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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/11/2022

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	830.42600	830.42600	830.42600	829.70300	829.70300				0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	845.64200	845.64200	845.64200	844.92500	844.92500				0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	862.79700	862.79700	862.79700	862.07300	862.07300				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	880.77800	880.77800	880.77800	880.04200	880.04200				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	899.22600	899.22600	899.22600	898.47500	898.47500				0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	938.28300	938.28300	938.28300	934.38200	934.38200				0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	955.47500	955.47500	955.47500	951.52400	951.52400				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	974.85800	974.85800	974.85800	970.83600	970.83600				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	995.17500	995.17500	995.17500	991.07200	991.07200				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,016.01900	1,016.01900	1,016.01900	1,011.83100	1,011.83100				0.00	0.00	0	0.00
ALBI	On 03/11/2022	Index Future	823.98200	823.98200	823.98200	820.77300	820.77300				0.00	0.00	0	105.00
ALBI	On 02/02/2023	Index Future	839.07900	839.07900	839.07900	835.83100	835.83100				0.00	50,344,740.00	6	105.00
ALBI	On 04/05/2023	Index Future	856.10200	856.10200	856.10200	852.79400	852.79400				0.00	0.00	0	0.00

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ALBI	On 03/08/2023	Index Future	873.94300	873.94300		870.57000	870.57000			0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	892.24800	892.24800		888.80500	888.80500			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	12.61002	71.32235		12.67767	71.01450			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.81001	72.65025		12.88028	72.33827			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.98363	70.34809		13.05679	70.03032			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	13.15553	71.83250		13.23182	71.50827			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	13.33854	69.55758		13.41821	69.22652			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	12.79863	69.73448		12.86093	69.40714			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.97089	71.03276		13.03547	70.70094			0.00	0.00	0	4,715.00
ES42	On 04/05/2023	Bond Future	13.12734	68.22918		13.19452	67.89111			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	13.27735	69.66975		13.34721	69.32482			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	13.43652	66.88225		13.50933	66.53010			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	812.23100	812.23100		809.02800	809.02800			0.00	8,122,310.00	1	17.00
GOVI	On 02/02/2023	GOVI	827.11300	827.11300		823.87000	823.87000			0.00	16,542,260.00	2	851.00
GOVI	On 04/05/2023	GOVI	843.89200	843.89200		840.59100	840.59100			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	861.48000	861.48000		858.11200	858.11200			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	879.52300	879.52300		876.08600	876.08600			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	165.05551	165.05551		164.88130	164.88130			0.00	0.00	0	1,124.00
I2025	On 02/02/2023	Bond Future	166.42532	166.42532		166.25174	166.25174			0.00	0.00	0	6,088.00
I2025	On 04/05/2023	Bond Future	169.84566	169.84566		169.66994	169.66994			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	171.68216	171.68216		171.50398	171.50398			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	175.31652	175.31652		175.13472	175.13472			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	117.79557	117.79557		118.70239	118.70239			0.00	0.00	0	598.00
