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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/10/2022

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
AL37	On 03/11/2022	Index Future	826.09600	826.09600	823.34600	823.34600				0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	841.57500	841.57500	838.78800	838.78800				0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	858.92100	858.92100	856.08300	856.08300				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	876.88700	876.88700	873.99300	873.99300				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	895.20900	895.20900	892.25500	892.25500				0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	943.56200	943.56200	937.96900	937.96900				0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	961.24200	961.24200	955.56000	955.56000				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	981.05400	981.05400	975.26400	975.26400				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,001.57500	1,001.57500	995.66700	995.66700				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,022.50200	1,022.50200	1,016.47100	1,016.47100				0.00	0.00	0	0.00
ALBI	On 03/11/2022	Index Future	827.17100	827.17100	822.51000	822.51000				0.00	0.00	0	123.00
ALBI	On 02/02/2023	Index Future	842.67100	842.67100	837.93600	837.93600				0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	860.03900	860.03900	855.21400	855.21400				0.00	0.00	0	0.00

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ALBI	On 03/08/2023	Index Future	878.02900	878.02900		873.10500	873.10500			0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	896.37400	896.37400		891.34900	891.34900			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	12.51071	71.77768		12.59922	71.37167			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.70050	73.14033		12.79261	72.72780			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.86438	70.87040		12.96028	70.44994			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	13.02995	72.37080		13.12995	71.94168			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	13.20837	70.10323		13.31278	69.66510			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	12.78405	69.81147		12.87237	69.34732			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.95056	71.13777		13.04229	70.66606			0.00	0.00	0	4,769.00
ES42	On 04/05/2023	Bond Future	13.10179	68.35850		13.19722	67.87758			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	13.24976	69.80680		13.34901	69.31597			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	13.40857	67.01827		13.51202	66.51715			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	815.54600	815.54600		810.92100	810.92100			0.00	195,731,040.00	24	854.00
GOVI	On 02/02/2023	GOVI	830.82700	830.82700		826.12900	826.12900			0.00	0.00	0	0.00
GOVI	On 04/05/2023	GOVI	847.95100	847.95100		843.16400	843.16400			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	865.68800	865.68800		860.80300	860.80300			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	883.77600	883.77600		878.78900	878.78900			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	165.70019	165.70019		165.63573	165.63573			0.00	16,570,019.00	100	7,082.00
I2025	On 02/02/2023	Bond Future	167.13667	167.13667		167.07363	167.07363			0.00	0.00	0	232.00
I2025	On 04/05/2023	Bond Future	170.62286	170.62286		170.56004	170.56004			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	172.46473	172.46473		172.40055	172.40055			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	176.10604	176.10604		176.04059	176.04059			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	119.14980	119.14980		119.38518	119.38518			0.00	0.00	0	1,099.00
I2029	On 02/02/2023	Bond Future	121.41175	121.41175		121.65362	121.65362			0.00	0.00	0	728.00
I2029	On 04/05/2023	Bond Future	122.64053	122.64053		122.88832	122.88832			0.00	0.00	0	0.00

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I2029	On 03/08/2023	Bond Future	125.23439	125.23439		125.48783	125.48783			0.00	0.00	0	0.00
I2029	On 02/11/2023	Bond Future	126.52899	126.52899		126.78734	126.78734			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/11/2022	Bond Future	113.38203	113.38203		113.74713	113.74713			0.00	0.00	0	1,415.00
I2033	On 02/02/2023	Bond Future	115.53450	115.53450		115.90842	115.90842			0.00	0.00	0	6,141.00
I2033	On 04/05/2023	Bond Future	116.55290	116.55290		116.93538	116.93538			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	119.01798	119.01798		119.40890	119.40890			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	120.09083	120.09083		120.48962	120.48962			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	127.54746	127.54746		127.80522	127.80522			0.00	0.00	0	5,628.00
