11/2022	Bond Future	11.30	Call	104.57000	0.10457		99.06000	0.09906	104.570	15.17	0.08	0.00	0	1,647.0
R2044	On 02/02/2023	Bond Future			12.06005	75.07018		12.09307	74.87361		17.94	0.00	2,834,349,716.08	37,756	73,524.0
R2044	On 02/02/2023	Bond Future	11.20	Call	919.04000	0.91904		882.64000	0.88264	919.040	16.67	0.24	0.00	0	1,300.0
R2044	On 02/02/2023	Bond Future	11.90	Call	2,492.59000	2.49259	2,414.80000	2.41480	2,492.590	17.76	0.47	0.00	0.00	0	1,300.0
R2044	On 02/02/2023	Bond Future	12.00	Put	3,152.11000	3.15211	3,264.61000	3.26461	3,152.110	17.94	0.50	0.00	0.00	0	4,000.0
R2044	On 04/05/2023	Bond Future			12.18018	76.60253		12.21433	76.40264		17.59	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future	11.75	Put	5,410.96000	5.41096	5,536.68000	5.53668	5,410.960	17.22	0.58	0.00	0.00	0	4,115.0
R2044	On 04/05/2023	Bond Future	12.00	Put	4,581.48000	4.58148	4,695.29000	4.69529	4,581.480	17.59	0.52	0.00	0.00	0	4,115.0
R2044	On 04/05/2023	Bond Future	12.25	Put	3,875.60000	3.87560	3,977.87000	3.97787	3,875.600	17.99	0.46	0.00	0.00	0	1,500.0
R2044	On 03/08/2023	Bond Future			12.30029	73.82593		12.33572	73.62215		17.28	0.00	0.00	0	0.0
R2044	On 02/11/2023	Bond Future			12.41484	75.38263		12.45158	75.17464		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			11.85822	76.84651		11.88511	76.67939		16.58	0.00	4,247,921,379.78	55,278	86,316.0
R2048	On 03/11/2022	Bond Future	10.60	Call	1.01000	0.00101		1.08000	0.00108	1.010	15.04	0.00	0.00	0	874.0
R2048	On 03/11/2022	Bond Future	11.30	Call	145.13000	0.14513	140.19000	0.14019	145.130	15.70	0.11	0.00	0.00	0	874.0
R2048	On 02/02/2023	Bond Future			11.98645	78.31398		12.01414	78.14521		17.55	0.00	2,793,851,236.50	35,675	229,916.0
R2048	On 02/02/2023	Bond Future	11.00	Call	726.73000	0.72673	702.57000	0.70257	726.730	16.06	0.20	0.00	0.00	0	2,542.0
R2048	On 02/02/2023	Bond Future	11.70	Call	2,158.00000	2.15800	2,100.16000	2.10016	2,158.000	17.03	0.42	0.00	0.00	0	2,542.0
R2048	On 04/05/2023	Bond Future			12.10008	75.44893		12.12870	75.27740		18.23	0.00	995,246,835.63	13,191	10,943.0
R2048	On 03/08/2023	Bond Future			12.21418	76.99374		12.24386	76.81887		16.51	0.00	0.00	0	0.0
R2048	On 02/11/2023	Bond Future			12.32467	74.19253		12.35544	74.01412		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			11.72561	64.10831		11.74252	64.02648		15.28	0.00	768,338,095.35	11,985	15,753.0
R209	On 03/11/2022	Bond Future	9.25	Call	0.00000	0.00000		0.00000	0.00000	0.000	14.53	0.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	0.02000	0.00002		0.02000	0.00002	0.020	14.33	0.00	0.00	0	3,250.0
R209	On 03/11/2022	Bond Future	10.00	Put	9,198.46000	9.19846	9,280.29000	9.28029	9,198.460	14.33	1.00	0.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.90	Call	21.59000	0.02159	22.61000	0.02261	21.590	13.94	0.03	0.00	0.00	0	1,136.0
R209	On 03/11/2022	Bond Future	11.00	Put	3,697.90000	3.69790	3,781.00000	3.78100	3,697.900	14.07	0.95	0.00	0.00	0	5,000.0
R209	On 03/11/2022	Bond Future	11.50	Call	447.94000	0.44794	441.77000	0.44177	447.940	14.81	0.32	0.00	0.00	0	1,136.0
R209	On 03/11/2022	Bond Future	12.00	Put	421.48000	0.42148	465.15000	0.46515	421.480	15.76	0.28	0.00	0.00	0	3,250.0
R209	On 02/02/2023	Bond Future			11.86315	65.30173		11.88043	65.21961		16.18	0.00	738,497,264.57	11,309	18,655.0
R209	On 04/05/2023	Bond Future			11.98262	63.47959		12.00042	63.39635		16.65	0.00	0.00	0	3,450.0
R209	On 04/05/2023	Bond Future	10.00	Call	351.46000	0.35146	346.02000	0.34602	351.460	15.48	0.11	0.00	0.00	0	8,500.0
R209	On 04/05/2023	Bond Future	11.00	Put	6,047.79000	6.04779	6,113.88000	6.11388	6,047.790	15.49	0.72	0.00	0.00	0	11,000.0