I2029	On 02/02/2023	Bond Future	119.98864	119.98864		120.91509	120.91509			0.00	0.00	0	1,392.00
I2029	On 04/05/2023	Bond Future	121.16134	121.16134		122.10813	122.10813			0.00	0.00	0	0.00

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I2029	On 03/08/2023	Bond Future	123.71572	123.71572		124.68282	124.68282			0.00	0.00	0	0.00
I2029	On 02/11/2023	Bond Future	125.00684	125.00684		125.99504	125.99504			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	111.34839	111.34839		110.04987	110.04987			0.00	0.00	0	340.00
I2033	On 02/02/2023	Bond Future	113.42141	113.42141		112.10126	112.10126			0.00	0.00	0	7,279.00
I2033	On 04/05/2023	Bond Future	114.36899	114.36899		113.02273	113.02273			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	116.77999	116.77999		115.40586	115.40586			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	117.83296	117.83296		116.43033	116.43033			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	124.09408	124.09408		126.21637	126.21637			0.00	78,551,552.64	633	1,127.00
I2038	On 02/02/2023	Bond Future	124.48840	124.48840		126.65317	126.65317			0.00	9,087,653.20	73	4,059.00
I2038	On 04/05/2023	Bond Future	127.04734	127.04734		129.25776	129.25776			0.00	10,163,787.20	80	1,798.00
I2038	On 03/08/2023	Bond Future	127.76379	127.76379		130.02203	130.02203			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	130.46870	130.46870		132.77473	132.77473			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	109.63693	109.63693		106.70115	106.70115			0.00	0.00	0	2,360.00
I2046	On 02/02/2023	Bond Future	111.67819	111.67819		108.69021	108.69021			0.00	0.00	0	11,674.00
I2046	On 04/05/2023	Bond Future	111.94197	111.94197		108.89377	108.89377			0.00	0.00	0	5,677.00
I2046	On 03/08/2023	Bond Future	114.30240	114.30240		111.19036	111.19036			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	114.63570	114.63570		111.45868	111.45868			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	111.33953	111.33953		109.41118	109.41118			0.00	5,566,976.50	50	1,108.00
I2050	On 02/02/2023	Bond Future	111.27563	111.27563		109.31403	109.31403			0.00	5,563,781.50	50	9,301.00
I2050	On 04/05/2023	Bond Future	113.56272	113.56272		111.56172	111.56172			0.00	0.00	0	3,582.00
I2050	On 03/08/2023	Bond Future	113.77350	113.77350		111.73151	111.73151			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	116.18229	116.18229		114.09696	114.09696			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
IGOV	On 03/11/2022	Index Future	314.43000	314.43000		312.32000	312.32000			0.00	0.00	0	17.00
IGOV	On 02/02/2023	Index Future	320.26900	320.26900		318.12700	318.12700			0.00	51,243,040.00	16	701.00
IGOV	On 04/05/2023	Index Future	326.84300	326.84300		324.66000	324.66000			0.00	0.00	0	16.00
IGOV	On 03/08/2023	Index Future	333.73000	333.73000		331.50200	331.50200			0.00	0.00	0	0.00
IGOV	On 02/11/2023	Index Future	340.79300	340.79300		338.51800	338.51800			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.53500	93.46500		6.50500	93.49500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.21500	92.78500		7.21500	92.78500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.26500	92.73500		7.25000	92.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.67000	92.33000		7.66000	92.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.69000	92.31000		7.69500	92.30500			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			7.82500	92.17500		7.79000	92.21000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.92500	92.07500		7.92000	92.08000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.02500	91.97500		7.99500	92.00500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.05000	91.95000		7.99500	92.00500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.11000	91.89000		8.07000	91.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.03500	91.96500		7.97000	92.03000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.07500	91.92500		8.03500	91.96500			0.00	0.00	0	0.00
