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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/10/2022

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	832.73100	832.73100	833.34500	833.34500					0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	848.06600	848.06600	848.71000	848.71000					0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	865.30000	865.30000	865.96500	865.96500					0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	883.34600	883.34600	884.02700	884.02700					0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	901.85000	901.85000	902.54700	902.54700					0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	940.79400	940.79400	942.43500	942.43500					0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	958.11800	958.11800	959.81200	959.81200					0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	977.58900	977.58900	979.32600	979.32600					0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	997.97600	997.97600	999.75200	999.75200					0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,018.88200	1,018.88200	1,020.69600	1,020.69600					0.00	0.00	0	0.00
ALBI	On 03/11/2022	Index Future	827.21700	827.21700	828.53600	828.53600					0.00	0.00	0	106.00
ALBI	On 02/02/2023	Index Future	842.45000	842.45000	843.81300	843.81300					0.00	0.00	0	92.00
ALBI	On 04/05/2023	Index Future	859.57000	859.57000	860.96800	860.96800					0.00	0.00	0	0.00

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ALBI	On 03/08/2023	Index Future	877.49600	877.49600		878.92600	878.92600			0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	895.87800	895.87800		897.33900	897.33900			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	12.53480	71.66686		12.51721	71.74776			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.73076	73.00443		12.71203	73.08851			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.90069	70.71079		12.88101	70.79724			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	13.06887	72.20335		13.04828	72.29187			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	13.24802	69.93640		13.22651	70.02684			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	12.72274	70.13676		12.70480	70.23242			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.89123	71.44578		12.87225	71.54481			0.00	0.00	0	4,715.00
ES42	On 04/05/2023	Bond Future	13.04413	68.65186		13.02423	68.75360			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	13.19068	70.10183		13.16994	70.20591			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	13.34617	67.32361		13.32454	67.43000			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	815.40700	815.40700		816.73900	816.73900			0.00	0.00	0	31.00
GOVI	On 02/02/2023	GOVI	830.42300	830.42300		831.79800	831.79800			0.00	0.00	0	835.00
GOVI	On 04/05/2023	GOVI	847.29900	847.29900		848.70900	848.70900			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	864.96800	864.96800		866.41100	866.41100			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	883.08800	883.08800		884.56200	884.56200			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	164.99131	164.99131		166.13991	166.13991			0.00	0.00	0	1,204.00
I2025	On 02/02/2023	Bond Future	166.36739	166.36739		167.54062	167.54062			0.00	0.00	0	6,101.00
I2025	On 04/05/2023	Bond Future	169.78941	169.78941		170.98824	170.98824			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	171.62486	171.62486		172.84531	172.84531			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	175.25830	175.25830		176.50472	176.50472			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	117.17148	117.17148		119.33595	119.33595			0.00	0.00	0	598.00
I2029	On 02/02/2023	Bond Future	119.35837	119.35837		121.56591	121.56591			0.00	0.00	0	1,392.00
I2029	On 04/05/2023	Bond Future	120.51993	120.51993		122.77250	122.77250			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	123.06157	123.06157		125.36204	125.36204			0.00	0.00	0	0.00
I2029	On 02/11/2023	Bond Future	124.33799	124.33799		126.68268	126.68268			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	113.06733	113.06733		113.52715	113.52715			0.00	0.00	0	340.00
I2033	On 02/02/2023	Bond Future	115.17756	115.17756		115.64861	115.64861			0.00	0.00	0	7,279.00
