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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/09/2022

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	817.96200	817.96200	817.96200	815.76200	815.76200				0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	833.21500	833.21500	833.21500	830.98600	830.98600				0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	850.33700	850.33700	850.33700	848.06900	848.06900				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	868.02700	868.02700	868.02700	865.71500	865.71500				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	885.87400	885.87400	885.87400	883.51400	883.51400				0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	930.92600	930.92600	930.92600	925.55900	925.55900				0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	948.28500	948.28500	948.28500	942.83200	942.83200				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	967.77100	967.77100	967.77100	962.21400	962.21400				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	987.90500	987.90500	987.90500	982.23600	982.23600				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,008.21600	1,008.21600	1,008.21600	1,002.43000	1,002.43000				0.00	0.00	0	0.00
ALBI	On 03/11/2022	Index Future	816.66400	816.66400	816.66400	811.71000	811.71000				0.00	0.00	0	123.00
ALBI	On 02/02/2023	Index Future	831.89300	831.89300	831.89300	826.85900	826.85900				0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	848.98800	848.98800	848.98800	843.85700	843.85700				0.00	0.00	0	0.00

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ALBI	On 03/08/2023	Index Future	866.65000	866.65000		861.41600	861.41600			0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	884.46800	884.46800		879.12600	879.12600			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	12.70245	70.90220		12.80145	70.45606			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.90210	72.24179		13.00524	71.78823			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	13.07561	69.94890		13.18306	69.48657			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	13.25222	71.42192		13.36432	70.95011			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	13.44625	69.11053		13.56338	68.62889			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	12.97471	68.81596		13.07863	68.28340			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	13.15032	70.11744		13.25842	69.57585			0.00	0.00	0	4,769.00
ES42	On 04/05/2023	Bond Future	13.31076	67.31278		13.42332	66.76063			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	13.46880	68.73149		13.58599	68.16793			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	13.64188	65.89695		13.76418	65.32171			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	805.13500	805.13500		800.22200	800.22200			0.00	32,205,400.00	4	874.00
GOVI	On 02/02/2023	GOVI	820.14900	820.14900		815.15600	815.15600			0.00	0.00	0	0.00
GOVI	On 04/05/2023	GOVI	837.00200	837.00200		831.91400	831.91400			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	854.41500	854.41500		849.22400	849.22400			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	871.98100	871.98100		866.68400	866.68400			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	166.24373	166.24373		165.43614	165.43614			0.00	0.00	0	7,182.00
I2025	On 02/02/2023	Bond Future	167.67480	167.67480		166.85440	166.85440			0.00	0.00	0	232.00
I2025	On 04/05/2023	Bond Future	171.16182	171.16182		170.32589	170.32589			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	172.99326	172.99326		172.14248	172.14248			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	176.58751	176.58751		175.71908	175.71908			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	120.07006	120.07006		119.40995	119.40995			0.00	0.00	0	1,099.00
