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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 26/09/2022

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
<b>Derivatives</b>														
AL37	On 03/11/2022	Index Future	817.79900		817.79900		820.29900	820.29900			0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	832.84700		832.84700		835.42700	835.42700			0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	849.92200		849.92200		852.57900	852.57900			0.00	0.00	0	0.0
AL37	On 03/08/2023	Index Future	867.64000		867.64000		870.36300	870.36300			0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	885.18300		885.18300		887.96000	887.96000			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	930.78500		930.78500		935.60600	935.60600			0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	947.91200		947.91200		952.86100	952.86100			0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	967.34500		967.34500		972.42500	972.42500			0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	987.51200		987.51200		992.70800	992.70800			0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,007.47800		1,007.47800		1,012.77900	1,012.77900			0.00	0.00	0	0.0
ALBI	On 03/11/2022	Index Future	817.74100		817.74100		821.84800	821.84800			0.00	0.00	0	123.0
ALBI	On 02/02/2023	Index Future	832.78800		832.78800		837.00500	837.00500			0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future	849.86100		849.86100		854.19000	854.19000			0.00	0.00	0	0.0

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
ALBI	On 03/08/2023	Index Future		867.57800	867.57800		872.00700	872.00700			0.00	0.00	0	0.0
ALBI	On 02/11/2023	Index Future		885.12000	885.12000		889.63700	889.63700			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 03/11/2022	Bond Future		12.67238	71.03850		12.58309	71.44542			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		12.87422	72.36510		12.78079	72.78055			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future		13.04690	70.07316		12.94928	70.49799			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		13.22130	71.55285		13.11937	71.98691			0.00	0.00	0	0.0
ES33	On 02/11/2023	Bond Future		13.41982	69.21986		13.31334	69.66276			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 03/11/2022	Bond Future		12.94339	68.97784		12.86409	69.39061			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		13.12063	70.26748		13.03781	70.68897			0.00	0.00	0	4,769.0
ES42	On 04/05/2023	Bond Future		13.28011	67.46446		13.19366	67.89542			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		13.43601	68.89063		13.34596	69.33097			0.00	0.00	0	0.0
ES42	On 02/11/2023	Bond Future		13.61269	66.03551		13.51874	66.48481			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI		806.18300	806.18300		810.29100	810.29100			0.00	0.00	0	867.0
GOVI	On 02/02/2023	GOVI		821.01700	821.01700		825.23400	825.23400			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI		837.84900	837.84900		842.17800	842.17800			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		855.31600	855.31600		859.74400	859.74400			0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI		872.60900	872.60900		877.12700	877.12700			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future		165.82156	165.82156		166.98545	166.98545			0.00	0.00	0	7,188.0
I2025	On 02/02/2023	Bond Future		167.20741	167.20741		168.39458	168.39458			0.00	320,703,812.38	1,918	232.0
I2025	On 04/05/2023	Bond Future		170.68030	170.68030		171.89384	171.89384			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		172.50860	172.50860		173.74560	173.74560			0.00	0.00	0	0.0
I2025	On 02/11/2023	Bond Future		176.03353	176.03353		177.29576	177.29576			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 03/11/2022	Bond Future		120.15819	120.15819		121.72803	121.72803			0.00	0.00	0	1,099.0
I2029	On 02/02/2023	Bond Future		122.40207	122.40207		124.00285	124.00285			0.00	0.00	0	728.0