I2038	On 02/02/2023	Bond Future	128.04600	128.04600		128.31052	128.31052			0.00	0.00	0	0.00
I2038	On 04/05/2023	Bond Future	130.71736	130.71736		130.98865	130.98865			0.00	0.00	0	0.00
I2038	On 03/08/2023	Bond Future	131.49479	131.49479		131.77159	131.77159			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	134.27112	134.27112		134.55396	134.55396			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	111.47790	111.47790		112.42804	112.42804			0.00	0.00	0	16,546.00
I2046	On 02/02/2023	Bond Future	113.59420	113.59420		114.56420	114.56420			0.00	0.00	0	0.00
I2046	On 04/05/2023	Bond Future	113.91588	113.91588		114.90681	114.90681			0.00	0.00	0	0.00
I2046	On 03/08/2023	Bond Future	116.32567	116.32567		117.33791	117.33791			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	116.66148	116.66148		117.69431	117.69431			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	115.73225	115.73225		115.68217	115.68217			0.00	0.00	0	12,564.00
I2050	On 02/02/2023	Bond Future	115.78818	115.78818		115.73894	115.73894			0.00	0.00	0	0.00
I2050	On 04/05/2023	Bond Future	118.20368	118.20368		118.15454	118.15454			0.00	0.00	0	0.00
I2050	On 03/08/2023	Bond Future	118.49545	118.49545		118.44506	118.44506			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	120.99730	120.99730		120.94608	120.94608			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	318.70400	318.70400		319.26300	319.26300			0.00	0.00	0	702.00
I GOV	On 02/02/2023	Index Future	324.75400	324.75400		325.32900	325.32900			0.00	0.00	0	0.00
I GOV	On 04/05/2023	Index Future	331.52500	331.52500		332.11400	332.11400			0.00	0.00	0	0.00
I GOV	On 03/08/2023	Index Future	338.53500	338.53500		339.13800	339.13800			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	345.68100	345.68100		346.29700	346.29700			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future	6.47500	93.52500		6.49000	93.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.52000	93.48000		6.54500	93.45500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	6.45500	93.54500		7.35500	92.64500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.35000	92.65000		7.41500	92.58500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.81000	92.19000		7.88500	92.11500			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			7.85500	92.14500		7.95000	92.05000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.10000	91.90000		8.20500	91.79500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.20500	91.79500		8.32000	91.68000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.18500	91.81500		8.30500	91.69500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.24500	91.75500		8.35000	91.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.14000	91.86000		8.26000	91.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.26500	91.73500		8.39000	91.61000			0.00	0.00	0	0.00
R186	On 03/11/2022	Bond Future			9.20647	108.34624		9.31094	107.98588		6.01	0.00	97,511,616.00	900	63,222.00
R186	On 03/11/2022	Bond Future	8.23	Call	0.55000	0.00055		0.22000	0.00022	0.550	3.85	0.00	0.00	0	4,310.00
R186	On 03/11/2022	Bond Future	8.91	Put	1,291.62000	1.29162		1,576.70000	1.57670	1,291.620	5.40	0.73	0.00	0	4,310.00
R186	On 02/02/2023	Bond Future			9.33400	105.07579		9.44625	104.71049		6.38	0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			9.41685	107.24499		9.53822	106.87317		5.61	0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			9.49875	104.18359		9.63079	103.80435		5.45	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			9.59318	106.36151		9.73771	105.97443		4.68	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	1,444.24000	1.44424		1,292.28000	1.29228	1,444.240	4.49	0.41	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	1,332.42000	1.33242		1,471.48000	1.47148	1,332.420	5.20	0.34	0.00	0	1,715.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			335.77023	335.77023		335.83278	335.83278			0.00	0.00	0	831.00
R197	On 02/02/2023	Bond Future			333.23476	333.23476		333.30400	333.30400			0.00	0.00	0	0.00
R197	On 04/05/2023	Bond Future			340.18662	340.18662		340.26040	340.26040			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			338.20779	338.20779		338.28197	338.28197			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			345.34922	345.34922		345.42515	345.42515			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			247.92834	247.92834		247.82120	247.82120			0.00	0.00	0	6,206.00