I2033	On 04/05/2023	Bond Future	116.16298	116.16298		116.64367	116.64367			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	118.61260	118.61260		119.10377	119.10377			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	119.70355	119.70355		120.20115	120.20115			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/11/2022	Bond Future	122.00814	122.00814		126.21361	126.21361			0.00	0.00	0	1,160.00
I2038	On 02/02/2023	Bond Future	122.36895	122.36895		126.65516	126.65516			0.00	0.00	0	3,986.00
I2038	On 04/05/2023	Bond Future	124.88651	124.88651		129.26194	129.26194			0.00	0.00	0	1,718.00
I2038	On 03/08/2023	Bond Future	125.55735	125.55735		130.02055	130.02055			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	128.21555	128.21555		132.77362	132.77362			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/11/2022	Bond Future	106.19183	106.19183		110.69283	110.69283			0.00	0.00	0	2,360.00
I2046	On 02/02/2023	Bond Future	108.17385	108.17385		112.76133	112.76133			0.00	0.00	0	11,674.00
I2046	On 04/05/2023	Bond Future	108.36690	108.36690		113.04745	113.04745			0.00	0.00	0	5,677.00
I2046	On 03/08/2023	Bond Future	110.65270	110.65270		115.43236	115.43236			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	110.90744	110.90744		115.78106	115.78106			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	108.08734	108.08734		113.10901	113.10901			0.00	0.00	0	1,108.00
I2050	On 02/02/2023	Bond Future	107.96806	107.96806		113.08608	113.08608			0.00	0.00	0	9,251.00
I2050	On 04/05/2023	Bond Future	110.18906	110.18906		115.41326	115.41326			0.00	0.00	0	3,582.00
I2050	On 03/08/2023	Bond Future	110.32830	110.32830		115.65871	115.65871			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	112.66430	112.66430		118.10770	118.10770			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	311.50100	311.50100		317.26800	317.26800			0.00	0.00	0	17.00
I GOV	On 02/02/2023	Index Future	317.31400	317.31400		323.19700	323.19700			0.00	3,173,140.00	1	683.00
I GOV	On 04/05/2023	Index Future	323.83900	323.83900		329.84500	329.84500			0.00	0.00	0	16.00
I GOV	On 03/08/2023	Index Future	330.66600	330.66600		336.80000	336.80000			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	337.66600	337.66600		343.93000	343.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.50500	93.49500		6.57500	93.42500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.21500	92.78500		7.20500	92.79500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.25000	92.75000		7.27000	92.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.66000	92.34000		7.66500	92.33500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.69500	92.30500		7.71000	92.29000			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			7.79000	92.21000		7.85500	92.14500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.92000	92.08000		7.95500	92.04500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.99500	92.00500		8.06500	91.93500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.99500	92.00500		8.10000	91.90000			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.07000	91.93000		8.13500	91.86500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.97000	92.03000		8.09500	91.90500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.03500	91.96500		8.11500	91.88500			0.00	0.00	0	0.00
R186	On 03/11/2022	Bond Future			8.95712	109.21269		8.93399	109.29352		5.86	0.00	0.00	0	26,040.00
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	383.79000	0.38379		361.51000	0.36151	383.790	5.26	0.59	0.00	0	4,310.00
R186	On 02/02/2023	Bond Future			9.07549	105.92322		9.04976	106.00804		6.27	0.00	21,714,260.10	205	72,919.00
R186	On 04/05/2023	Bond Future			9.14689	108.07808		9.11869	108.16559		5.24	0.00	0.00	0	12,188.00
R186	On 03/08/2023	Bond Future			9.20729	105.02697		9.17646	105.11669		5.31	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			9.27196	107.22844		9.23818	107.32015		4.46	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	1,635.15000	1.63515		1,681.88000	1.68188	1,635.150	4.16	0.48	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	877.12000	0.87712		855.08000	0.85508	877.120	4.84	0.27	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			333.41862	333.41862		334.99246	334.99246			0.00	2,333,930.34	7	101.00
