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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/10/2022

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
<b>Derivatives</b>														
AL37	On 03/11/2022	Index Future	825.62600	825.62600	825.62600	820.94000	820.94000				0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	840.88700	840.88700	840.88700	836.00600	836.00600				0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	857.99800	857.99800	857.99800	853.01400	853.01400				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	875.89900	875.89900	875.89900	870.58400	870.58400				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	894.25000	894.25000	894.25000	888.57000	888.57000				0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	933.93000	933.93000	933.93000	923.75100	923.75100				0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	951.19300	951.19300	951.19300	940.70500	940.70500				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	970.54800	970.54800	970.54800	959.84200	959.84200				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	990.79800	990.79800	990.79800	979.61300	979.61300				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,011.55600	1,011.55600	1,011.55600	999.85200	999.85200				0.00	0.00	0	0.00
ALBI	On 03/11/2022	Index Future	820.85600	820.85600	820.85600	811.55000	811.55000				0.00	0.00	0	106.00
ALBI	On 02/02/2023	Index Future	836.02900	836.02900	836.02900	826.44400	826.44400				0.00	0.00	0	18.00
ALBI	On 04/05/2023	Index Future	853.04000	853.04000	853.04000	843.25700	843.25700				0.00	0.00	0	0.00

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ALBI	On 03/08/2023	Index Future	870.83800	870.83800		860.62700	860.62700			0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	889.08300	889.08300		878.40700	878.40700			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/11/2022	Bond Future	12.64265	71.17363		12.83111	70.32316			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.84151	72.51016		13.04049	71.63417			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	13.01548	70.20950		13.22308	69.31547			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	13.18837	71.69267		13.40957	70.76093			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	13.37274	69.41520		13.60882	68.44330			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 03/11/2022	Bond Future	12.84392	69.49626		13.02197	68.57290			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	13.01589	70.80126		13.20326	69.85130			0.00	0.00	0	4,715.00
ES42	On 04/05/2023	Bond Future	13.17338	67.99719		13.36872	67.02750			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	13.32492	69.43456		13.53212	68.42599			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	13.48602	66.64250		13.70640	65.59242			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	809.15100	809.15100		799.91000	799.91000			0.00	16,183,020.00	2	50.00
GOVI	On 02/02/2023	GOVI	824.10700	824.10700		814.59000	814.59000			0.00	0.00	0	818.00
GOVI	On 04/05/2023	GOVI	840.87600	840.87600		831.16200	831.16200			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	858.42000	858.42000		848.28300	848.28300			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	876.40500	876.40500		865.80800	865.80800			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	165.66066	165.66066		165.34381	165.34381			0.00	8,283,033.00	50	1,504.00
I2025	On 02/02/2023	Bond Future	167.06734	167.06734		166.72205	166.72205			0.00	55,132,222.20	330	5,801.00
I2025	On 04/05/2023	Bond Future	170.51103	170.51103		170.15824	170.15824			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	172.35882	172.35882		171.95199	171.95199			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	176.00845	176.00845		175.54265	175.54265			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 03/11/2022	Bond Future	117.45497	117.45497		116.36881	116.36881			0.00	41,109,239.50	350	738.00