I2029	On 02/02/2023	Bond Future	122.33860	122.33860		121.66779	121.66779			0.00	0.00	0	728.00
I2029	On 04/05/2023	Bond Future	123.57819	123.57819		122.89489	122.89489			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	126.17787	126.17787		125.48051	125.48051			0.00	0.00	0	0.00
I2029	On 02/11/2023	Bond Future	127.44782	127.44782		126.73851	126.73851			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	112.78006	112.78006		112.26908	112.26908			0.00	0.00	0	1,415.00
I2033	On 02/02/2023	Bond Future	114.91090	114.91090		114.39194	114.39194			0.00	0.00	0	6,141.00
I2033	On 04/05/2023	Bond Future	115.90844	115.90844		115.37973	115.37973			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	118.34671	118.34671		117.80731	117.80731			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	119.36370	119.36370		118.81532	118.81532			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	126.59638	126.59638		126.07715	126.07715			0.00	0.00	0	5,628.00
I2038	On 02/02/2023	Bond Future	127.06464	127.06464		126.53747	126.53747			0.00	0.00	0	0.00
I2038	On 04/05/2023	Bond Future	129.70784	129.70784		129.17090	129.17090			0.00	0.00	0	0.00
I2038	On 03/08/2023	Bond Future	130.44648	130.44648		129.90111	129.90111			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	133.15664	133.15664		132.60008	132.60008			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	111.45891	111.45891		111.41034	111.41034			0.00	0.00	0	16,546.00
I2046	On 02/02/2023	Bond Future	113.56475	113.56475		113.51688	113.51688			0.00	0.00	0	0.00
I2046	On 04/05/2023	Bond Future	113.87746	113.87746		113.83009	113.83009			0.00	0.00	0	0.00
I2046	On 03/08/2023	Bond Future	116.27363	116.27363		116.22545	116.22545			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	116.56551	116.56551		116.52042	116.52042			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	114.00033	114.00033		113.95066	113.95066			0.00	0.00	0	12,564.00
I2050	On 02/02/2023	Bond Future	114.01281	114.01281		113.96401	113.96401			0.00	0.00	0	0.00
I2050	On 04/05/2023	Bond Future	116.38428	116.38428		116.33537	116.33537			0.00	0.00	0	0.00
I2050	On 03/08/2023	Bond Future	116.62184	116.62184		116.57447	116.57447			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	119.04484	119.04484		118.99657	118.99657			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	318.14200	318.14200		317.08200	317.08200			0.00	0.00	0	702.00
I GOV	On 02/02/2023	Index Future	324.15300	324.15300		323.07800	323.07800			0.00	0.00	0	0.00
I GOV	On 04/05/2023	Index Future	330.89100	330.89100		329.79600	329.79600			0.00	0.00	0	0.00
I GOV	On 03/08/2023	Index Future	337.85000	337.85000		336.73300	336.73300			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	344.86900	344.86900		343.72900	343.72900			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future	6.55500	93.44500		6.55000	93.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.61500	93.38500		6.63500	93.36500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.43500	92.56500		7.45500	92.54500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.47500	92.52500		7.49500	92.50500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	8.09500	91.90500		8.08500	91.91500			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 15/03/2023	Jibar Tradeable Future			8.13500	91.86500		8.16000	91.84000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.49500	91.50500		8.53000	91.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.59500	91.40500		8.61500	91.38500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.65000	91.35000		8.66000	91.34000			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.68500	91.31500		8.68500	91.31500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.65500	91.34500		8.66500	91.33500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.72000	91.28000		8.78000	91.22000			0.00	0.00	0	0.00