R186	On 03/11/2022	Bond Future			9.04839	108.89450		9.07560	108.79987		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	4.50	0.00	0.00	0	4,310.00
R186	On 03/11/2022	Bond Future	8.91	Put	518.03000	0.51803		622.58000	0.62258	518.030	5.71	0.85	0.00	0	4,310.00
R186	On 02/02/2023	Bond Future			9.17556	105.59415		9.20417	105.50031		6.36	0.00	0.00	0	77,670.00
R186	On 04/05/2023	Bond Future			9.25599	107.74039		9.28670	107.64558		5.71	0.00	0.00	0	12,188.00
R186	On 03/08/2023	Bond Future			9.32633	104.68147		9.35963	104.58507		5.36	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			9.40232	106.87551		9.43873	106.77720		4.78	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	1,701.04000	1.70104		1,659.34000	1.65934	1,701.040	4.73	0.46	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	1,178.06000	1.17806		1,211.48000	1.21148	1,178.060	5.41	0.31	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			333.06159	333.06159		332.89485	332.89485			0.00	13,988,586.78	42	56.00
R197	On 02/02/2023	Bond Future			330.35654	330.35654		330.19434	330.19434			0.00	84,901,630.78	257	977.00
R197	On 04/05/2023	Bond Future			337.14583	337.14583		336.98323	336.98323			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			335.17655	335.17655		335.01554	335.01554			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			342.27278	342.27278		342.10864	342.10864			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			246.42873	246.42873		243.18344	243.18344			0.00	0.00	0	5,616.00
R202	On 02/02/2023	Bond Future			246.28628	246.28628		242.98610	242.98610			0.00	0.00	0	5,970.00
R202	On 04/05/2023	Bond Future			251.34726	251.34726		247.98152	247.98152			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			251.82451	251.82451		248.39076	248.39076			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			257.15561	257.15561		253.64944	253.64944			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			7.28658	101.60327		7.23062	101.62034		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			10.78371	88.41598		10.85608	88.09178		9.79	0.00	34,924,312.10	395	45,334.00
R2030	On 03/11/2022	Bond Future	9.70	Call	0.00000	0.00000		0.00000	0.00000	0.000	6.54	0.00	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	10.20	Call	0.00000	0.00000		0.00000	0.00000	0.000	7.85	0.00	0.00	0	500.00

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R2030	On 03/11/2022	Bond Future	11.57	Put	0.00000	0.00000		0.12000	0.00012	0.000	12.02	0.00	0.00	0	500.00
R2030	On 02/02/2023	Bond Future			10.94441	86.03443		11.02000	85.70633		10.77	0.00	34,155,668.71	397	91,034.00
R2030	On 02/02/2023	Bond Future	8.81	Call	50.08000	0.05008		43.17000	0.04317	50.080	11.15	0.03	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	90.91000	0.09091		78.91000	0.07891	90.910	11.09	0.05	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	6,083.55000	6.08355		6,380.17000	6.38017	6,083.550	10.64	0.88	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	340.64000	0.34064		299.95000	0.29995	340.640	10.50	0.15	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	4,922.20000	4.92220		5,202.60000	5.20260	4,922.200	10.42	0.83	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	1,451.70000	1.45170		1,600.95000	1.60095	1,451.700	10.92	0.41	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	11.35	Call	2,900.40000	2.90040		2,700.12000	2.70012	2,900.400	11.10	0.65	0.00	0	5,000.00
R2030	On 02/02/2023	Bond Future	11.55	Call	3,491.61000	3.49161		3,270.68000	3.27068	3,491.610	11.32	0.71	0.00	0	5,000.00