I2029	On 02/02/2023	Bond Future	119.66054	119.66054		118.53830	118.53830			0.00	83,762,378.00	700	1,252.00
I2029	On 04/05/2023	Bond Future	120.83159	120.83159		119.68562	119.68562			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 03/08/2023	Bond Future	123.38182	123.38182		122.17951	122.17951			0.00	0.00	0	0.00
I2029	On 02/11/2023	Bond Future	124.65947	124.65947		123.39514	123.39514			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/11/2022	Bond Future	111.44870	111.44870		110.59798	110.59798			0.00	41,236,019.00	370	560.00
I2033	On 02/02/2023	Bond Future	113.54146	113.54146		112.65975	112.65975			0.00	84,020,680.40	740	7,059.00
I2033	On 04/05/2023	Bond Future	114.49669	114.49669		113.59638	113.59638			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	116.91317	116.91317		115.96338	115.96338			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	117.96310	117.96310		116.95855	116.95855			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/11/2022	Bond Future	123.57041	123.57041		122.32626	122.32626			0.00	118,627,593.60	960	1,300.00
I2038	On 02/02/2023	Bond Future	123.97375	123.97375		122.68945	122.68945			0.00	238,029,600.00	1,920	3,846.00
I2038	On 04/05/2023	Bond Future	126.52970	126.52970		125.21876	125.21876			0.00	0.00	0	1,718.00
I2038	On 03/08/2023	Bond Future	127.23075	127.23075		125.85742	125.85742			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	129.92494	129.92494		128.48566	128.48566			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/11/2022	Bond Future	107.70220	107.70220		106.46071	106.46071			0.00	0.00	0	2,360.00
I2046	On 02/02/2023	Bond Future	109.72474	109.72474		108.44536	108.44536			0.00	0.00	0	11,674.00
I2046	On 04/05/2023	Bond Future	109.95145	109.95145		108.64509	108.64509			0.00	0.00	0	5,677.00
I2046	On 03/08/2023	Bond Future	112.27247	112.27247		110.90936	110.90936			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	112.55249	112.55249		111.12663	111.12663			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/11/2022	Bond Future	108.64554	108.64554		108.78698	108.78698			0.00	0.00	0	1,543.00
I2050	On 02/02/2023	Bond Future	108.54892	108.54892		108.67856	108.67856			0.00	0.00	0	8,333.00
I2050	On 04/05/2023	Bond Future	110.78666	110.78666		110.91883	110.91883			0.00	0.00	0	3,582.00
I2050	On 03/08/2023	Bond Future	110.93437	110.93437		111.03859	111.03859			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	113.28368	113.28368		113.35742	113.35742			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I GOV	On 03/11/2022	Index Future	312.11000	312.11000		310.56100	310.56100			0.00	0.00	0	17.00
I GOV	On 02/02/2023	Index Future	317.95600	317.95600		316.33800	316.33800			0.00	0.00	0	684.00
I GOV	On 04/05/2023	Index Future	324.50200	324.50200		322.84900	322.84900			0.00	0.00	0	16.00
I GOV	On 03/08/2023	Index Future	331.34700	331.34700		329.57300	329.57300			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	338.36100	338.36100		336.45400	336.45400			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.59000	93.41000		6.59500	93.40500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.26000	92.74000		7.32500	92.67500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.33000	92.67000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.75000	92.25000		7.85000	92.15000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.81500	92.18500		7.92500	92.07500			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future			8.00500	91.99500		8.15000	91.85000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.16500	91.83500		8.34000	91.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.31000	91.69000		8.46500	91.53500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.33500	91.66500		8.52500	91.47500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.38000	91.62000		8.60000	91.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.31500	91.68500		8.51000	91.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.34500	91.65500		8.57500	91.42500			0.00	0.00	0	0.00