I2029	On 04/05/2023	Bond Future		123.63855	123.63855		125.27275	125.27275			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 03/08/2023	Bond Future		126.24586	126.24586		127.91502	127.91502			0.00	0.00	0	0.0
I2029	On 02/11/2023	Bond Future		127.47286	127.47286		129.17344	129.17344			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2033	On 03/11/2022	Bond Future		112.81923	112.81923		113.71899	113.71899			0.00	9,476,815.32	84	1,415.0
I2033	On 02/02/2023	Bond Future		114.92602	114.92602		115.84416	115.84416			0.00	0.00	0	6,141.0
I2033	On 04/05/2023	Bond Future		115.91973	115.91973		116.85719	116.85719			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future		118.36425	118.36425		119.32194	119.32194			0.00	0.00	0	0.0
I2033	On 02/11/2023	Bond Future		119.33988	119.33988		120.31461	120.31461			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 03/11/2022	Bond Future		128.09039	128.09039		128.05317	128.05317			0.00	0.00	0	5,587.0
I2038	On 02/02/2023	Bond Future		128.55768	128.55768		128.52074	128.52074			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future		131.22870	131.22870		131.19225	131.19225			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future		132.00407	132.00407		131.96420	131.96420			0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future		134.70130	134.70130		134.66064	134.66064			0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 03/11/2022	Bond Future		112.92367	112.92367		113.25967	113.25967			0.00	0.00	0	16,541.0
I2046	On 02/02/2023	Bond Future		115.03227	115.03227		115.37613	115.37613			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future		115.37070	115.37070		115.72117	115.72117			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future		117.80430	117.80430		118.16259	118.16259			0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future		118.08588	118.08588		118.44723	118.44723			0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 03/11/2022	Bond Future		114.54187	114.54187		117.42260	117.42260			0.00	0.00	0	12,536.0
I2050	On 02/02/2023	Bond Future		114.53913	114.53913		117.47483	117.47483			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future		116.91866	116.91866		119.91640	119.91640			0.00	0.00	0	0.0
I2050	On 03/08/2023	Bond Future		117.17148	117.17148		120.22986	120.22986			0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future		119.56549	119.56549		122.68625	122.68625			0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 03/11/2022	Index Future		319.72900	319.72900		321.98300	321.98300			0.00	0.00	0	702.0
IGOV	On 02/02/2023	Index Future		325.69100	325.69100		328.00000	328.00000			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future		332.44500	332.44500		334.81200	334.81200			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future		339.45000	339.45000		341.87100	341.87100			0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future		346.38800	346.38800		348.85800	348.85800			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future		6.59500	93.40500		6.58500	93.41500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future		6.70000	93.30000		6.78000	93.22000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		7.47500	92.52500		7.41500	92.58500			0.00	0.00	0	68.0
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future		7.63000	92.37000		7.55000	92.45000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future		8.11000	91.89000		8.03000	91.97000			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			8.23500		91.76500		8.13500	91.86500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.65000		91.35000		8.49000	91.51000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.73000		91.27000		8.54500	91.45500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.76500		91.23500		8.59500	91.40500			0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.78000		91.22000		8.60000	91.40000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.74000		91.26000		8.57000	91.43000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.86500		91.13500		8.70000	91.30000			0.00	0.00	0	0.0