R2030	On 04/05/2023	Bond Future			11.08252	87.78446		11.16182	87.45048		10.39	0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future	9.03	Call	281.38000	0.28138		253.88000	0.25388	281.380	10.46	0.09	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	536.06000	0.53606		487.22000	0.48722	536.060	10.17	0.16	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	592.62000	0.59262		539.31000	0.53931	592.620	10.13	0.18	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	668.68000	0.66868		609.51000	0.60951	668.680	10.07	0.20	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	845.36000	0.84536		773.09000	0.77309	845.360	9.95	0.24	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	1,362.55000	1.36255		1,258.36000	1.25836	1,362.550	10.05	0.34	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	1,731.42000	1.73142		1,607.74000	1.60774	1,731.420	10.15	0.40	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	2,135.86000	2.13586		2,286.66000	2.28666	2,135.860	10.69	0.42	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	1,719.92000	1.71992		1,848.80000	1.84880	1,719.920	10.96	0.36	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	1,234.92000	1.23492		1,334.99000	1.33499	1,234.920	11.38	0.27	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	855.67000	0.85567		930.20000	0.93020	855.670	11.86	0.20	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	808.96000	0.80896		880.13000	0.88013	808.960	11.93	0.19	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			11.22270	85.60869		11.30621	85.26804		10.07	0.00	0.00	0	0.00
R2030	On 03/08/2023	Bond Future	10.40	Call	1,500.52000	1.50052		1,394.64000	1.39464	1,500.520	9.61	0.33	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	1,875.54000	1.87554		1,751.32000	1.75132	1,875.540	9.70	0.39	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	1,245.78000	1.24578		1,334.37000	1.33437	1,245.780	11.32	0.24	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	1,028.51000	1.02851		1,104.01000	1.10401	1,028.510	11.61	0.20	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			11.36054	87.40320		11.44850	87.05548		7.97	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			11.27342	83.61932		11.35070	83.23204		12.08	0.00	17,058,341.28	204	111,779.00
R2032	On 03/11/2022	Bond Future	9.31	Call	0.00000	0.00000		0.00000	0.00000	0.000	15.70	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	15.35	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	14.65	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	11.42	0.00	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	10.11	Put	6,135.00000	6.13500		6,522.28000	6.52228	6,135.000	10.09	1.00	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	5,859.16000	5.85916		6,246.44000	6.24644	5,859.160	9.74	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	9.39	0.00	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	10.49	Put	4,066.66000	4.06666		4,453.94000	4.45394	4,066.660	9.81	1.00	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	3,692.63000	3.69263		4,079.91000	4.07991	3,692.630	10.01	1.00	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.67	Call	0.00000	0.00000		0.00000	0.00000	0.000	10.33	0.00	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	11.45	Put	49.87000	0.04987		182.03000	0.18203	49.870	12.63	0.13	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	13.20000	0.01320		77.33000	0.07733	13.200	12.89	0.04	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	12.30	Put	0.00000	0.00000		0.00000	0.00000	0.000	14.69	0.00	0.00	0	750.00
R2032	On 02/02/2023	Bond Future			11.43327	85.15531		11.51361	84.76283		12.74	0.00	24,865,350.52	292	113,526.00