R186	On 03/11/2022	Bond Future			9.22964	108.26618		9.40844	107.65096		5.86	0.00	479,077,846.50	4,425	29,751.00
R186	On 03/11/2022	Bond Future	8.23	Call	0.00000	0.00000		0.00000	0.00000	0.000	3.81	0.00	0.00	0	4,310.00
R186	On 03/11/2022	Bond Future	8.91	Put	1,158.06000	1.15806	1,739.07000	1.73907	1,158.060		5.26	0.89	0.00	0	4,310.00
R186	On 02/02/2023	Bond Future			9.36592	104.97174		9.56341	104.33093		6.27	0.00	552,466,267.62	5,263	71,129.00
R186	On 04/05/2023	Bond Future			9.46018	107.11205		9.67434	106.45815		5.24	0.00	0.00	0	12,188.00
R186	On 03/08/2023	Bond Future			9.54773	104.04270		9.79088	103.34689		5.31	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			9.64442	106.22407		9.92221	105.48297		4.46	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	1,205.46000	1.20546	940.84000	0.94084	1,205.460		4.16	0.39	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	1,187.31000	1.18731	1,458.67000	1.45867	1,187.310		4.84	0.34	0.00	0	1,715.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			334.99447	334.99447		335.22044	335.22044			0.00	0.00	0	127.00
R197	On 02/02/2023	Bond Future			332.37913	332.37913		332.56476	332.56476			0.00	0.00	0	724.00
R197	On 04/05/2023	Bond Future			339.23056	339.23056		339.41938	339.41938			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			337.28757	337.28757		337.38641	337.38641			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			344.43038	344.43038		344.43209	344.43209			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/11/2022	Bond Future			243.60699	243.60699		241.78599	241.78599			0.00	0.00	0	5,616.00
R202	On 02/02/2023	Bond Future			243.45109	243.45109		241.56375	241.56375			0.00	0.00	0	6,660.00
R202	On 04/05/2023	Bond Future			248.46884	248.46884		246.54205	246.54205			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			248.87772	248.87772		246.84247	246.84247			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			254.14781	254.14781		251.99717	251.99717			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/11/2022	Bond Future			7.14121	101.64762		7.30426	101.59788		0.37	0.00	0.00	0	8,432.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/11/2022	Bond Future			10.86941	88.03223		11.07783	87.10801		9.72	0.00	281,703,136.00	3,200	45,939.00
R2030	On 03/11/2022	Bond Future	9.70	Call	0.00000	0.00000		0.00000	0.00000	0.000	5.76	0.00	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	10.20	Call	0.76000	0.00076		0.06000	0.00006	0.760	7.70	0.00	0.00	0	500.00

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R2030	On 03/11/2022	Bond Future	11.57	Put	19.07000	0.01907	86.48000	0.08648	19.070	11.99	0.03	0	500.00
R2030	On 02/02/2023	Bond Future	11.03120		85.65785		11.25305	84.70475	10.69	0.00	293,206,820.55	3,423	90,034.00
R2030	On 02/02/2023	Bond Future	8.81	Call	47.72000	0.04772	28.92000	0.02892	47.720	11.03	0.03	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	85.72000	0.08572	53.47000	0.05347	85.720	10.97	0.04	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	6,441.39000	6.44139	7,311.92000	7.31192	6,441.390	10.53	0.89	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	314.43000	0.31443	208.20000	0.20820	314.430	10.40	0.14	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	5,266.78000	5.26678	6,095.59000	6.09559	5,266.780	10.32	0.84	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	1,667.01000	1.66701	2,136.22000	2.13622	1,667.010	10.84	0.44	0	388.00
R2030	On 02/02/2023	Bond Future	11.35	Call	2,713.85000	2.71385	2,167.61000	2.16761	2,713.850	11.02	0.62	0	5,000.00
R2030	On 02/02/2023	Bond Future	11.55	Call	3,279.74000	3.27974	2,672.38000	2.67238	3,279.740	11.24	0.68	0	5,000.00