R186	On 03/11/2022	Bond Future			9.51657	107.28111		9.60120	106.99279		5.39	0.00	12,230,046.54	114	63,222.00
R186	On 03/11/2022	Bond Future	8.23	Call	0.02000	0.00002		0.03000	0.00003	0.020	3.52	0.00	0.00	0	4,310.00
R186	On 03/11/2022	Bond Future	8.91	Put	2,140.50000	2.14050	2,434.24000	2.43424	2,140.500		4.30	0.93	0.00	0	4,310.00
R186	On 02/02/2023	Bond Future			9.67178	103.98140		9.76270	103.68930		5.69	0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			9.78513	106.12191		9.88340	105.82482		5.37	0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			9.90391	103.02545		10.01084	102.72253		5.14	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			10.05016	105.14390		10.16728	104.83477		4.72	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	921.59000	0.92159	852.30000	0.85230	921.590		4.26	0.31	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	1,648.72000	1.64872	1,857.26000	1.85726	1,648.720		4.82	0.42	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			335.89887	335.89887		335.47482	335.47482			0.00	0.00	0	831.00
R197	On 02/02/2023	Bond Future			333.33581	333.33581		332.90876	332.90876			0.00	0.00	0	0.00
R197	On 04/05/2023	Bond Future			340.26937	340.26937		339.83657	339.83657			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			338.24523	338.24523		337.81154	337.81154			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			345.27300	345.27300		344.83028	344.83028			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			247.28898	247.28898		246.29909	246.29909			0.00	0.00	0	6,206.00
R202	On 02/02/2023	Bond Future			247.22887	247.22887		246.22393	246.22393			0.00	0.00	0	460.00
R202	On 04/05/2023	Bond Future			252.37029	252.37029		251.34669	251.34669			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			252.80170	252.80170		251.76120	251.76120			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			258.05420	258.05420		256.99206	256.99206			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			7.36848	101.57830		7.34006	101.58697		0.44	0.00	647,764,819.10	6,377	11,802.00
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			10.93686	87.73173		11.03070	87.31589		9.05	0.00	0.00	0	62,294.00
R2030	On 03/11/2022	Bond Future	9.70	Call	0.02000	0.00002		0.31000	0.00031	0.020	5.32	0.00	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	10.20	Call	10.98000	0.01098		49.91000	0.04991	10.980	5.91	0.02	0.00	0	500.00

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R2030	On 03/11/2022	Bond Future	11.57	Put	242.09000	0.24209		408.07000	0.40807	242.090	10.65	0.16	0.00	0	500.00
R2030	On 02/02/2023	Bond Future			11.09970	85.36211		11.19803	84.93986		9.76	0.00	0.00	0	5,200.00
R2030	On 02/02/2023	Bond Future	8.81	Call	44.83000	0.04483		36.02000	0.03602	44.830	10.02	0.02	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	82.61000	0.08261		60.61000	0.06061	82.610	10.02	0.04	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	6,734.74000	6.73474		7,095.64000	7.09564	6,734.740	9.73	0.90	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	308.65000	0.30865		239.17000	0.23917	308.650	9.61	0.13	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	5,553.66000	5.55366		5,906.48000	5.90648	5,553.660	9.54	0.85	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	1,801.46000	1.80146		2,112.96000	2.11296	1,801.460	9.69	0.47	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	11.35	Call	2,532.86000	2.53286		2,399.84000	2.39984	2,532.860	9.86	0.60	0.00	0	5,000.00
R2030	On 02/02/2023	Bond Future	11.55	Call	3,081.57000	3.08157		2,921.03000	2.92103	3,081.570	10.05	0.66	0.00	0	5,000.00