R2032	On 02/02/2023	Bond Future	9.31	Call	40.94000	0.04094		34.40000	0.03440	40.940	12.08	0.02	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	61.95000	0.06195		52.38000	0.05238	61.950	12.08	0.03	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	9.92	Call	170.30000	0.17030		146.21000	0.14621	170.300	11.97	0.08	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	6,843.84000	6.84384	7,199.28000	7.19928	6,843.840	11.90	0.89	0.00	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.22	Call	309.73000	0.30973	268.75000	0.26875	309.730	11.89	0.13	0.00	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.50	Put	5,262.05000	5.26205	5,591.09000	5.59109	5,262.050	11.81	0.81	0.00	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	705.66000	0.70566	623.96000	0.62396	705.660	11.94	0.24	0.00	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	11.84	Put	1,388.99000	1.38899	1,543.20000	1.54320	1,388.990	13.18	0.35	0.00	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	472.02000	0.47202	539.38000	0.53938	472.020	14.41	0.14	0.00	0.00	0	750.00
R2032	On 04/05/2023	Bond Future			11.56870	82.72408		11.65250	82.32434		13.11	0.00	0.00	0	66,368.00
R2032	On 04/05/2023	Bond Future	10.62	Call	1,200.41000	1.20041	1,098.95000	1.09895	1,200.410	12.39	0.28	0.00	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	11.37	Call	2,601.48000	2.60148	2,426.50000	2.42650	2,601.480	12.98	0.47	0.00	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	13.43	Put	768.20000	0.76820	838.10000	0.83810	768.200	15.46	0.15	0.00	0.00	0	400.00
R2032	On 03/08/2023	Bond Future			11.70048	84.45081		11.78801	84.04300		12.03	0.00	0.00	0	2,600.00
R2032	On 03/08/2023	Bond Future	11.90	Call	4,021.02000	4.02102	3,801.75000	3.80175	4,021.020	12.17	0.56	0.00	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			11.83982	82.05963		11.93138	81.64340		10.07	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			11.66828	83.65016		11.73550	83.27520		13.88	0.00	18,235,734.88	218	19,424.00
R2035	On 03/11/2022	Bond Future	9.82	Call	0.00000	0.00000		0.00000	0.00000	0.000	16.45	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	13.67	0.00	0.00	0	976.00
R2035	On 03/11/2022	Bond Future	10.57	Put	6,491.57000	6.49157	6,866.53000	6.86653	6,491.570	12.85	1.00	0.00	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	3,925.48000	3.92548	4,300.44000	4.30044	3,925.480	13.07	1.00	0.00	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	11.05	Call	0.00000	0.00000		0.01000	0.00001	0.000	13.16	0.00	0.00	0	976.00
R2035	On 03/11/2022	Bond Future	12.68	Put	0.00000	0.00000		0.00000	0.00000	0.000	15.89	0.00	0.00	0	976.00
R2035	On 02/02/2023	Bond Future			11.82840	85.18674		11.89811	84.80679		14.64	0.00	19,763,323.68	232	161,005.00
R2035	On 02/02/2023	Bond Future	9.81	Call	54.16000	0.05416	46.81000	0.04681	54.160	13.35	0.03	0.00	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	66.94000	0.06694	58.00000	0.05800	66.940	13.35	0.03	0.00	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	181.00000	0.18100	158.96000	0.15896	181.000	13.37	0.07	0.00	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	370.07000	0.37007	328.70000	0.32870	370.070	13.38	0.13	0.00	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	7,150.42000	7.15042	7,487.58000	7.48758	7,150.420	13.38	0.86	0.00	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	818.14000	0.81814	739.02000	0.73902	818.140	13.70	0.24	0.00	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	5,195.12000	5.19512	5,494.85000	5.49485	5,195.120	13.72	0.75	0.00	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	2,169.28000	2.16928	2,352.27000	2.35227	2,169.280	15.00	0.43	0.00	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	553.94000	0.55394	619.91000	0.61991	553.940	16.91	0.14	0.00	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			11.95881	82.41248		12.03121	82.02553		15.22	0.00	0.00	0	0.00