R2030	On 04/05/2023	Bond Future	11.17248		87.40571		11.40580	86.43322	10.18	0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future	9.03	Call	241.31000	0.24131	172.15000	0.17215	241.310	10.21	0.08	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	485.78000	0.48578	357.90000	0.35790	485.780	10.05	0.15	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	538.08000	0.53808	398.26000	0.39826	538.080	10.00	0.17	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	608.40000	0.60840	452.87000	0.45287	608.400	9.95	0.18	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	772.44000	0.77244	581.62000	0.58162	772.440	9.84	0.22	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	1,215.24000	1.21524	939.84000	0.93984	1,215.240	9.76	0.32	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	1,550.17000	1.55017	1,219.75000	1.21975	1,550.170	9.82	0.37	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	2,241.32000	2.24132	2,707.09000	2.70709	2,241.320	10.26	0.44	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	1,797.13000	1.79713	2,195.51000	2.19551	1,797.130	10.50	0.37	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	1,285.16000	1.28516	1,594.12000	1.59412	1,285.160	10.91	0.29	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	887.11000	0.88711	1,116.37000	1.11637	887.110	11.38	0.21	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	838.46000	0.83846	1,057.26000	1.05726	838.460	11.45	0.20	0	350.00
R2030	On 03/08/2023	Bond Future	11.31699		85.22420		11.56878	84.20812	9.80	0.00	0.00	0	0.00
R2030	On 03/08/2023	Bond Future	10.40	Call	1,332.01000	1.33201	1,046.55000	1.04655	1,332.010	9.32	0.31	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	1,684.86000	1.68486	1,345.37000	1.34537	1,684.860	9.41	0.37	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	1,307.41000	1.30741	1,588.59000	1.58859	1,307.410	11.04	0.25	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	1,079.38000	1.07938	1,318.91000	1.31891	1,079.380	11.33	0.21	0	350.00
R2030	On 02/11/2023	Bond Future	11.45973		87.01121		11.73151	85.94874	7.91	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R2032	On 03/11/2022	Bond Future	11.35854		83.19288		11.54664	82.26092	11.96	0.00	285,434,771.28	3,431	113,000.00
R2032	On 03/11/2022	Bond Future	9.31	Call	0.00000	0.00000	0.00000	0.00000	0.000	11.58	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	0.00000	0.00000	0.00000	0.00000	0.000	11.41	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	9.46	Call	0.00000	0.00000	0.00000	0.00000	0.000	11.09	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	9.92	Call	0.00000	0.00000	0.00000	0.00000	0.000	9.61	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	10.11	Put	6,561.44000	6.56144	7,493.40000	7.49340	6,561.440	8.99	1.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	6,285.60000	6.28560	7,217.56000	7.21756	6,285.600	8.83	1.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.21	Call	0.00000	0.00000	0.00000	0.00000	0.000	8.67	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	10.49	Put	4,493.16000	4.49316	5,425.07000	5.42507	4,493.160	9.44	1.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	4,119.34000	4.11934	5,051.06000	5.05106	4,119.340	9.71	1.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.67	Call	1.86000	0.00186	0.31000	0.00031	1.860	10.12	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	11.45	Put	448.43000	0.44843	946.99000	0.94699	448.430	12.52	0.39	0	7,500.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 03/11/2022	Bond Future	11.55	Put	293.73000	0.29373		686.50000	0.68650	293.730	12.79	0.28	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	12.30	Put	4.51000	0.00451		24.67000	0.02467	4.510	14.61	0.01	0.00	0	750.00
R2032	On 02/02/2023	Bond Future			11.51944	84.73444		11.71830	83.77409		12.67	0.00	266,913,486.00	3,150	111,917.00