R197	On 02/02/2023	Bond Future			330.73552	330.73552		332.34638	332.34638			0.00	2,315,148.64	7	731.00
R197	On 04/05/2023	Bond Future			337.53845	337.53845		339.18539	339.18539			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			335.57581	335.57581		337.24301	337.24301			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			342.68106	342.68106		344.38380	344.38380			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			249.05518	249.05518		248.83231	248.83231			0.00	0.00	0	5,616.00
R202	On 02/02/2023	Bond Future			248.97300	248.97300		248.75192	248.75192			0.00	0.00	0	6,660.00
R202	On 04/05/2023	Bond Future			254.09351	254.09351		253.86995	253.86995			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			254.62844	254.62844		254.39265	254.39265			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			260.01923	260.01923		259.77875	259.77875			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			7.23673	101.61848		7.08365	101.66519		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			10.73290	88.64453		10.69991	88.79334		9.72	0.00	0.00	0	45,739.00
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	0.79000	0.00079		2.66000	0.00266	0.790	7.70	0.00	0.00	0	500.00

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R2030	On 03/11/2022	Bond Future	11.57	Put	1.20000	0.00120		1.81000	0.00181	1.200	11.99	0.00	0.00	0	500.00
R2030	On 02/02/2023	Bond Future			10.89007	86.27129		10.85494	86.42485		10.69	0.00	14,666,119.30	170	90,064.00
R2030	On 02/02/2023	Bond Future	8.81	Call	60.53000	0.06053		67.59000	0.06759	60.530	11.03	0.03	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	107.89000	0.10789		119.26000	0.11926	107.890	10.97	0.05	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	5,886.20000	5.88620		5,758.32000	5.75832	5,886.200	10.53	0.87	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	389.68000	0.38968		421.45000	0.42145	389.680	10.40	0.16	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	4,741.54000	4.74154		4,624.21000	4.62421	4,741.540	10.32	0.81	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	1,381.85000	1.38185		1,331.93000	1.33193	1,381.850	10.84	0.39	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	11.35	Call	3,081.54000	3.08154		3,194.15000	3.19415	3,081.540	11.02	0.67	0.00	0	5,000.00
R2030	On 02/02/2023	Bond Future	11.55	Call	3,685.58000	3.68558		3,806.36000	3.80636	3,685.580	11.24	0.73	0.00	0	5,000.00
R2030	On 04/05/2023	Bond Future			11.02501	88.02770		10.98789	88.18517		10.18	0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future	9.03	Call	289.52000	0.28952		308.38000	0.30838	289.520	10.21	0.10	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	574.67000	0.57467		607.03000	0.60703	574.670	10.05	0.17	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	635.26000	0.63526		670.22000	0.67022	635.260	10.00	0.19	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	716.47000	0.71647		754.80000	0.75480	716.470	9.95	0.21	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	904.84000	0.90484		950.53000	0.95053	904.840	9.84	0.25	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	1,404.83000	1.40483		1,467.01000	1.46701	1,404.830	9.76	0.35	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	1,776.03000	1.77603		1,848.21000	1.84821	1,776.030	9.82	0.41	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	1,958.02000	1.95802		1,901.74000	1.90174	1,958.020	10.26	0.40	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	1,555.82000	1.55582		1,509.57000	1.50957	1,555.820	10.50	0.34	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	1,098.81000	1.09881		1,065.02000	1.06502	1,098.810	10.91	0.26	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	749.15000	0.74915		725.65000	0.72565	749.150	11.38	0.18	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	706.81000	0.70681		684.61000	0.68461	706.810	11.45	0.17	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			11.16194	85.85762		11.12274	86.01871		9.80	0.00	0.00	0	0.00