R2030	On 04/05/2023	Bond Future			11.24051	87.12069		11.34373	86.69055		9.37	0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future	9.03	Call	193.63000	0.19363		149.41000	0.14941	193.630	9.34	0.07	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	405.43000	0.40543		313.96000	0.31396	405.430	9.19	0.13	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	451.62000	0.45162		352.39000	0.35239	451.620	9.15	0.15	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	514.00000	0.51400		408.10000	0.40810	514.000	9.10	0.16	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	661.18000	0.66118		561.78000	0.56178	661.180	9.00	0.20	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	1,069.42000	1.06942		978.10000	0.97810	1,069.420	8.93	0.29	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	1,386.38000	1.38638		1,294.43000	1.29443	1,386.380	9.00	0.35	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	2,317.11000	2.31711		2,620.16000	2.62016	2,317.110	9.45	0.46	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	1,860.26000	1.86026		2,137.41000	2.13741	1,860.260	9.70	0.39	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	1,334.05000	1.33405		1,563.26000	1.56326	1,334.050	10.11	0.30	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	923.82000	0.92382		1,103.01000	1.10301	923.820	10.58	0.22	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	873.59000	0.87359		1,045.57000	1.04557	873.590	10.65	0.21	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			11.39008	84.92766		11.49882	84.48889		9.03	0.00	0.00	0	0.00
R2030	On 03/08/2023	Bond Future	10.40	Call	1,127.61000	1.12761		1,002.59000	1.00259	1,127.610	8.51	0.28	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	1,440.51000	1.44051		1,317.14000	1.31714	1,440.510	8.54	0.34	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	1,246.72000	1.24672		1,431.47000	1.43147	1,246.720	10.04	0.25	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	1,021.95000	1.02195		1,179.88000	1.17988	1,021.950	10.33	0.21	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			11.54552	86.67401		11.66011	86.22624		8.46	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			11.39936	82.98943		11.51325	82.42532		10.80	0.00	2,655,661.76	32	171,147.00
R2032	On 03/11/2022	Bond Future	9.31	Call	0.00000	0.00000		0.00000	0.00000	0.000	8.23	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	8.23	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	8.23	0.00	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	9.92	Call	0.05000	0.00005		0.07000	0.00007	0.050	7.89	0.00	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	10.11	Put	6,765.13000	6.76513		7,329.56000	7.32956	6,765.130	7.73	1.00	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	6,489.41000	6.48941		7,054.17000	7.05417	6,489.410	7.69	1.00	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.21	Call	0.55000	0.00055		1.75000	0.00175	0.550	7.65	0.00	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	10.49	Put	4,701.33000	4.70133		5,281.23000	5.28123	4,701.330	7.42	0.99	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	4,332.82000	4.33282		4,919.75000	4.91975	4,332.820	7.64	0.98	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.67	Call	30.17000	0.03017		64.48000	0.06448	30.170	8.05	0.04	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	11.45	Put	953.82000	0.95382		1,413.51000	1.41351	953.820	10.65	0.46	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	767.43000	0.76743	1,181.72000	1.18172	767.430	10.94	0.39	0.00	0	500.00	