R2032	On 02/02/2023	Bond Future	9.31	Call	39.94000	0.03994		24.74000	0.02474	39.940	12.00	0.02	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	59.86000	0.05986		37.81000	0.03781	59.860	12.00	0.03	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	9.92	Call	161.17000	0.16117		106.81000	0.10681	161.170	11.89	0.07	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	7,247.75000	7.24775		8,125.13000	8.12513	7,247.750	11.83	0.89	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.22	Call	290.24000	0.29024		198.56000	0.19856	290.240	11.81	0.12	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.50	Put	5,647.46000	5.64746		6,466.45000	6.46645	5,647.460	11.74	0.82	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	656.34000	0.65634		473.75000	0.47375	656.340	11.87	0.22	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	11.84	Put	1,609.27000	1.60927		2,017.70000	2.01770	1,609.270	13.11	0.38	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	583.28000	0.58328		771.45000	0.77145	583.280	14.33	0.17	0.00	0	750.00
R2032	On 04/05/2023	Bond Future			11.65766	82.29981		11.86552	81.31980		12.88	0.00	62,712,455.22	762	66,353.00
R2032	On 04/05/2023	Bond Future	10.62	Call	1,084.46000	1.08446		856.64000	0.85664	1,084.460	12.15	0.26	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	11.37	Call	2,409.75000	2.40975		2,004.70000	2.00470	2,409.750	12.75	0.45	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	13.43	Put	841.38000	0.84138		1,024.47000	1.02447	841.380	15.21	0.17	0.00	0	400.00
R2032	On 03/08/2023	Bond Future			11.79302	84.01974		12.01518	82.99711		11.74	0.00	0.00	0	2,600.00
R2032	On 03/08/2023	Bond Future	11.90	Call	3,742.30000	3.74230		3,216.63000	3.21663	3,742.300	11.88	0.54	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			11.93652	81.62012		12.17446	80.55194		10.00	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 03/11/2022	Bond Future			11.70290	83.45674		11.89592	82.39028		13.61	0.00	221,160,361.00	2,650	19,424.00
R2035	On 03/11/2022	Bond Future	9.82	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.33	0.00	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.30	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.77	0.00	0.00	0	976.00
R2035	On 03/11/2022	Bond Future	10.57	Put	6,685.01000	6.68501		7,751.45000	7.75145	6,685.010	12.46	1.00	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	4,122.85000	4.12285		5,186.18000	5.18618	4,122.850	12.53	0.99	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	11.05	Call	7.61000	0.00761		1.69000	0.00169	7.610	12.60	0.01	0.00	0	976.00
R2035	On 03/11/2022	Bond Future	12.68	Put	2.11000	0.00211		15.32000	0.01532	2.110	15.22	0.00	0.00	0	976.00
R2035	On 02/02/2023	Bond Future			11.86202	85.00318		12.06531	83.90582		14.33	0.00	675,180,258.74	7,943	163,604.00
R2035	On 02/02/2023	Bond Future	9.81	Call	54.40000	0.05440		33.21000	0.03321	54.400	13.06	0.03	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	67.11000	0.06711		41.42000	0.04142	67.110	13.07	0.03	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	179.54000	0.17954		117.04000	0.11704	179.540	13.08	0.07	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	364.62000	0.36462		248.25000	0.24825	364.620	13.10	0.13	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	7,328.16000	7.32816		8,305.21000	8.30521	7,328.160	13.10	0.87	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	802.11000	0.80211		579.73000	0.57973	802.110	13.42	0.24	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	5,362.32000	5.36232		6,234.19000	6.23419	5,362.320	13.43	0.76	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	2,287.87000	2.28787		2,826.50000	2.82650	2,287.870	14.68	0.45	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	609.12000	0.60912		806.82000	0.80682	609.120	16.58	0.15	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			11.99281	82.23043		12.20438	81.11070		14.83	0.00	0.00	0	0.00