R2035	On 04/05/2023	Bond Future	9.85	Call	319.18000	0.31918	290.21000	0.29021	319.180	14.15	0.09	0.00	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	699.37000	0.69937	642.60000	0.64260	699.370	14.15	0.17	0.00	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	873.43000	0.87343	805.14000	0.80514	873.430	14.16	0.20	0.00	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	1,669.92000	1.66992	1,556.19000	1.55619	1,669.920	14.31	0.32	0.00	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	2,476.77000	2.47677	2,630.79000	2.63079	2,476.770	15.85	0.37	0.00	0	388.00	
R2035	On 04/05/2023	Bond Future	13.18	Put	1,467.63000	1.46763	1,570.70000	1.57070	1,467.630	16.86	0.24	0.00	0	491.00	
R2035	On 03/08/2023	Bond Future			12.08764	84.13240	12.16297	83.73772		14.11	0.00	0.00	0	0.00	
R2035	On 02/11/2023	Bond Future			12.22565	81.38900	12.30412	80.98615		12.07	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			11.81275	79.71390	11.87983	79.33695		14.79	0.00	18,015,341.40	226	19,649.00	
R2037	On 02/02/2023	Bond Future			11.96185	76.92214	12.03129	76.54008		16.50	0.00	17,384,403.64	226	129,164.00	
R2037	On 02/02/2023	Bond Future	11.10	Call	708.08000	0.70808	637.33000	0.63733	708.080	15.20	0.22	0.00	0	636.00	
R2037	On 02/02/2023	Bond Future	11.97	Put	2,524.24000	2.52424	2,726.02000	2.72602	2,524.240	16.45	0.48	0.00	0	636.00	
R2037	On 04/05/2023	Bond Future			12.09268	78.48738	12.16471	78.09825		16.29	0.00	0.00	0	0.00	
R2037	On 04/05/2023	Bond Future	11.03	Call	1,265.25000	1.26525	1,173.83000	1.17383	1,265.250	15.18	0.26	0.00	0	400.00	
R2037	On 04/05/2023	Bond Future	11.78	Call	2,795.48000	2.79548	2,634.55000	2.63455	2,795.480	15.99	0.45	0.00	0	400.00	
R2037	On 04/05/2023	Bond Future	13.73	Put	1,152.01000	1.15201	1,234.84000	1.23484	1,152.010	18.85	0.19	0.00	0	400.00	
R2037	On 03/08/2023	Bond Future			12.22460	75.86740	12.29949	75.47046		15.96	0.00	0.00	0	0.00	
R2037	On 02/11/2023	Bond Future			12.35162	77.45794	12.42942	77.05276		12.97	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			11.86245	81.59689	11.92946	81.19252		15.56	0.00	2,039,922.25	25	8,831.00	
R2040	On 03/11/2022	Bond Future	10.60	Call	0.00000	0.00000	0.00000	0.00000	0.000	14.99	0.00	0.00	0	1,467.00	
R2040	On 03/11/2022	Bond Future	10.70	Call	0.00000	0.00000	0.00000	0.00000	0.000	14.35	0.00	0.00	0	1,078.00	
R2040	On 03/11/2022	Bond Future	11.20	Call	0.00000	0.00000	0.00000	0.00000	0.000	14.61	0.00	0.00	0	1,078.00	
R2040	On 03/11/2022	Bond Future	11.30	Call	0.01000	0.00001	0.06000	0.00006	0.010	14.76	0.00	0.00	0	1,467.00	
R2040	On 03/11/2022	Bond Future	12.52	Put	0.02000	0.00002	0.97000	0.00097	0.020	17.05	0.00	0.00	0	1,078.00	
R2040	On 02/02/2023	Bond Future			12.00596	78.58938	12.07530	78.17949		17.40	0.00	1,964,734.50	25	119,362.00	
R2040	On 02/02/2023	Bond Future	10.21	Call	105.67000	0.10567	92.16000	0.09216	105.670	15.86	0.04	0.00	0	388.00	
R2040	On 02/02/2023	Bond Future	10.96	Call	539.03000	0.53903	481.88000	0.48188	539.030	15.90	0.17	0.00	0	388.00	
R2040	On 02/02/2023	Bond Future	11.19	Call	837.09000	0.83709	755.53000	0.75553	837.090	16.15	0.23	0.00	0	621.00	
R2040	On 02/02/2023	Bond Future	12.07	Put	2,581.32000	2.58132	2,789.74000	2.78974	2,581.320	17.53	0.46	0.00	0	621.00	
R2040	On 02/02/2023	Bond Future	12.27	Put	2,099.56000	2.09956	2,281.11000	2.28111	2,099.560	17.90	0.40	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future			12.13159	80.18862	12.20347	79.77113		17.19	0.00	0.00	0	300.00	
R2040	On 04/05/2023	Bond Future	10.17	Call	430.92000	0.43092	393.39000	0.39339	430.920	15.97	0.10	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	10.73	Call	914.91000	0.91491	843.80000	0.84380	914.910	15.99	0.19	0.00	0	486.00	
R2040	On 04/05/2023	Bond Future	10.92	Call	1,147.56000	1.14756	1,061.93000	1.06193	1,147.560	15.99	0.23	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	11.48	Call	2,176.33000	2.17633	2,037.93000	2.03793	2,176.330	16.48	0.36	0.00	0	486.00	