R2030	On 03/08/2023	Bond Future	10.40	Call	1,524.82000	1.52482		1,585.17000	1.58517	1,524.820	9.32	0.34	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	1,912.26000	1.91226		1,982.09000	1.98209	1,912.260	9.41	0.40	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	1,142.20000	1.14220		1,110.54000	1.11054	1,142.200	11.04	0.23	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	938.70000	0.93870		912.43000	0.91243	938.700	11.33	0.19	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			11.29649	87.65753		11.25519	87.82202		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			11.22247	83.87598		11.18944	84.04294		11.96	0.00	0.00	0	112,097.00
R2032	On 03/11/2022	Bond Future	9.31	Call	0.00000	0.00000		0.00000	0.00000	0.000	11.58	0.00	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	0.00000	0.00000		0.00000	0.00000	0.000	11.41	0.00	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	9.46	Call	0.00000	0.00000		0.00000	0.00000	0.000	11.09	0.00	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	9.92	Call	0.00000	0.00000		0.00000	0.00000	0.000	9.61	0.00	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	10.11	Put	5,878.34000	5.87834		5,711.38000	5.71138	5,878.340	8.99	1.00	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	5,602.50000	5.60250		5,435.54000	5.43554	5,602.500	8.83	1.00	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.21	Call	0.00000	0.00000		0.00000	0.00000	0.000	8.67	0.00	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	10.49	Put	3,810.03000	3.81003		3,643.22000	3.64322	3,810.030	9.44	1.00	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	3,436.15000	3.43615		3,269.78000	3.26978	3,436.150	9.71	1.00	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.67	Call	1.74000	0.00174		5.14000	0.00514	1.740	10.12	0.01	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	11.45	Put	146.81000	0.14681		144.54000	0.14454	146.810	12.52	0.20	0.00	0	7,500.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2032	On 03/11/2022	Bond Future	11.55	Put	76.76000	0.07676	79.08000	0.07908	76.760	12.79	0.11	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	12.30	Put	0.12000	0.00012	0.24000	0.00024	0.120	14.61	0.00	0.00	0	750.00
R2032	On 02/02/2023	Bond Future			11.37927	85.42052	11.34437	85.59253		12.67	0.00	0.00	0	112,747.00
R2032	On 02/02/2023	Bond Future	9.31	Call	51.52000	0.05152	57.98000	0.05798	51.520	12.00	0.03	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	76.73000	0.07673	85.72000	0.08572	76.730	12.00	0.04	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	9.92	Call	203.21000	0.20321	223.00000	0.22300	203.210	11.89	0.09	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	6,626.01000	6.62601	6,482.41000	6.48241	6,626.010	11.83	0.87	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.22	Call	361.35000	0.36135	392.27000	0.39227	361.350	11.81	0.14	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.50	Put	5,071.03000	5.07103	4,943.39000	4.94339	5,071.030	11.74	0.79	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	797.01000	0.79701	851.63000	0.85163	797.010	11.87	0.26	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	11.84	Put	1,330.45000	1.33045	1,284.37000	1.28437	1,330.450	13.11	0.34	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	456.31000	0.45631	440.08000	0.44008	456.310	14.33	0.14	0.00	0	750.00
R2032	On 04/05/2023	Bond Future			11.51198	82.99613	11.47536	83.17240		12.88	0.00	1,244,941.95	15	66,368.00
R2032	On 04/05/2023	Bond Future	10.62	Call	1,256.48000	1.25648	1,314.96000	1.31496	1,256.480	12.15	0.29	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	11.37	Call	2,709.22000	2.70922	2,803.12000	2.80312	2,709.220	12.75	0.48	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	13.43	Put	715.59000	0.71559	695.64000	0.69564	715.590	15.21	0.15	0.00	0	400.00
R2032	On 03/08/2023	Bond Future			11.64107	84.72915	11.60275	84.90935		11.74	0.00	0.00	0	2,600.00
R2032	On 03/08/2023	Bond Future	11.90	Call	4,120.51000	4.12051	4,231.05000	4.23105	4,120.510	11.88	0.58	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			11.77762	82.34400	11.73752	82.52802		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			11.59722	84.04924	11.57418	84.17923		13.61	0.00	67,239,392.00	800	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	6,092.49000	6.09249	5,962.51000	5.96251	6,092.490	12.46	1.00	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	3,528.70000	3.52870	3,402.20000	3.40220	3,528.700	12.53	0.99	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	11.05	Call	5.20000	0.00520	11.63000	0.01163	5.200	12.60	0.01	0.00	0	976.00