R2035	On 04/05/2023	Bond Future	9.85	Call	293.81000	0.29381		215.63000	0.21563	293.810	13.78	0.08	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	653.95000	0.65395		498.38000	0.49838	653.950	13.78	0.16	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	820.33000	0.82033		632.36000	0.63236	820.330	13.79	0.19	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	1,588.83000	1.58883		1,271.36000	1.27136	1,588.830	13.94	0.31	0.00	0	491.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 04/05/2023	Bond Future	12.46	Put	2,520.17000	2.52017	2,972.58000	2.97258	2,520.170	15.46	0.37	0.00	0	388.00	
R2035	On 04/05/2023	Bond Future	13.18	Put	1,494.72000	1.49472	1,796.06000	1.79606	1,494.720	16.46	0.24	0.00	0	491.00	
R2035	On 03/08/2023	Bond Future			12.12265	83.94863	12.34732	82.78346		13.56	0.00	0.00	0	0.00	
R2035	On 02/11/2023	Bond Future			12.26202	81.20192	12.50088	79.98863		11.67	0.00	0.00	0	0.00	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2037	On 03/11/2022	Bond Future			11.83639	79.58074	12.02924	78.50713		14.52	0.00	135,287,258.00	1,700	24,981.00	
R2037	On 02/02/2023	Bond Future			11.98410	76.79941	12.18668	75.69531		16.16	0.00	161,201,961.59	2,099	121,753.00	
R2037	On 02/02/2023	Bond Future	11.10	Call	708.38000	0.70838	506.29000	0.50629	708.380	14.89	0.22	0.00	0	636.00	
R2037	On 02/02/2023	Bond Future	11.97	Put	2,623.32000	2.62332	3,212.33000	3.21233	2,623.320	16.11	0.49	0.00	0	636.00	
R2037	On 04/05/2023	Bond Future			12.11490	78.36702	12.32543	77.24056		15.88	0.00	0.00	0	0.00	
R2037	On 04/05/2023	Bond Future	11.03	Call	1,214.05000	1.21405	957.36000	0.95736	1,214.050	14.79	0.25	0.00	0	400.00	
R2037	On 04/05/2023	Bond Future	11.78	Call	2,716.51000	2.71651	2,257.45000	2.25745	2,716.510	15.58	0.44	0.00	0	400.00	
R2037	On 04/05/2023	Bond Future	13.73	Put	1,162.71000	1.16271	1,401.53000	1.40153	1,162.710	18.43	0.19	0.00	0	400.00	
R2037	On 03/08/2023	Bond Future			12.24734	75.74654	12.47047	74.57570		15.41	0.00	0.00	0	0.00	
R2037	On 02/11/2023	Bond Future			12.37514	77.33510	12.61143	76.11735		12.79	0.00	0.00	0	0.00	
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2040	On 03/11/2022	Bond Future			11.88055	81.48735	12.06830	80.36505		15.27	0.00	0.00	0	13,035.00	
R2040	On 03/11/2022	Bond Future	10.60	Call	0.00000	0.00000	0.00000	0.00000	0.000	14.26	0.00	0.00	0	1,467.00	
R2040	On 03/11/2022	Bond Future	10.70	Call	0.01000	0.00001	0.00000	0.00000	0.010	14.13	0.00	0.00	0	1,078.00	
R2040	On 03/11/2022	Bond Future	11.20	Call	6.08000	0.00608	1.40000	0.00140	6.080	14.00	0.01	0.00	0	1,078.00	
R2040	On 03/11/2022	Bond Future	11.30	Call	17.05000	0.01705	4.37000	0.00437	17.050	14.12	0.03	0.00	0	1,467.00	
R2040	On 03/11/2022	Bond Future	12.52	Put	26.94000	0.02694	114.47000	0.11447	26.940	16.27	0.03	0.00	0	1,078.00	
R2040	On 02/02/2023	Bond Future			12.02255	78.49100	12.21964	77.33709		17.03	0.00	0.00	0	115,757.00	
R2040	On 02/02/2023	Bond Future	10.21	Call	110.16000	0.11016	70.78000	0.07078	110.160	15.53	0.04	0.00	0	388.00	
R2040	On 02/02/2023	Bond Future	10.96	Call	545.90000	0.54590	384.73000	0.38473	545.900	15.56	0.17	0.00	0	388.00	
R2040	On 02/02/2023	Bond Future	11.19	Call	842.78000	0.84278	613.65000	0.61365	842.780	15.80	0.23	0.00	0	621.00	
R2040	On 02/02/2023	Bond Future	12.07	Put	2,668.51000	2.66851	3,258.08000	3.25808	2,668.510	17.16	0.47	0.00	0	621.00	
R2040	On 02/02/2023	Bond Future	12.27	Put	2,181.13000	2.18113	2,695.36000	2.69536	2,181.130	17.53	0.40	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future			12.14795	80.09329	12.35264	78.91597		16.75	0.00	0.00	0	0.00	
R2040	On 04/05/2023	Bond Future	10.17	Call	409.04000	0.40904	307.24000	0.30724	409.040	15.56	0.10	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	10.73	Call	877.32000	0.87732	682.66000	0.68266	877.320	15.57	0.19	0.00	0	486.00	
R2040	On 04/05/2023	Bond Future	10.92	Call	1,104.09000	1.10409	868.96000	0.86896	1,104.090	15.57	0.22	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	11.48	Call	2,059.88000	2.05988	1,679.11000	1.67911	2,059.880	15.80	0.35	0.00	0	486.00	
R2040	On 04/05/2023	Bond Future	12.78	Put	2,444.06000	2.44406	2,876.53000	2.87653	2,444.060	17.57	0.34	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	13.45	Put	1,515.27000	1.51527	1,811.30000	1.81130	1,515.270	18.62	0.23	0.00	0	486.00	