R186	On 03/11/2022	Bond Future			9.52734		107.24437		9.42621	107.59007		5.29	0.00	54,480,139.96	508	63,064.0
R186	On 03/11/2022	Bond Future	8.23	Call	0.13000		0.00013		0.56000	0.00056	0.130	3.83	0.00	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	2,215.02000		2.21502		1,927.39000	1.92739	2,215.020	4.81	0.90	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.69048		103.92124		9.58078	104.27481			5.57	0.00	0	0.0
R186	On 04/05/2023	Bond Future			9.80613		106.05833		9.68680	106.42026			5.26	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.92462		102.96669		9.79449	103.33661			5.04	0.00	0	0.0
R186	On 02/11/2023	Bond Future			10.08647		105.04793		9.94394	105.42528			4.61	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 03/11/2022	Bond Future			336.27229		336.27229		337.16302	337.16302			0.00	0.00	0	831.0
R197	On 02/02/2023	Bond Future			333.64365		333.64365		334.55529	334.55529			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			340.57534		340.57534		341.50933	341.50933			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			338.56702		338.56702		339.51077	339.51077			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			345.48451		345.48451		346.44741	346.44741			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 03/11/2022	Bond Future			248.25249		248.25249		249.52107	249.52107			0.00	0.00	0	6,206.0
R202	On 02/02/2023	Bond Future			248.15669		248.15669		249.45221	249.45221			0.00	0.00	0	460.0
R202	On 04/05/2023	Bond Future			253.31107		253.31107		254.63596	254.63596			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			253.77080		253.77080		255.11870	255.11870			0.00	0.00	0	0.0
R202	On 02/11/2023	Bond Future			258.95623		258.95623		260.33144	260.33144			0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 03/11/2022	Bond Future			7.38423		101.57350		7.50406	101.53699		0.40	0.00	8,836,894.50	87	23,773.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 03/11/2022	Bond Future			10.95107		87.66860		10.84590	88.13729		9.20	0.00	125,892,109.60	1,436	62,486.0
R2030	On 03/11/2022	Bond Future	9.70	Call	1.01000		0.00101		3.28000	0.00328	1.010	6.80	0.00	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	85.39000		0.08539		148.89000	0.14889	85.390	8.37	0.08	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	372.40000		0.37240		320.25000	0.32025	372.400	11.68	0.20	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			11.11907		85.27872		11.00825	85.75723		9.80	0.00	0.00	0	5,200.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 02/02/2023	Bond Future	8.81	Call	46.78000	0.04678		64.30000	0.06430	46.780	10.00	0.02	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	77.28000	0.07728		104.08000	0.10408	77.280	9.82	0.04	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.66	Put	6,796.27000	6.79627	6,379.41000	6.37941	6,796.270	9.43	0.90	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.83	Call	289.68000	0.28968	367.70000	0.36770	289.680	9.39	0.13	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	9.94	Put	5,626.91000	5.62691	5,239.28000	5.23928	5,626.910	9.41	0.85	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	11.16	Put	1,971.80000	1.97180	1,777.27000	1.77727	1,971.800	10.19	0.47	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	11.35	Call	2,618.58000	2.61858	2,931.04000	2.93104	2,618.580	10.39	0.59	0.00	0	5,000.0	
R2030	On 02/02/2023	Bond Future	11.55	Call	3,159.82000	3.15982	3,499.31000	3.49931	3,159.820	10.60	0.65	0.00	0	5,000.0	
R2030	On 04/05/2023	Bond Future			11.26129	87.03387		11.14454	87.52311		9.28	0.00	0.00	0	0.0