R2032	On 03/11/2022	Bond Future	12.30	Put	125.48000	0.12548	253.27000	0.25327	125.480	12.84	0.08	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future			11.56008	84.53695	11.67882	83.96355		11.35	0.00	0.00	0	18.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	34.59000	0.03459	32.61000	0.03261	34.590	10.67	0.02	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	9.47	Call	52.29000	0.05229	47.77000	0.04777	52.290	10.67	0.03	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	9.92	Call	147.41000	0.14741	128.81000	0.12881	147.410	10.63	0.07	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	7,424.73000	7.42473	7,967.68000	7.96768	7,424.730	10.58	0.90	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.22	Call	267.62000	0.26762	233.43000	0.23343	267.620	10.56	0.11	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	5,810.94000	5.81094	6,354.31000	6.35431	5,810.940	10.50	0.83	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.67	Call	591.23000	0.59123	568.80000	0.56880	591.230	10.46	0.21	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	11.84	Put	1,636.40000	1.63640	2,064.33000	2.06433	1,636.400	11.47	0.39	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	12.75	Put	598.33000	0.59833	834.66000	0.83466	598.330	12.67	0.17	0.00	0	750.00	
R2032	On 04/05/2023	Bond Future			11.69682	82.11397	11.82075	81.52955		11.48	0.00	0.00	0	0.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	897.21000	0.89721	854.05000	0.85405	897.210	10.72	0.24	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	2,109.36000	2.10936	2,052.73000	2.05273	2,109.360	11.11	0.43	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	747.49000	0.74749	934.81000	0.93481	747.490	13.50	0.16	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			11.83510	83.82472	11.96460	83.22843		10.62	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	3,373.86000	3.37386	3,268.26000	3.26826	3,373.860	10.53	0.53	0.00	0	5,000.00	
R2032	On 02/11/2023	Bond Future			11.98789	81.38791	12.12345	80.77936		10.34	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			11.73257	83.29150	11.83616	82.71831		12.16	0.00	0.00	0	60,933.00	
R2035	On 03/11/2022	Bond Future	9.82	Call	0.03000	0.00003	0.03000	0.00003	0.030	10.90	0.00	0.00	0	582.00	
R2035	On 03/11/2022	Bond Future	10.30	Call	1.30000	0.00130	1.33000	0.00133	1.300	10.85	0.00	0.00	0	976.00	
R2035	On 03/11/2022	Bond Future	10.57	Put	6,858.17000	6.85817	7,432.72000	7.43272	6,858.170	10.82	0.99	0.00	0	582.00	
R2035	On 03/11/2022	Bond Future	10.99	Put	4,371.87000	4.37187	4,951.19000	4.95119	4,371.870	11.07	0.93	0.00	0	582.00	
R2035	On 03/11/2022	Bond Future	11.05	Call	117.38000	0.11738	123.09000	0.12309	117.380	11.14	0.09	0.00	0	976.00	
R2035	On 03/11/2022	Bond Future	12.68	Put	103.26000	0.10326	213.11000	0.21311	103.260	13.77	0.07	0.00	0	976.00	
R2035	On 02/02/2023	Bond Future			11.89114	84.84467	11.99888	84.26205		12.91	0.00	127,267,005.00	1,500	108,831.00	
R2035	On 02/02/2023	Bond Future	9.81	Call	50.43000	0.05043	50.41000	0.05041	50.430	11.68	0.02	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	9.89	Call	62.21000	0.06221	61.80000	0.06180	62.210	11.68	0.03	0.00	0	388.00	
R2035	On 02/02/2023	Bond Future	10.30	Call	167.74000	0.16774	161.37000	0.16137	167.740	11.69	0.07	0.00	0	976.00	
R2035	On 02/02/2023	Bond Future	10.64	Call	343.17000	0.34317	336.47000	0.33647	343.170	11.70	0.12	0.00	0	388.00	
R2035	On 02/02/2023	Bond Future	10.66	Put	7,464.65000	7.46465	8,041.54000	8.04154	7,464.650	11.70	0.87	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	11.05	Call	729.26000	0.72926	746.45000	0.74645	729.260	11.76	0.22	0.00	0	976.00	
R2035	On 02/02/2023	Bond Future	11.06	Put	5,447.25000	5.44725	6,046.90000	6.04690	5,447.250	11.77	0.77	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	11.98	Put	2,310.40000	2.31040	2,815.14000	2.81514	2,310.400	12.88	0.46	0.00	0	388.00	
R2035	On 02/02/2023	Bond Future	13.22	Put	624.52000	0.62452	863.53000	0.86353	624.520	14.75	0.16	0.00	0	976.00	
R2035	On 04/05/2023	Bond Future			12.02014	82.08452	12.13211	81.49067		13.16	0.00	0.00	0	0.00	
R2035	On 04/05/2023	Bond Future	9.85	Call	211.84000	0.21184	204.44000	0.20444	211.840	12.15	0.07	0.00	0	388.00	
R2035	On 04/05/2023	Bond Future	10.42	Call	513.47000	0.51347	484.89000	0.48489	513.470	12.15	0.14	0.00	0	491.00	