R2040	On 03/08/2023	Bond Future			12.27466	77.25847	12.49135	76.03528		16.41	0.00	0.00	0	0.00	
R2040	On 02/11/2023	Bond Future			12.39642	78.87879	12.62561	77.60711		14.21	0.00	0.00	0	0.00	
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2044	On 03/11/2022	Bond Future			11.85939	78.39983	12.04201	77.29232		16.09	0.00	0.00	0	44,236.00	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 03/11/2022	Bond Future	10.60	Call	0.00000	0.00000		0.00000	0.00000	0.000	14.68	0.00	0.00	0	1,647.00
R2044	On 03/11/2022	Bond Future	11.30	Call	23.49000	0.02349		6.75000	0.00675	23.490	15.24	0.03	0.00	0	1,647.00
R2044	On 02/02/2023	Bond Future			11.99310	75.47143		12.18464	74.33303		17.97	0.00	0.00	0	82,204.00
R2044	On 02/02/2023	Bond Future	11.20	Call	907.18000	0.90718		669.09000	0.66909	907.180	16.68	0.24	0.00	0	1,300.00
R2044	On 02/02/2023	Bond Future	11.90	Call	2,539.44000	2.53944		2,035.73000	2.03573	2,539.440	17.79	0.49	0.00	0	1,300.00
R2044	On 02/02/2023	Bond Future	12.00	Put	2,809.48000	2.80948		3,405.07000	3.40507	2,809.480	17.97	0.48	0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future			12.11068	77.01214		12.30945	75.85066		17.68	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future	11.75	Put	5,087.88000	5.08788		5,780.05000	5.78005	5,087.880	17.30	0.56	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	4,282.39000	4.28239		4,901.88000	4.90188	4,282.390	17.68	0.50	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.25	Put	3,598.92000	3.59892		4,148.84000	4.14884	3,598.920	18.08	0.44	0.00	0	1,500.00
R2044	On 03/08/2023	Bond Future			12.22912	74.23816		12.43928	73.03193		17.46	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			12.34250	75.79511		12.56447	74.54173		15.84	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 03/11/2022	Bond Future			11.78340	77.31499		11.97095	76.15029		16.64	0.00	272,921,914.70	3,530	84,671.00
R2048	On 03/11/2022	Bond Future	10.60	Call	0.01000	0.00001		0.00000	0.00000	0.010	15.19	0.00	0.00	0	874.00
R2048	On 03/11/2022	Bond Future	11.30	Call	43.83000	0.04383		12.73000	0.01273	43.830	15.77	0.05	0.00	0	874.00
R2048	On 02/02/2023	Bond Future			11.90983	78.78452		12.10637	77.58796		17.57	0.00	236,353,560.00	3,000	249,815.00
R2048	On 02/02/2023	Bond Future	11.00	Call	721.72000	0.72172		516.37000	0.51637	721.720	16.06	0.20	0.00	0	2,542.00
R2048	On 02/02/2023	Bond Future	11.70	Call	2,216.06000	2.21606		1,738.09000	1.73809	2,216.060	17.04	0.44	0.00	0	2,542.00
R2048	On 04/05/2023	Bond Future			12.02055	75.92933		12.22448	74.70845		18.31	0.00	0.00	0	10,943.00
R2048	On 03/08/2023	Bond Future			12.13259	77.47830		12.34792	76.21158		16.82	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			12.24145	74.67899		12.46872	73.36394		14.81	0.00	0.00	0	13,000.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/11/2022	Bond Future			11.69497	64.25695		11.88259	63.35447		15.37	0.00	0.00	0	15,753.00
R209	On 03/11/2022	Bond Future	9.25	Call	0.00000	0.00000		0.00000	0.00000	0.000	15.14	0.00	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	10.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	14.81	0.00	0.00	0	3,250.00
R209	On 03/11/2022	Bond Future	10.00	Put	9,049.80000	9.04980		9,952.28000	9.95228	9,049.800	14.81	1.00	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	10.90	Call	1.25000	0.00125		0.25000	0.00025	1.250	14.03	0.00	0.00	0	1,136.00
R209	On 03/11/2022	Bond Future	11.00	Put	3,512.18000	3.51218		4,411.48000	4.41148	3,512.180	14.16	0.99	0.00	0	5,000.00
R209	On 03/11/2022	Bond Future	11.50	Call	242.39000	0.24239		93.94000	0.09394	242.390	14.90	0.27	0.00	0	1,136.00
R209	On 03/11/2022	Bond Future	12.00	Put	152.41000	0.15241		419.22000	0.41922	152.410	15.85	0.18	0.00	0	3,250.00
R209	On 02/02/2023	Bond Future			11.83253	65.44762		12.02898	64.51984		16.24	0.00	0.00	0	24,565.00