R2030	On 04/05/2023	Bond Future	9.03	Call	176.13000	0.17613	217.64000	0.21764	176.130	9.13	0.07	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	9.58	Call	362.84000	0.36284	437.67000	0.43767	362.840	8.89	0.13	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	405.95000	0.40595	487.76000	0.48776	405.950	8.85	0.14	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	468.11000	0.46811	559.45000	0.55945	468.110	8.82	0.16	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	637.61000	0.63761	752.01000	0.75201	637.610	8.88	0.20	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	1,089.45000	1.08945	1,254.86000	1.25486	1,089.450	9.05	0.29	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	10.65	Call	1,427.61000	1.42761	1,623.88000	1.62388	1,427.610	9.20	0.35	0.00	0	350.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	2,474.92000	2.47492	2,272.34000	2.27234	2,474.920	9.80	0.47	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	2,015.52000	2.01552	1,845.12000	1.84512	2,015.520	10.07	0.40	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	1,471.42000	1.47142	1,342.30000	1.34230	1,471.420	10.49	0.31	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	1,037.09000	1.03709	943.58000	0.94358	1,037.090	10.94	0.23	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	12.57	Put	983.00000	0.98300	894.09000	0.89409	983.000	11.01	0.22	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future			11.41077	84.84395		11.28761	85.34377		8.85	0.00	0.00	0	0.0
R2030	On 03/08/2023	Bond Future	10.40	Call	1,109.49000	1.10949	1,267.49000	1.26749	1,109.490	8.47	0.28	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	10.65	Call	1,445.15000	1.44515	1,632.95000	1.63295	1,445.150	8.60	0.34	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future	12.59	Put	1,348.57000	1.34857	1,234.42000	1.23442	1,348.570	10.29	0.26	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	12.89	Put	1,110.91000	1.11091	1,015.63000	1.01563	1,110.910	10.57	0.22	0.00	0	350.0	
R2030	On 02/11/2023	Bond Future			11.57493	86.55880		11.44515	87.06869		8.18	0.00	0.00	0	0.0
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2032	On 03/11/2022	Bond Future			11.40777	82.94759		11.31297	83.42081		11.19	0.00	718,657,919.76	8,664	161,714.0
R2032	On 03/11/2022	Bond Future	9.31	Call	0.00000	0.00000	0.01000	0.00001	0.000	8.86	0.00	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	0.00000	0.00000	0.02000	0.00002	0.000	8.83	0.00	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	0.01000	0.00001	0.03000	0.00003	0.010	8.78	0.00	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	0.31000	0.00031	1.05000	0.00105	0.310	8.52	0.00	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	6,808.72000	6.80872	6,338.88000	6.33888	6,808.720	8.79	1.00	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	6,534.19000	6.53419	6,066.04000	6.06604	6,534.190	8.93	1.00	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	5.30000	0.00530	12.67000	0.01267	5.300	9.07	0.01	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	4,782.76000	4.78276	4,346.43000	4.34643	4,782.760	9.86	0.96	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	4,431.34000	4.43134	4,007.77000	4.00777	4,431.340	10.05	0.94	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	119.22000	0.11922	193.53000	0.19353	119.220	10.34	0.09	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.45	Put	1,205.47000	1.20547	1,047.83000	1.04783	1,205.470	12.26	0.47	0.00	0	7,500.0	
R2032	On 03/11/2022	Bond Future	11.55	Put	1,005.56000	1.00556	873.64000	0.87364	1,005.560	12.49	0.41	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	218.56000	0.21856	194.21000	0.19421	218.560	14.04	0.12	0.00	0	750.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 02/02/2023	Bond Future			11.57261		84.47619		11.47333	84.95929		11.67	0.00	0.00	0	18.0