R209	On 04/05/2023	Bond Future	12.50	Put	2,174.09000	2.17409	2,211.88000	2.21188	2,174.090	17.41	0.36	0.00	0.00	0	8,500.0
R209	On 03/08/2023	Bond Future			12.09735	64.81109		12.11575	64.72634		15.07	0.00	0.00	0	0.0
R209	On 02/11/2023	Bond Future			12.21648	63.02444		12.23555	62.93799		13.21	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/R204	On	31/03/2036			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On	31/03/2036			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On	03/11/2022			Bond Future	225.20541	225.20541		226.07919	226.07919			0.00	0.00	0	103.0
R210	On	02/02/2023			Bond Future	229.45347	229.45347		230.34813	230.34813			0.00	0.00	0	372.0
R210	On	04/05/2023			Bond Future	231.07978	231.07978		231.99411	231.99411			0.00	0.00	0	0.0
R210	On	03/08/2023			Bond Future	235.97403	235.97403		236.90858	236.90858			0.00	0.00	0	0.0
R210	On	02/11/2023			Bond Future	237.79074	237.79074		238.74205	238.74205			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	11.21288	78.91596		11.23524	78.81509		11.17	0.00	726,026,832.00	9,200	33,027.0
R213	On	03/11/2022	9.13	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000	9.49	0.00	0.00	0	200.0
R213	On	03/11/2022	9.19	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000	9.49	0.00	0.00	0	476.0
R213	On	03/11/2022	9.84	Put	Bond Future	6,528.96000	6.52896	6,629.83000	6.62983	6,528.960	7.61	1.00	0.00	0.00	0	476.0
R213	On	03/11/2022	9.98	Put	Bond Future	5,831.81000	5.83181	5,932.68000	5.93268	5,831.810	7.16	1.00	0.00	0.00	0	200.0
R213	On	03/11/2022	10.19	Put	Bond Future	4,799.84000	4.79984	4,900.72000	4.90072	4,799.840	6.49	1.00	0.00	0.00	0	476.0
R213	On	03/11/2022	10.37	Put	Bond Future	3,928.76000	3.92876	4,029.63000	4.02963	3,928.760	6.98	1.00	0.00	0.00	0	200.0
R213	On	02/02/2023			Bond Future	11.37692	80.38502		11.39998	80.28378		11.82	0.00	38,022,114.46	473	22,720.0
R213	On	02/02/2023	9.16	Call	Bond Future	57.86000	0.05786		56.45000	0.05645	57.860	11.68	0.03	0.00	0	476.0
R213	On	02/02/2023	10.01	Put	Bond Future	6,598.71000	6.59871	6,692.56000	6.69256	6,598.710	11.28	0.88	0.00	0.00	0	476.0
R213	On	02/02/2023	10.35	Put	Bond Future	5,182.21000	5.18221	5,270.64000	5.27064	5,182.210	11.19	0.81	0.00	0.00	0	476.0
R213	On	02/02/2023	10.43	Call	Bond Future	568.69000	0.56869		554.20000	0.55420	568.690	11.23	0.21	0.00	0	912.0
R213	On	02/02/2023	12.20	Put	Bond Future	909.20000	0.90920		943.61000	0.94361	909.200	12.96	0.25	0.00	0	912.0
R213	On	04/05/2023			Bond Future	11.51148	78.46935		11.53543	78.36675		11.83	0.00	0.00	0	0.0
R213	On	03/08/2023			Bond Future	11.64405	80.11462		11.66905	80.01018		10.68	0.00	0.00	0	0.0
R213	On	02/11/2023			Bond Future	11.78911	78.24811		11.81530	78.14153		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	11.83410	61.63468		11.86607	61.47430		16.60	0.00	426,511,985.60	6,920	16,475.0
R214	On	02/02/2023			Bond Future	11.96661	62.78204		11.99952	62.61989		17.60	0.00	22,664,316.44	361	70,946.0
R214	On	02/02/2023	11.10	Call	Bond Future	725.40000	0.72540		696.10000	0.69610	725.400	16.23	0.23	0.00	0	1,600.0
R214	On	02/02/2023	11.80	Call	Bond Future	2,003.00000	2.00300		1,939.27000	1.93927	2,003.000	17.24	0.46	0.00	0	1,600.0
R214	On	04/05/2023			Bond Future	12.07580	60.76175		12.10976	60.59680		18.21	0.00	0.00	0	0.0
R214	On	03/08/2023			Bond Future	12.18202	62.03601		12.21713	61.86787		16.82	0.00	0.00	0	0.0
R214	On	02/11/2023			Bond Future	12.29417	60.04260		12.33052	59.87100		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 :											50,210,259,118.33	566,510	1 798 910.
Grand Total:											50,210,259,118.33	566,510	1 798 910.