R2035	On 04/05/2023	Bond Future	10.60	Call	658.94000	0.65894	632.49000	0.63249	658.940	12.15	0.17	0.00	0	388.00	
R2035	On 04/05/2023	Bond Future	11.17	Call	1,331.73000	1.33173	1,369.83000	1.36983	1,331.730	12.14	0.29	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	2,310.49000		2.31049		2,859.65000	2.85965	2,310.490	13.43	0.37	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	1,321.91000		1.32191		1,726.81000	1.72681	1,321.910	14.41	0.23	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			12.15212		83.79440		12.26869	83.18848		12.26	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future			12.29911		81.01178		12.42061	80.39341		12.08	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			11.86816		79.40233		11.96140	78.88225		12.91	0.00	635,218.64	8	60,747.00
R2037	On 02/02/2023	Bond Future			12.01544		76.62703		12.11221	76.09841		14.51	0.00	0.00	0	76,247.00
R2037	On 02/02/2023	Bond Future	11.10	Call	666.81000		0.66681		704.65000	0.70465	666.810	13.28	0.21	0.00	0	636.00
R2037	On 02/02/2023	Bond Future	11.97	Put	2,717.63000		2.71763		3,227.17000	3.22717	2,717.630	14.46	0.50	0.00	0	636.00
R2037	On 04/05/2023	Bond Future			12.14464		78.20637		12.24506	77.66764		14.04	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future	11.03	Call	995.11000		0.99511		1,001.58000	1.00158	995.110	12.95	0.23	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	2,361.88000		2.36188		2,385.28000	2.38528	2,361.880	13.45	0.42	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	13.73	Put	1,006.67000		1.00667		1,284.09000	1.28409	1,006.670	16.17	0.18	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			12.27923		75.57754		12.38368	75.02790		13.82	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future			12.41421		77.13171		12.52279	76.57073		12.92	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			11.94622		81.09190		12.04448	80.50603		13.58	0.00	9,731,028.00	120	61,315.00
R2040	On 03/11/2022	Bond Future	10.60	Call	2.54000		0.00254		3.00000	0.00300	2.540	12.10	0.00	0.00	0	1,467.00
R2040	On 03/11/2022	Bond Future	10.70	Call	5.00000		0.00500		6.17000	0.00617	5.000	12.09	0.01	0.00	0	1,078.00
R2040	On 03/11/2022	Bond Future	11.20	Call	92.73000		0.09273		105.67000	0.10567	92.730	12.31	0.07	0.00	0	1,078.00
R2040	On 03/11/2022	Bond Future	11.30	Call	150.13000		0.15013		164.01000	0.16401	150.130	12.43	0.10	0.00	0	1,467.00
R2040	On 03/11/2022	Bond Future	12.52	Put	329.51000		0.32951		575.37000	0.57537	329.510	14.59	0.17	0.00	0	1,078.00
R2040	On 02/02/2023	Bond Future			12.08920		78.09773		12.19115	77.50222		15.29	0.00	0.00	0	64,691.00
R2040	On 02/02/2023	Bond Future	10.21	Call	91.93000		0.09193		94.98000	0.09498	91.930	13.83	0.04	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	10.96	Call	477.18000		0.47718		485.65000	0.48565	477.180	13.86	0.15	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	720.39000		0.72039		750.96000	0.75096	720.390	13.87	0.21	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.07	Put	2,790.54000		2.79054		3,359.81000	3.35981	2,790.540	14.99	0.49	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.27	Put	2,280.65000		2.28065		2,811.00000	2.81100	2,280.650	15.33	0.42	0.00	0	388.00
R2040	On 04/05/2023	Bond Future			12.21446		79.70761		12.32022	79.10055		14.80	0.00	0.00	0	0.00
R2040	On 04/05/2023	Bond Future	10.17	Call	279.08000		0.27908		282.22000	0.28222	279.080	13.66	0.08	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	657.95000		0.65795		644.60000	0.64460	657.950	13.66	0.16	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	851.06000		0.85106		853.41000	0.85341	851.060	13.66	0.19	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.48	Call	1,708.93000		1.70893		1,751.46000	1.75146	1,708.930	13.88	0.33	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.78	Put	2,367.52000		2.36752		2,873.65000	2.87365	2,367.520	15.60	0.35	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	1,440.62000		1.44062		1,819.86000	1.81986	1,440.620	16.63	0.23	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			12.34471		76.85966		12.45465	76.24028		14.61	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			12.47478		78.44022		12.58898	77.80811		13.67	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			11.93294		77.95048		12.04123	77.29699		14.30	0.00	100,634,069.68	1,291	74,205.00