R2040	On 04/05/2023	Bond Future	12.78	Put	2,519.77000	2.51977	2,674.01000	2.67401	2,519.770	18.42	0.34	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	13.45	Put	1,579.34000	1.57934	1,686.65000	1.68665	1,579.340	19.47	0.23	0.00	0	486.00	
R2040	On 03/08/2023	Bond Future			12.25801	77.35375	12.33269	76.92786		16.92	0.00	0.00	0	0.00	
R2040	On 02/11/2023	Bond Future			12.37923	78.97554	12.45675	78.54078		14.30	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			11.82200	78.62999	11.88889	78.21906		16.41	0.00	7,233,959.08	92	29,044.00	

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	15.82	0.00	0.00	0	1,647.00
R2044	On 03/11/2022	Bond Future	11.30	Call	0.03000	0.00003		0.13000	0.00013	0.030	15.56	0.00	0.00	0	1,647.00
R2044	On 02/02/2023	Bond Future			11.95636	75.69316		12.02555	75.27650		18.37	0.00	6,963,770.72	92	95,264.00
R2044	On 02/02/2023	Bond Future	11.20	Call	933.15000	0.93315		843.64000	0.84364	933.150	17.06	0.25	0.00	0	1,300.00
R2044	On 02/02/2023	Bond Future	11.90	Call	2,608.93000	2.60893		2,420.88000	2.42088	2,608.930	18.18	0.50	0.00	0	1,300.00
R2044	On 02/02/2023	Bond Future	12.00	Put	2,664.56000	2.66456		2,878.82000	2.87882	2,664.560	18.37	0.47	0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future			12.07338	77.23354		12.14505	76.80910		18.17	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future	11.75	Put	4,999.54000	4.99954		5,248.69000	5.24869	4,999.540	17.79	0.55	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	4,206.74000	4.20674		4,429.81000	4.42981	4,206.740	18.17	0.49	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.25	Put	3,534.30000	3.53430		3,732.48000	3.73248	3,534.300	18.57	0.43	0.00	0	1,500.00
R2044	On 03/08/2023	Bond Future			12.19071	74.46226		12.26511	74.02922		17.97	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			12.30275	76.02342		12.37990	75.58137		16.65	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			11.74163	77.57879		11.80843	77.15769		16.99	0.00	19,084,382.34	246	83,875.00
R2048	On 03/11/2022	Bond Future	10.60	Call	0.00000	0.00000		0.00000	0.00000	0.000	16.37	0.00	0.00	0	874.00
R2048	On 03/11/2022	Bond Future	11.30	Call	0.28000	0.00028		0.67000	0.00067	0.280	16.11	0.00	0.00	0	874.00
R2048	On 02/02/2023	Bond Future			11.86847	79.04072		11.93756	78.61362		17.98	0.00	19,444,017.12	246	250,540.00
R2048	On 02/02/2023	Bond Future	11.00	Call	787.97000	0.78797		709.91000	0.70991	787.970	16.77	0.22	0.00	0	2,542.00
R2048	On 02/02/2023	Bond Future	11.70	Call	2,366.52000	2.36652		2,190.44000	2.19044	2,366.520	17.89	0.46	0.00	0	2,542.00
R2048	On 04/05/2023	Bond Future			11.97844	76.18594		12.04999	75.75085		18.82	0.00	0.00	0	10,943.00
R2048	On 03/08/2023	Bond Future			12.08920	77.73831		12.16343	77.29447		17.61	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			12.19654	74.94392		12.27352	74.49085		17.27	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			11.66723	64.39194		11.73417	64.06687		15.65	0.00	38,441,988.18	597	14,413.00
R209	On 03/11/2022	Bond Future	9.25	Call	0.00000	0.00000		0.00000	0.00000	0.000	19.62	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	17.37	0.00	0.00	0	3,250.00
R209	On 03/11/2022	Bond Future	10.00	Put	8,914.81000	8.91481		9,239.88000	9.23988	8,914.810	17.37	1.00	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	10.90	Call	0.00000	0.00000		0.00000	0.00000	0.000	14.63	0.00	0.00	0	1,136.00
R209	On 03/11/2022	Bond Future	11.00	Put	3,373.10000	3.37310		3,698.17000	3.69817	3,373.100	14.76	1.00	0.00	0	5,000.00
R209	On 03/11/2022	Bond Future	11.50	Call	51.96000	0.05196		46.27000	0.04627	51.960	15.65	0.14	0.00	0	1,136.00
R209	On 03/11/2022	Bond Future	12.00	Put	6.03000	0.00603		41.11000	0.04111	6.030	16.62	0.02	0.00	0	3,250.00
R209	On 02/02/2023	Bond Future			11.80593	65.57475		11.87504	65.24521		16.57	0.00	14,032,996.50	214	24,672.00