R209	On 04/05/2023	Bond Future			11.95080	63.62880		12.15454	62.68202		16.76	0.00	0.00	0	3,450.00
R209	On 04/05/2023	Bond Future	10.00	Call	337.93000	0.33793		253.37000	0.25337	337.930	15.57	0.10	0.00	0	8,500.00
R209	On 04/05/2023	Bond Future	11.00	Put	5,886.31000	5.88631		6,592.12000	6.59212	5,886.310	15.58	0.72	0.00	0	11,000.00
R209	On 04/05/2023	Bond Future	12.50	Put	2,056.80000	2.05680		2,418.92000	2.41892	2,056.800	17.53	0.35	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future			12.06543	64.95849		12.28045	63.97489		15.40	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			12.18490	63.16799		12.41218	62.14514		13.28	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/11/2022	Bond Future			223.31221	223.31221		222.33382	222.33382			0.00	13,398,732.60	60	103.00
R210	On 02/02/2023	Bond Future			227.50552	227.50552		226.47880	226.47880			0.00	27,300,662.40	120	372.00
R210	On 04/05/2023	Bond Future			229.10967	229.10967		228.06053	228.06053			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			233.94554	233.94554		232.81282	232.81282			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future			235.71958	235.71958		234.49294	234.49294			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future			11.23440	78.81888		11.42764	77.95411		11.28	0.00	0.00	0	33,027.00
R213	On 03/11/2022	Bond Future	9.13	Call	0.00000	0.00000		0.00000	0.00000	0.000	11.01	0.00	0.00	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	0.00000	0.00000		0.00000	0.00000	0.000	11.01	0.00	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	6,626.04000	6.62604	7,490.81000	7.49081	6,626.040	8.37	1.00	0.00	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	5,928.89000	5.92889	6,793.66000	6.79366	5,928.890	7.75	1.00	0.00	0.00	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	4,896.91000	4.89691	5,761.68000	5.76168	4,896.910	6.81	1.00	0.00	0.00	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	4,025.28000	4.02528	4,890.05000	4.89005	4,025.280	7.19	1.00	0.00	0.00	0	200.00
R213	On 02/02/2023	Bond Future			11.40098	80.27939		11.60569	79.38806		11.93	0.00	0.00	0	31,822.00
R213	On 02/02/2023	Bond Future	9.16	Call	42.35000	0.04235	26.46000	0.02646	42.350	11.81	0.02	0.00	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	6,653.78000	6.65378	7,469.89000	7.46989	6,653.780	11.39	0.90	0.00	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	5,214.81000	5.21481	5,978.73000	5.97873	5,214.810	11.30	0.83	0.00	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	489.37000	0.48937	345.61000	0.34561	489.370	11.34	0.19	0.00	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	859.92000	0.85992	1,118.38000	1.11838	859.920	13.09	0.25	0.00	0.00	0	912.00
R213	On 04/05/2023	Bond Future			11.53655	78.36195		11.75065	77.45246		12.01	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future			11.67174	79.99896		11.90106	79.04950		10.97	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future			11.82025	78.12141		12.06636	77.12935		9.30	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 03/11/2022	Bond Future			11.77899	61.91272		11.95649	61.02435		16.68	0.00	0.00	0	15,325.00
R214	On 02/02/2023	Bond Future			11.91053	63.05997		12.09633	62.14690		17.63	0.00	0.00	0	71,030.00
R214	On 02/02/2023	Bond Future	11.10	Call	703.79000	0.70379	520.04000	0.52004	703.790	16.24	0.23	0.00	0.00	0	1,600.00
R214	On 02/02/2023	Bond Future	11.80	Call	2,016.96000	2.01696	1,619.25000	1.61925	2,016.960	17.27	0.48	0.00	0.00	0	1,600.00
R214	On 04/05/2023	Bond Future			12.01771	61.04558		12.21004	60.11391		18.32	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future			12.12285	62.32107		12.32550	61.35361		17.04	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future			12.23429	60.32699		12.44802	59.32167		15.82	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Total for Derivatives :</b>											4,650,703,277.90	50,178	1 940 970.00
<b>Grand Total:</b>											4,650,703,277.90	50,178	1 940 970.00