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	2.63000	0.00263		3.07000	0.00307	2.630	12.75	0.00	0.00	0	1,647.00
R2044	On 03/11/2022	Bond Future	11.30	Call	159.26000	0.15926		169.34000	0.16934	159.260	13.10	0.11	0.00	0	1,647.00
R2044	On 02/02/2023	Bond Future			12.06797	75.02295		12.18032	74.35838		16.13	0.00	0.00	0	31,719.00
R2044	On 02/02/2023	Bond Future	11.20	Call	764.54000	0.76454		793.62000	0.79362	764.540	14.63	0.22	0.00	0	1,300.00
R2044	On 02/02/2023	Bond Future	11.90	Call	2,258.52000	2.25852		2,242.92000	2.24292	2,258.520	15.52	0.46	0.00	0	1,300.00
R2044	On 02/02/2023	Bond Future	12.00	Put	2,961.11000	2.96111		3,592.76000	3.59276	2,961.110	15.68	0.51	0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future			12.18582	76.56945		12.30229	75.89196		15.62	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future	11.75	Put	5,032.74000	5.03274		5,743.16000	5.74316	5,032.740	14.92	0.59	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	4,185.49000	4.18549		4,872.23000	4.87223	4,185.490	15.25	0.53	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.25	Put	3,475.08000	3.47508		0.00000	0.00000	3,475.080	15.62	0.46	105,145,496.08	3,000	1,500.00
R2044	On 03/08/2023	Bond Future			12.30801	73.78145		12.42901	73.09011		15.45	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			12.42965	75.29867		12.55524	74.59313		14.46	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			11.85497	76.86675		11.96316	76.19803		14.78	0.00	20,830,889.25	271	248,068.00
R2048	On 03/11/2022	Bond Future	10.60	Call	4.22000	0.00422		4.89000	0.00489	4.220	13.17	0.00	0.00	0	874.00
R2048	On 03/11/2022	Bond Future	11.30	Call	219.21000	0.21921		227.57000	0.22757	219.210	13.54	0.14	0.00	0	874.00
R2048	On 02/02/2023	Bond Future			11.98268	78.33701		12.09488	77.65698		15.74	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future	11.00	Call	625.06000	0.62506		676.48000	0.67648	625.060	14.28	0.18	0.00	0	2,542.00
R2048	On 02/02/2023	Bond Future	11.70	Call	2,021.03000	2.02103		2,041.87000	2.04187	2,021.030	15.23	0.42	0.00	0	2,542.00
R2048	On 04/05/2023	Bond Future			12.09368	75.48738		12.20998	74.79408		16.16	0.00	0.00	0	0.00
R2048	On 03/08/2023	Bond Future			12.20934	77.02232		12.33012	76.31482		15.08	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			12.32625	74.18335		12.45163	73.46136		14.96	0.00	0.00	0	0.00
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			11.72902	64.09179		11.82710	63.61947		13.70	0.00	4,230,058.14	66	19,030.00
R209	On 03/11/2022	Bond Future	9.25	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.28	0.00	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	10.00	Call	0.10000	0.00010		0.12000	0.00012	0.100	12.25	0.00	0.00	0	7,750.00
R209	On 03/11/2022	Bond Future	10.00	Put	9,215.06000	9.21506		9,687.40000	9.68740	9,215.060	12.25	1.00	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	10.90	Call	47.50000	0.04750		54.20000	0.05420	47.500	12.36	0.05	0.00	0	1,136.00
R209	On 03/11/2022	Bond Future	11.00	Put	3,753.35000	3.75335		4,232.97000	4.23297	3,753.350	12.49	0.93	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	11.50	Call	574.98000	0.57498		544.53000	0.54453	574.980	13.23	0.34	0.00	0	1,136.00
R209	On 03/11/2022	Bond Future	12.00	Put	568.05000	0.56805		859.02000	0.85902	568.050	14.18	0.31	0.00	0	7,750.00