R2032	On 02/02/2023	Bond Future	9.31	Call	45.84000		0.04584		62.22000	0.06222	45.840	11.01	0.02	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	9.47	Call	66.00000		0.06600		88.18000	0.08818	66.000	10.97	0.03	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	9.92	Call	169.92000		0.16992		217.64000	0.21764	169.920	10.87	0.07	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	10.16	Put	7,515.18000		7.51518	7,100.29000	7.10029	7,515.180		10.81	0.89	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.22	Call	299.20000		0.29920		373.36000	0.37336	299.200	10.80	0.12	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	5,942.07000		5.94207	5,568.77000	5.56877	5,942.070		10.97	0.82	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	694.28000		0.69428		829.23000	0.82923	694.280	11.08	0.22	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	1,877.76000		1.87776	1,717.47000	1.71747	1,877.760		12.41	0.40	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	753.43000		0.75343		685.32000	0.68532	753.430	13.56	0.19	0.00	0	750.0
R2032	On 04/05/2023	Bond Future			11.71033		82.04999		11.60642	82.54383		11.71	0.00	0.00	0	0.0
R2032	On 04/05/2023	Bond Future	10.62	Call	990.06000		0.99006		1,132.54000	1.13254	990.060	11.16	0.25	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	11.37	Call	2,290.99000		2.29099		2,531.72000	2.53172	2,290.990	11.84	0.43	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	13.43	Put	858.20000		0.85820		791.96000	0.79196	858.200	14.01	0.17	0.00	0	400.0
R2032	On 03/08/2023	Bond Future			11.84819		83.76418		11.73950	84.26868		10.80	0.00	0.00	0	2,600.0
R2032	On 03/08/2023	Bond Future	11.90	Call	3,563.00000		3.56300	3,853.55000	3.85355	3,563.000		11.18	0.53	0.00	0	5,000.0
R2032	On 02/11/2023	Bond Future			12.00794		81.29752		11.89417	81.81222		10.48	0.00	0.00	0	0.0
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2035	On 03/11/2022	Bond Future			11.69985		83.47375		11.62547	83.89025		12.67	0.00	37,145,818.75	445	61,202.0
R2035	On 03/11/2022	Bond Future	9.82	Call	0.18000		0.00018		0.51000	0.00051	0.180	11.39	0.00	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	4.75000		0.00475		9.96000	0.00996	4.750	11.41	0.00	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	10.57	Put	6,693.34000		6.69334	6,296.44000	6.29644	6,693.340		11.71	0.98	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	4,286.48000		4.28648	3,953.47000	3.95347	4,286.480		12.26	0.88	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	232.80000		0.23280		330.36000	0.33036	232.800	12.35	0.14	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	12.68	Put	166.41000		0.16641		155.72000	0.15572	166.410	15.01	0.09	0.00	0	976.0
R2035	On 02/02/2023	Bond Future			11.86039		85.01206		11.78266	85.43743		13.30	0.00	0.00	0	106,331.0
R2035	On 02/02/2023	Bond Future	9.81	Call	75.50000		0.07550		96.30000	0.09630	75.500	12.13	0.03	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	91.51000		0.09151		115.82000	0.11582	91.510	12.13	0.04	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.30	Call	225.98000		0.22598		275.71000	0.27571	225.980	12.14	0.08	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	10.64	Call	449.89000		0.44989		532.96000	0.53296	449.890	12.29	0.15	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.66	Put	7,408.56000		7.40856	7,068.66000	7.06866	7,408.560		12.31	0.85	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	945.69000		0.94569		1,083.66000	1.08366	945.690	12.70	0.25	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	11.06	Put	5,498.52000		5.49852	5,212.60000	5.21260	5,498.520		12.72	0.74	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	2,496.84000		2.49684	2,343.97000	2.34397	2,496.840		13.99	0.45	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	13.22	Put	752.63000		0.75263		705.70000	0.70570	752.630	15.77	0.17	0.00	0	976.0
R2035	On 04/05/2023	Bond Future			11.98846		82.25369		11.90744	82.68864		13.46	0.00	0.00	0	0.0
R2035	On 04/05/2023	Bond Future	9.85	Call	264.50000		0.26450		308.04000	0.30804	264.500	12.51	0.08	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	10.42	Call	604.01000		0.60401		686.57000	0.68657	604.010	12.49	0.15	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	10.60	Call	777.69000		0.77769		876.89000	0.87689	777.690	12.57	0.19	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	11.17	Call	1,617.71000		1.61771		1,779.91000	1.77991	1,617.710	13.08	0.32	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	12.46	Put	2,587.76000		2.58776	2,453.18000	2.45318	2,587.760		14.72	0.37	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	13.18	Put	1,552.16000		1.55216	1,469.01000	1.46901	1,552.160		15.65	0.25	0.00	0	491.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 03/08/2023	Bond Future			12.11822	83.97185		12.03380	84.41618		12.52	0.00	0.00	0	0.0