R2035	On 03/11/2022	Bond Future	12.68	Put	0.05000	0.00005	0.12000	0.00012	0.050	15.22	0.00	0.00	0	976.00
R2035	On 02/02/2023	Bond Future			11.75365	85.59700	11.72930	85.73129		14.33	0.00	609,365,043.00	7,119	156,657.00
R2035	On 02/02/2023	Bond Future	9.81	Call	65.17000	0.06517	71.42000	0.07142	65.170	13.06	0.03	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	80.26000	0.08026	87.67000	0.08767	80.260	13.07	0.04	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	212.51000	0.21251	228.59000	0.22859	212.510	13.08	0.08	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	427.12000	0.42712	454.36000	0.45436	427.120	13.10	0.15	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	6,799.02000	6.79902	6,692.73000	6.69273	6,799.020	13.10	0.85	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	922.27000	0.92227	968.52000	0.96852	922.270	13.42	0.27	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	4,890.35000	4.89035	4,802.84000	4.80284	4,890.350	13.43	0.73	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	1,995.20000	1.99520	1,953.68000	1.95368	1,995.200	14.68	0.41	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	499.86000	0.49986	490.38000	0.49038	499.860	16.58	0.13	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			11.88077	82.83255	11.85529	82.97038		14.83	0.00	0.00	0	0.00
R2035	On 04/05/2023	Bond Future	9.85	Call	335.78000	0.33578	352.28000	0.35228	335.780	13.78	0.09	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	738.15000	0.73815	768.28000	0.76828	738.150	13.78	0.18	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	922.25000	0.92225	957.70000	0.95770	922.250	13.79	0.21	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	1,761.19000	1.76119	1,816.29000	1.81629	1,761.190	13.94	0.34	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	2,276.39000	2.27639	2,237.91000	2.23791	2,276.390	15.46	0.35	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	1,330.84000	1.33084	1,308.10000	1.30810	1,330.840	16.46	0.22	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			12.00627	84.56184	11.97970	84.70278		13.56	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future			12.14085	81.82762	12.11316	81.97159		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			11.74144	80.11765	11.71827	80.24951		14.52	0.00	0.00	0	19,649.00
R2037	On 02/02/2023	Bond Future			11.88702	77.33705	11.86260	77.47318		16.16	0.00	0.00	0	127,872.00
R2037	On 02/02/2023	Bond Future	11.10	Call	803.06000	0.80306	845.71000	0.84571	803.060	14.89	0.24	0.00	0	636.00
R2037	On 02/02/2023	Bond Future	11.97	Put	2,330.75000	2.33075	2,282.48000	2.28248	2,330.750	16.11	0.45	0.00	0	636.00
R2037	On 04/05/2023	Bond Future			12.01468	78.91211	11.98919	79.05167		15.88	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future	11.03	Call	1,336.29000	1.33629	1,382.39000	1.38239	1,336.290	14.79	0.27	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	2,935.32000	2.93532	3,009.87000	3.00987	2,935.320	15.58	0.46	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	13.73	Put	1,041.68000	1.04168	1,024.64000	1.02464	1,041.680	18.43	0.17	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			12.14335	76.30156	12.11678	76.44434		15.41	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future			12.26719	77.90132	12.23957	78.04720		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			11.79099	82.03176	11.75271	82.26626		15.27	0.00	61,113,661.20	745	9,568.00
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	0.00000	0.00000	0.01000	0.00001	0.000	14.13	0.00	0.00	0	1,078.00
R2040	On 03/11/2022	Bond Future	11.20	Call	3.13000	0.00313	9.00000	0.00900	3.130	14.00	0.01	0.00	0	1,078.00
R2040	On 03/11/2022	Bond Future	11.30	Call	11.42000	0.01142	26.74000	0.02674	11.420	14.12	0.02	0.00	0	1,467.00
R2040	On 03/11/2022	Bond Future	12.52	Put	2.77000	0.00277	3.65000	0.00365	2.770	16.27	0.01	0.00	0	1,078.00
R2040	On 02/02/2023	Bond Future			11.93105	79.03603	11.89095	79.27679		17.03	0.00	109,227,793.46	1,382	118,546.00