R209	On 02/02/2023	Bond Future			11.86625	65.28698		11.96779	64.80674		14.60	0.00	0.00	0	2,066.00
R209	On 04/05/2023	Bond Future			11.98319	63.47693		12.08834	62.98743		14.85	0.00	0.00	0	1,250.00
R209	On 04/05/2023	Bond Future	10.00	Call	247.46000	0.24746		239.87000	0.23987	247.460	13.71	0.08	0.00	0	7,500.00
R209	On 04/05/2023	Bond Future	11.00	Put	5,844.69000	5.84469		6,347.28000	6.34728	5,844.690	13.71	0.74	0.00	0	7,500.00
R209	On 04/05/2023	Bond Future	12.50	Put	1,951.58000	1.95158		2,333.46000	2.33346	1,951.580	15.61	0.35	0.00	0	7,500.00
R209	On 03/08/2023	Bond Future			12.09989	64.79938		12.20887	64.29991		13.87	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			12.22630	62.97990		12.33937	62.47024		13.63	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	227.62888	227.62888		225.47297	225.47297			0.00	0.00	0	430.00
R210	On 02/02/2023	Bond Future	231.92955	231.92955		229.73632	229.73632			0.00	0.00	0	300.00
R210	On 04/05/2023	Bond Future	233.64594	233.64594		231.40984	231.40984			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future	238.56145	238.56145		236.27902	236.27902			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future	240.29839	240.29839		237.97457	237.97457			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	11.28192	78.60506		11.39087	78.11770		10.36	0.00	83,871,599.02	1,067	33,626.00
R213	On 03/11/2022	Bond Future	9.13	Call	0.00000	0.00000	0.00000	0.000	6.93	0.00	0.00	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	0.00000	0.00000	0.00000	0.000	6.93	0.00	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	6,839.86000	6.83986	7,327.23000	7.32723	6,839.860	6.51	1.00	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	6,142.73000	6.14273	6,630.11000	6.63011	6,142.730	6.33	1.00	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	5,110.86000	5.11086	5,599.18000	5.59918	5,110.860	6.07	1.00	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	4,239.76000	4.23976	4,735.34000	4.73534	4,239.760	5.84	1.00	0	200.00
R213	On 02/02/2023	Bond Future	11.44861	80.07082		11.56238	79.57553		10.75	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	38.13000	0.03813	31.22000	0.03122	38.130	10.58	0.02	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	6,851.68000	6.85168	7,300.11000	7.30011	6,851.680	10.32	0.90	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	5,392.21000	5.39221	5,844.85000	5.84485	5,392.210	10.14	0.84	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	445.36000	0.44536	405.40000	0.40540	445.360	10.10	0.18	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	895.09000	0.89509	1,158.31000	1.15831	895.090	11.58	0.26	0	912.00
R213	On 04/05/2023	Bond Future	11.58286	78.16406		11.70167	77.65931		10.78	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future	11.72144	79.79191		11.84580	79.27692		9.93	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	11.88005	77.87885		12.01045	77.35328		9.71	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	11.85683	61.52058		11.95993	61.00734		14.84	0.00	369,123.48	6	24,788.00
R214	On 02/02/2023	Bond Future	11.98978	62.66781		12.09654	62.14588		15.83	0.00	0.00	0	64,507.00
R214	On 02/02/2023	Bond Future	11.10	Call	612.12000	0.61212	648.14000	0.64814	612.120	14.49	0.21	0	1,600.00
R214	On 02/02/2023	Bond Future	11.80	Call	1,840.00000	1.84000	1,839.09000	1.83909	1,840.000	15.49	0.45	0	1,600.00
R214	On 04/05/2023	Bond Future	12.09732	60.65714		12.20771	60.12506		16.20	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future	12.20610	61.92061		12.32039	61.37770		15.14	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future	12.32565	59.89395		12.44409	59.33991		14.97	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 :											1,147,570,414.69	13,856	295.000000000
Grand Total:											1,147,570,414.69	13,856	295.000000000