R2035	On 02/11/2023	Bond Future			12.26931	81.16450		12.18133	81.61782		12.37	0.00	0.00	0	0.0
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2037	On 03/11/2022	Bond Future			11.83972	79.56201		11.75509	80.04012		13.50	0.00	0.00	0	64,972.0
R2037	On 02/02/2023	Bond Future			11.98901	76.77236		11.90080	77.26040		14.97	0.00	0.00	0	76,247.0
R2037	On 02/02/2023	Bond Future	11.10	Call	875.63000	0.87563	1,021.92000	1.02192	875.630	14.37	0.24	0.00	0	636.0	
R2037	On 02/02/2023	Bond Future	11.97	Put	2,919.38000	2.91938	2,721.39000	2.72139	2,919.380	15.74	0.49	0.00	0	636.0	
R2037	On 04/05/2023	Bond Future			12.11744	78.35328		12.02566	78.85210		14.43	0.00	0.00	0	0.0
R2037	On 04/05/2023	Bond Future	11.03	Call	1,181.81000	1.18181	1,330.77000	1.33077	1,181.810	13.63	0.25	0.00	0	400.0	
R2037	On 04/05/2023	Bond Future	11.78	Call	2,699.22000	2.69922	2,947.89000	2.94789	2,699.220	14.47	0.44	0.00	0	400.0	
R2037	On 04/05/2023	Bond Future	13.73	Put	1,167.69000	1.16769	1,094.60000	1.09460	1,167.690	17.18	0.19	0.00	0	400.0	
R2037	On 03/08/2023	Bond Future			12.25008	75.73200		12.15453	76.24160		14.17	0.00	0.00	0	0.0
R2037	On 02/11/2023	Bond Future			12.38905	77.26260		12.28975	77.78247		13.29	0.00	0.00	0	0.0
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 03/11/2022	Bond Future			11.90722	81.32637		11.83780	81.74647		14.27	0.00	689,322,312.12	8,476	60,846.0
R2040	On 03/11/2022	Bond Future	10.60	Call	9.67000	0.00967	18.54000	0.01854	9.670	12.90	0.01	0.00	0	1,600.0	
R2040	On 03/11/2022	Bond Future	10.70	Call	17.98000	0.01798	32.45000	0.03245	17.980	13.02	0.02	0.00	0	1,078.0	
R2040	On 03/11/2022	Bond Future	11.20	Call	206.64000	0.20664	294.19000	0.29419	206.640	13.74	0.12	0.00	0	1,078.0	
R2040	On 03/11/2022	Bond Future	11.30	Call	301.12000	0.30112	413.49000	0.41349	301.120	13.91	0.16	0.00	0	1,600.0	
R2040	On 03/11/2022	Bond Future	12.52	Put	450.80000	0.45080	418.45000	0.41845	450.800	16.18	0.19	0.00	0	1,078.0	
R2040	On 02/02/2023	Bond Future			12.05165	78.31891		11.97930	78.74788		15.85	0.00	91,711,443.61	1,171	64,691.0
R2040	On 02/02/2023	Bond Future	10.21	Call	137.86000	0.13786	170.15000	0.17015	137.860	14.45	0.05	0.00	0	388.0	
R2040	On 02/02/2023	Bond Future	10.96	Call	637.73000	0.63773	740.14000	0.74014	637.730	14.72	0.18	0.00	0	388.0	
R2040	On 02/02/2023	Bond Future	11.19	Call	957.43000	0.95743	1,092.11000	1.09211	957.430	14.99	0.24	0.00	0	621.0	
R2040	On 02/02/2023	Bond Future	12.07	Put	2,989.73000	2.98973	2,825.95000	2.82595	2,989.730	16.40	0.47	0.00	0	621.0	
R2040	On 02/02/2023	Bond Future	12.27	Put	2,490.89000	2.49089	2,352.27000	2.35227	2,490.890	16.75	0.42	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future			12.17572	79.93189		12.10047	80.37047		15.28	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future	10.17	Call	361.09000	0.36109	413.96000	0.41396	361.090	14.19	0.09	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	10.73	Call	795.11000	0.79511	891.54000	0.89154	795.110	14.18	0.18	0.00	0	486.0	
R2040	On 04/05/2023	Bond Future	10.92	Call	1,037.78000	1.03778	1,154.04000	1.15404	1,037.780	14.34	0.22	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	11.48	Call	2,051.19000	2.05119	2,232.49000	2.23249	2,051.190	14.93	0.35	0.00	0	486.0	
R2040	On 04/05/2023	Bond Future	12.78	Put	2,600.61000	2.60061	2,478.17000	2.47817	2,600.610	16.81	0.35	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	13.45	Put	1,638.06000	1.63806	1,559.82000	1.55982	1,638.060	17.80	0.24	0.00	0	486.0	
R2040	On 03/08/2023	Bond Future			12.30362	77.09320		12.22533	77.54129		15.05	0.00	0.00	0	0.0