R2040	On 02/02/2023	Bond Future	10.21	Call	126.01000	0.12601	141.90000	0.14190	126.010	15.53	0.05	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	10.96	Call	616.56000	0.61656	671.31000	0.67131	616.560	15.56	0.18	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	944.46000	0.94446	1,018.13000	1.01813	944.460	15.80	0.25	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.07	Put	2,380.47000	2.38047	2,291.41000	2.29141	2,380.470	17.16	0.44	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.27	Put	1,928.51000	1.92851	1,854.32000	1.85432	1,928.510	17.53	0.37	0.00	0	388.00
R2040	On 04/05/2023	Bond Future			12.05357	80.64581	12.01183	80.89215		16.75	0.00	48,387,486.00	600	300.00
R2040	On 04/05/2023	Bond Future	10.17	Call	454.00000	0.45400	486.25000	0.48625	454.000	15.56	0.11	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	965.03000	0.96503	1,022.58000	1.02258	965.030	15.57	0.20	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,210.63000	1.21063	1,278.58000	1.27858	1,210.630	15.57	0.24	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.48	Call	2,234.17000	2.23417	2,337.23000	2.33723	2,234.170	15.80	0.38	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.78	Put	2,234.33000	2.23433	2,166.89000	2.16689	2,234.330	17.57	0.32	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	1,369.41000	1.36941	1,326.57000	1.32657	1,369.410	18.62	0.21	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			12.17681	77.82106	12.13338	78.07284		16.41	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			12.29493	79.45277	12.24984	79.70995		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			11.75031	79.07459	11.72696	79.22034		16.09	0.00	2,422,370,990.06	30,634	29,139.00

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	20.29000	0.02029		38.04000	0.03804	20.290	15.24	0.03	0.00	0	1,647.00
R2044	On 02/02/2023	Bond Future			11.88130	76.14960		11.85676	76.29983		17.97	0.00	1,756,314,374.40	23,064	94,544.00
R2044	On 02/02/2023	Bond Future	11.20	Call	1,049.59000	1.04959		1,102.50000	1.10250	1,049.590	16.68	0.27	0.00	0	1,300.00
R2044	On 02/02/2023	Bond Future	11.90	Call	2,839.84000	2.83984		2,933.62000	2.93362	2,839.840	17.79	0.52	0.00	0	1,300.00
R2044	On 02/02/2023	Bond Future	12.00	Put	2,454.80000	2.45480		2,403.50000	2.40350	2,454.800	17.97	0.44	0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future			11.99530	77.70060		11.96973	77.85462		17.68	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future	11.75	Put	4,678.76000	4.67876		4,606.82000	4.60682	4,678.760	17.30	0.54	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	3,915.78000	3.91578		3,853.75000	3.85375	3,915.780	17.68	0.47	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.25	Put	3,272.89000	3.27289		3,219.91000	3.21991	3,272.890	18.08	0.41	0.00	0	1,500.00
R2044	On 03/08/2023	Bond Future			12.10954	74.93960		12.08294	75.09715		17.46	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			12.21857	76.51089		12.19098	76.67183		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			11.66976	78.03651		11.64632	78.18684		16.64	0.00	0.00	0	84,671.00
R2048	On 03/11/2022	Bond Future	10.60	Call	0.00000	0.00000		0.00000	0.00000	0.000	15.19	0.00	0.00	0	874.00
R2048	On 03/11/2022	Bond Future	11.30	Call	45.01000	0.04501		75.94000	0.07594	45.010	15.77	0.07	0.00	0	874.00
R2048	On 02/02/2023	Bond Future			11.79329	79.51040		11.76867	79.66534		17.57	0.00	234,635,190.40	2,951	249,744.00
R2048	On 02/02/2023	Bond Future	11.00	Call	849.28000	0.84928		896.10000	0.89610	849.280	16.06	0.23	0.00	0	2,542.00
R2048	On 02/02/2023	Bond Future	11.70	Call	2,510.37000	2.51037		2,600.39000	2.60039	2,510.370	17.04	0.48	0.00	0	2,542.00
R2048	On 04/05/2023	Bond Future			11.90026	76.66653		11.87462	76.82534		18.31	0.00	0.00	0	10,943.00
R2048	On 03/08/2023	Bond Future			12.00796	78.22953		11.98131	78.39192		16.82	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			12.11228	75.44557		12.08464	75.61145		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			11.59065	64.76674		11.57237	64.85667		15.37	0.00	64,766,740.00	1,000	14,753.00