R209	On 04/05/2023	Bond Future			11.92408	63.75448		11.99562	63.41878		17.19	0.00	31,239,695.20	490	5,950.00
R209	On 04/05/2023	Bond Future	10.00	Call	360.50000	0.36050		328.94000	0.32894	360.500	15.98	0.11	0.00	0	8,500.00
R209	On 04/05/2023	Bond Future	11.00	Put	5,854.14000	5.85414		6,100.55000	6.10055	5,854.140	16.25	0.71	0.00	0	11,000.00
R209	On 04/05/2023	Bond Future	12.50	Put	2,096.66000	2.09666		2,224.69000	2.22469	2,096.660	18.36	0.35	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future			12.03807	65.08522		12.11218	64.74277		15.98	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			12.15661	63.29697		12.23348	62.94736		13.60	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			223.99456	223.99456		222.00443	222.00443			0.00	0.00	0	103.00
R210	On 02/02/2023	Bond Future			228.16489	228.16489		226.14273	226.14273			0.00	0.00	0	372.00
R210	On 04/05/2023	Bond Future			229.77411	229.77411		227.71287	227.71287			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			234.61853	234.61853		232.51458	232.51458			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future			236.42235	236.42235		234.27538	234.27538			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			11.14371	79.22905		11.22108	78.87895		11.32	0.00	6,259,094.95	79	32,934.00
R213	On 03/11/2022	Bond Future	9.13	Call	0.00000	0.00000		0.00000	0.00000	0.000	14.20	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	13.72	0.00	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	6,215.87000	6.21587		6,565.97000	6.56597	6,215.870	8.55	1.00	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	5,518.72000	5.51872		5,868.82000	5.86882	5,518.720	7.43	1.00	0.00	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	4,486.74000	4.48674		4,836.84000	4.83684	4,486.740	8.05	1.00	0.00	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	3,615.11000	3.61511		3,965.21000	3.96521	3,615.110	8.79	1.00	0.00	0	200.00
R213	On 02/02/2023	Bond Future			11.30896	80.68440		11.38952	80.32968		11.99	0.00	6,374,067.60	79	33,035.00
R213	On 02/02/2023	Bond Future	9.16	Call	44.35000	0.04435		37.60000	0.03760	44.350	11.91	0.02	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	6,266.58000	6.26658		6,588.26000	6.58826	6,266.580	11.47	0.89	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	4,845.16000	4.84516		5,143.72000	5.14372	4,845.160	11.37	0.81	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	530.58000	0.53058		467.29000	0.46729	530.580	11.41	0.21	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	710.48000	0.71048		802.11000	0.80211	710.480	13.15	0.22	0.00	0	912.00
R213	On 04/05/2023	Bond Future			11.44148	78.77025		11.52555	78.40905		12.31	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future			11.57266	80.41385		11.66062	80.04538		11.25	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future			11.71652	78.54447		11.80870	78.16837		9.33	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			11.73685	62.12670		11.79868	61.81315		17.00	0.00	0.00	0	15,325.00
R214	On 02/02/2023	Bond Future			11.86884	63.26789		11.93267	62.95000		18.01	0.00	3,732,805.51	59	71,370.00
R214	On 02/02/2023	Bond Future	11.10	Call	762.67000	0.76267		695.70000	0.69570	762.670	16.93	0.25	0.00	0	1,600.00
R214	On 02/02/2023	Bond Future	11.80	Call	2,143.50000	2.14350		2,002.09000	2.00209	2,143.500	18.11	0.49	0.00	0	1,600.00
R214	On 04/05/2023	Bond Future			11.97536	61.25385		12.04130	60.93006		18.79	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future			12.07932	62.53217		12.14754	62.20186		17.55	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future			12.18929	60.54213		12.25994	60.20491		16.09	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
Total for Derivatives :											675,290,228.76	5,644	1 944 458.00
Grand Total:											675,290,228.76	5,644	1 944 458.00