R2040	On 02/11/2023	Bond Future			12.43698	78.65129		12.35568	79.10839		14.13	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2044	On 03/11/2022	Bond Future			11.89840	78.16094		11.81364	78.68162		15.10	0.00	64,326,453.62	823	73,707.0
R2044	On 03/11/2022	Bond Future	10.60	Call	10.14000	0.01014	20.87000	0.02087	10.140	13.66	0.01	0.00	0	1,900.0	
R2044	On 03/11/2022	Bond Future	11.30	Call	315.33000	0.31533	451.30000	0.45130	315.330	14.72	0.16	0.00	0	1,900.0	



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 02/02/2023	Bond Future			12.03493	75.22031		11.94669	75.75171			16.80	0.00	0.00	0	31,719.0
R2044	On 02/02/2023	Bond Future	11.20	Call	1,017.49000	1.01749		0.00000	0.00000	1,017.490		15.91	0.25	24,539,589.13	1,300	1,300.0
R2044	On 02/02/2023	Bond Future	11.90	Call	2,670.12000	2.67012		0.00000	0.00000	2,670.120		17.07	0.48	46,741,608.79	1,300	1,300.0
R2044	On 02/02/2023	Bond Future	12.00	Put	3,186.27000	3.18627		2,968.64000	2.96864	3,186.270		17.25	0.49	0.00	0	4,000.0
R2044	On 04/05/2023	Bond Future			12.15176	76.76957		12.06010	77.31264			16.22	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future	11.75	Put	5,249.62000	5.24962		4,970.48000	4.97048	5,249.620		16.22	0.57	0.00	0	4,115.0
R2044	On 04/05/2023	Bond Future	12.00	Put	4,435.19000	4.43519		4,190.90000	4.19090	4,435.190		16.60	0.51	0.00	0	4,115.0
R2044	On 03/08/2023	Bond Future			12.27187	73.99008		12.17661	74.54481			16.00	0.00	0.00	0	0.0
R2044	On 02/11/2023	Bond Future			12.39674	75.48547		12.29790	76.05136			15.03	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2048	On 03/11/2022	Bond Future			11.81987	77.08599		11.73504	77.62056			15.65	0.00	16,958,917.80	220	248,802.0
R2048	On 03/11/2022	Bond Future	10.60	Call	15.30000	0.01530		30.34000	0.03034	15.300		14.16	0.01	0.00	0	950.0
R2048	On 03/11/2022	Bond Future	11.30	Call	409.13000	0.40913		572.35000	0.57235	409.130		15.26	0.20	0.00	0	950.0
R2048	On 02/02/2023	Bond Future			11.94898	78.54343		11.86071	79.08896			16.48	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future	10.40	Call	258.97000	0.25897		321.98000	0.32198	258.970		15.06	0.08	0.00	0	2,700.0
R2048	On 02/02/2023	Bond Future	11.10	Call	1,044.33000	1.04433		1,215.02000	1.21502	1,044.330		15.83	0.25	0.00	0	2,700.0
R2048	On 04/05/2023	Bond Future			12.05897	75.69656		11.96730	76.25409			16.83	0.00	0.00	0	0.0
R2048	On 03/08/2023	Bond Future			12.17256	77.24021		12.07733	77.80973			15.72	0.00	0.00	0	0.0
R2048	On 02/11/2023	Bond Future			12.29253	74.37973		12.19371	74.96067			15.62	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R209	On 03/11/2022	Bond Future			11.69472	64.25816		11.60497	64.69642			14.28	0.00	0.00	0	19,159.0
R209	On 03/11/2022	Bond Future	9.25	Call	0.00000	0.00000		0.01000	0.00001	0.000		12.89	0.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	0.55000	0.00055		1.55000	0.00155	0.550		12.82	0.00	0.00	0	7,750.0
R209	On 03/11/2022	Bond Future	10.00	Put	9,049.14000	9.04914		8,611.88000	8.61188	9,049.140		12.82	1.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.90	Call	111.67000	0.11167		177.52000	0.17752	111.670		13.67	0.09	0.00	0	1,300.0
R209	On 03/11/2022	Bond Future	11.00	Put	3,675.20000	3.67520		3,324.40000	3.32440	3,675.200		13.83	0.88	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.50	Call	809.58000	0.80958		1,038.52000	1.03852	809.580		14.75	0.39	0.00	0	1,300.0
R209	On 03/11/2022	Bond Future	12.00	Put	683.87000	0.68387		597.82000	0.59782	683.870		15.70	0.32	0.00	0	7,750.0
R209	On 02/02/2023	Bond Future			11.83363	65.44237		11.74038	65.88957			15.04	0.00	0.00	0	2,066.0
R209	On 04/05/2023	Bond Future			11.94969	63.63402		11.85290	64.09101			15.20	0.00	0.00	0	1,250.0
R209	On 04/05/2023	Bond Future	10.00	Call	304.78000	0.30478		360.73000	0.36073	304.780		14.12	0.10	0.00	0	7,500.0
R209	On 04/05/2023	Bond Future	11.00	Put	5,889.77000	5.88977		5,584.50000	5.58450	5,889.770		14.56	0.72	0.00	0	7,500.0