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	Put	8,540.01000	8.54001		8,450.08000	8.45008	8,540.010	14.81	1.00	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	10.90	Call	0.55000	0.00055		1.57000	0.00157	0.550	14.03	0.00	0.00	0	1,136.00
R209	On 03/11/2022	Bond Future	11.00	Put	3,000.76000	3.00076		2,914.07000	2.91407	3,000.760	14.16	0.99	0.00	0	5,000.00
R209	On 03/11/2022	Bond Future	11.50	Call	303.34000	0.30334		375.41000	0.37541	303.340	14.90	0.36	0.00	0	1,136.00
R209	On 03/11/2022	Bond Future	12.00	Put	36.42000	0.03642		44.04000	0.04404	36.420	15.85	0.06	0.00	0	3,250.00
R209	On 02/02/2023	Bond Future			11.72590	65.95941		11.70664	66.05248		16.24	0.00	0.00	0	24,565.00
R209	On 04/05/2023	Bond Future			11.84088	64.14809		11.82079	64.24365		16.76	0.00	64,148,090.00	1,000	4,450.00
R209	On 04/05/2023	Bond Future	10.00	Call	384.06000	0.38406		398.96000	0.39896	384.060	15.57	0.12	0.00	0	8,500.00
R209	On 04/05/2023	Bond Future	11.00	Put	5,500.09000	5.50009		5,440.68000	5.44068	5,500.090	15.58	0.69	0.00	0	11,000.00
R209	On 04/05/2023	Bond Future	12.50	Put	1,857.06000	1.85706		1,833.68000	1.83368	1,857.060	17.53	0.33	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future			11.95174	65.48747		11.93087	65.58526		15.40	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			12.06705	63.70776		12.04540	63.80762		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			223.11438	223.11438		225.68866	225.68866			0.00	0.00	0	103.00
R210	On 02/02/2023	Bond Future			227.27850	227.27850		229.90602	229.90602			0.00	0.00	0	372.00
R210	On 04/05/2023	Bond Future			228.87270	228.87270		231.55284	231.55284			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			233.69965	233.69965		236.43712	236.43712			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future			235.48208	235.48208		238.26666	238.26666			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			11.09291	79.46003		11.06496	79.58749		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	5,984.89000	5.98489		5,857.43000	5.85743	5,984.890	8.37	1.00	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	5,287.74000	5.28774		5,160.28000	5.16028	5,287.740	7.75	1.00	0.00	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	4,255.76000	4.25576		4,128.30000	4.12830	4,255.760	6.81	1.00	0.00	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	3,384.13000	3.38413		3,256.68000	3.25668	3,384.130	7.19	1.00	0.00	0	200.00
R213	On 02/02/2023	Bond Future			11.25498	80.92325		11.22532	81.05490		11.93	0.00	0.00	0	32,563.00
R213	On 02/02/2023	Bond Future	9.16	Call	54.64000	0.05464		60.42000	0.06042	54.640	11.81	0.03	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	6,069.63000	6.06963		5,960.20000	5.96020	6,069.630	11.39	0.87	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	4,671.95000	4.67195		4,574.67000	4.57467	4,671.950	11.30	0.80	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	603.00000	0.60300		640.89000	0.64089	603.000	11.34	0.23	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	684.63000	0.68463		665.03000	0.66503	684.630	13.09	0.21	0.00	0	912.00
R213	On 04/05/2023	Bond Future			11.38471	79.01538		11.35354	79.15040		12.01	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future			11.51309	80.66467		11.48039	80.80279		10.97	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future			11.65404	78.80072		11.61976	78.94177		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			11.66008	62.51958		11.64171	62.61419		16.68	0.00	0.00	0	15,325.00
R214	On 02/02/2023	Bond Future			11.78868	63.67089		11.76935	63.76870		17.63	0.00	0.00	0	71,370.00
R214	On 02/02/2023	Bond Future	11.10	Call	830.76000	0.83076		866.28000	0.86628	830.760	16.24	0.27	0.00	0	1,600.00
R214	On 02/02/2023	Bond Future	11.80	Call	2,288.24000	2.28824		2,351.23000	2.35123	2,288.240	17.27	0.52	0.00	0	1,600.00
R214	On 04/05/2023	Bond Future			11.89220	61.66615		11.87210	61.76647		18.32	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future			11.99316	62.95348		11.97231	63.05613		17.04	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future			12.10006	60.97237		12.07846	61.07725		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>											5,483,016,300.85	69,700	1 931 071.00
<b>Grand Total:</b>											5,483,016,300.85	69,700	1 931 071.00