R209	On 04/05/2023	Bond Future	12.50	Put	2,116.63000	2.11663		1,980.26000	1.98026	2,116.630		16.67	0.35	0.00	0	7,500.0
R209	On 03/08/2023	Bond Future			12.06437	64.96339		11.96398	65.43022			14.19	0.00	0.00	0	0.0
R209	On 02/11/2023	Bond Future			12.19431	63.12516		12.09016	63.60140			13.97	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000				0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/R208	On	31/03/2036			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On	03/11/2022			Bond Future	227.60627	227.60627		229.06111	229.06111			0.00	0.00	0	430.0
R210	On	02/02/2023			Bond Future	231.85658	231.85658		233.34171	233.34171			0.00	0.00	0	300.0
R210	On	04/05/2023			Bond Future	233.56259	233.56259		235.07841	235.07841			0.00	0.00	0	0.0
R210	On	03/08/2023			Bond Future	238.48846	238.48846		240.03712	240.03712			0.00	0.00	0	0.0
R210	On	02/11/2023			Bond Future	240.13949	240.13949		241.71344	241.71344			0.00	0.00	0	0.0
R210	On	31/03/2028			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On	03/11/2022			Bond Future	11.29087	78.56488		11.19610	78.99176		10.57	0.00	10,527,693.92	134	33,632.0
R213	On	03/11/2022	9.13	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000	7.84	0.00	0.00	0	200.0
R213	On	03/11/2022	9.19	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000	7.78	0.00	0.00	0	476.0
R213	On	03/11/2022	9.84	Put	Bond Future	6,880.10000	6.88010		6,453.44000	6.45344	6,880.100	7.15	1.00	0.00	0	476.0
R213	On	03/11/2022	9.98	Put	Bond Future	6,183.09000	6.18309		5,756.77000	5.75677	6,183.090	7.02	1.00	0.00	0	200.0
R213	On	03/11/2022	10.19	Put	Bond Future	5,154.44000	5.15444		4,733.19000	4.73319	5,154.440	7.73	0.99	0.00	0	476.0
R213	On	03/11/2022	10.37	Put	Bond Future	4,300.57000	4.30057		3,895.71000	3.89571	4,300.570	8.43	0.97	0.00	0	200.0
R213	On	02/02/2023			Bond Future	11.46191	80.01270		11.36247	80.44855		10.90	0.00	0.00	0	0.0
R213	On	02/02/2023	9.16	Call	Bond Future	43.01000	0.04301		58.09000	0.05809	43.010	10.66	0.02	0.00	0	476.0
R213	On	02/02/2023	10.01	Put	Bond Future	6,911.52000	6.91152		6,533.39000	6.53339	6,911.520	10.24	0.90	0.00	0	476.0
R213	On	02/02/2023	10.35	Put	Bond Future	5,489.62000	5.48962		5,147.78000	5.14778	5,489.620	10.39	0.83	0.00	0	476.0
R213	On	02/02/2023	10.43	Call	Bond Future	496.68000	0.49668		600.62000	0.60062	496.680	10.43	0.19	0.00	0	912.0
R213	On	02/02/2023	12.20	Put	Bond Future	1,054.25000	1.05425		959.58000	0.95958	1,054.250	12.31	0.28	0.00	0	912.0
R213	On	04/05/2023			Bond Future	11.59716	78.10308		11.49300	78.54865		10.84	0.00	0.00	0	0.0
R213	On	03/08/2023			Bond Future	11.73536	79.73404		11.62621	80.18926		9.97	0.00	0.00	0	0.0
R213	On	02/11/2023			Bond Future	11.90131	77.79285		11.78687	78.25723		9.65	0.00	0.00	0	0.0
R213	On	28/02/2031			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On	28/02/2031			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On	03/11/2022			Bond Future	11.82209	61.69510		11.74246	62.09814		15.62	0.00	0.00	0	24,771.0
R214	On	02/02/2023			Bond Future	11.95649	62.83205		11.87374	63.24340		16.47	0.00	0.00	0	64,507.0
R214	On	02/02/2023	11.10	Call	Bond Future	824.51000	0.82451		0.00000	0.00000	824.510	15.81	0.25	24,775,084.49	1,600	1,600.0
R214	On	02/02/2023	11.80	Call	Bond Future	2,176.62000	2.17662		0.00000	0.00000	2,176.620	17.00	0.47	47,417,681.00	1,600	1,600.0
R214	On	04/05/2023			Bond Future	12.06312	60.82352		11.97737	61.24394		16.74	0.00	0.00	0	0.0
R214	On	03/08/2023			Bond Future	12.16995	62.09398		12.08112	62.52342		15.64	0.00	0.00	0	0.0
R214	On	02/11/2023			Bond Future	12.29262	60.04993		12.20058	60.48804		15.50	0.00	0.00	0	0.0
R214	On	28/02/2041			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On	28/02/2041			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
<b>Total for Derivatives :</b>														<b>2,291,514,294.75</b>	<b>29,766</b>	<b>1 494 309.0</b>

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>Grand Total:</b>											2,291,514,294.75	29,766	1 494 309.0