R202	On 02/02/2023	Bond Future			247.90247	247.90247		247.79764	247.79764			0.00	0.00	0	460.00
R202	On 04/05/2023	Bond Future			253.07316	253.07316		252.96833	252.96833			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			253.55258	253.55258		253.44513	253.44513			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			258.90620	258.90620		258.79661	258.79661			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			7.24722	101.61528		7.28213	101.60463		0.39	0.00	0.00	0	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			10.69085	88.83426		10.79949	88.34516		9.72	0.00	0.00	0	63,576.00
R2030	On 03/11/2022	Bond Future	9.70	Call	0.10000	0.00010		0.03000	0.00003	0.100	5.34	0.00	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	10.20	Call	109.53000	0.10953		67.21000	0.06721	109.530	7.63	0.12	0.00	0	500.00

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R2030	On 03/11/2022	Bond Future	11.57	Put	121.70000	0.12170		182.14000	0.18214	121.700	12.00	0.09	0.00	0	500.00
R2030	On 02/02/2023	Bond Future			10.83933	86.49320		10.95316	85.99637		10.75	0.00	0.00	0	5,200.00
R2030	On 02/02/2023	Bond Future	8.81	Call	114.83000	0.11483		93.56000	0.09356	114.830	10.99	0.05	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	177.68000	0.17768		145.86000	0.14586	177.680	10.80	0.08	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	5,795.60000	5.79560		6,222.39000	6.22239	5,795.600	10.38	0.84	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	552.92000	0.55292		465.79000	0.46579	552.920	10.33	0.20	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	4,713.05000	4.71305		5,109.73000	5.10973	4,713.050	10.35	0.77	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	1,551.15000	1.55115		1,761.16000	1.76116	1,551.150	11.14	0.39	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	11.35	Call	3,478.17000	3.47817		3,163.92000	3.16392	3,478.170	11.34	0.67	0.00	0	5,000.00
R2030	On 02/02/2023	Bond Future	11.55	Call	4,080.03000	4.08003		3,739.40000	3.73940	4,080.030	11.56	0.72	0.00	0	5,000.00
R2030	On 04/05/2023	Bond Future			10.96555	88.28012		11.08503	87.77386		10.34	0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future	9.03	Call	402.05000	0.40205		347.12000	0.34712	402.050	10.34	0.12	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	724.10000	0.72410		632.53000	0.63253	724.100	10.08	0.20	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	793.50000	0.79350		694.54000	0.69454	793.500	10.04	0.21	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	885.57000	0.88557		777.03000	0.77703	885.570	9.98	0.23	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	1,096.22000	1.09622		966.69000	0.96669	1,096.220	9.88	0.28	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	1,687.83000	1.68783		1,509.42000	1.50942	1,687.830	10.00	0.38	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	2,095.07000	2.09507		1,887.87000	1.88787	2,095.070	10.10	0.44	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	2,097.05000	2.09705		2,311.17000	2.31117	2,097.050	10.63	0.40	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	1,706.21000	1.70621		1,889.73000	1.88973	1,706.210	10.90	0.34	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	1,249.34000	1.24934		1,392.98000	1.39298	1,249.340	11.32	0.26	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	885.52000	0.88552		993.80000	0.99380	885.520	11.79	0.19	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	840.33000	0.84033		943.95000	0.94395	840.330	11.86	0.19	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			11.09787	86.12110		11.22371	85.60456		9.48	0.00	0.00	0	0.00
R2030	On 03/08/2023	Bond Future	10.40	Call	1,653.73000	1.65373		1,480.12000	1.48012	1,653.730	9.10	0.36	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	2,071.75000	2.07175		1,869.04000	1.86904	2,071.750	9.24	0.42	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	1,156.01000	1.15601		1,280.45000	1.28045	1,156.010	10.94	0.22	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	955.81000	0.95581		1,061.61000	1.06161	955.810	11.23	0.19	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			11.23025	87.92155		11.36278	87.39432		7.83	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			11.15925	84.19593		11.26764	83.64838		12.08	0.00	0.00	0	171,147.00
R2032	On 03/11/2022	Bond Future	9.31	Call	0.01000	0.00001		0.00000	0.00000	0.010	9.74	0.00	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	0.01000	0.00001		0.00000	0.00000	0.010	9.67	0.00	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	9.46	Call	0.02000	0.00002		0.01000	0.00001	0.020	9.53	0.00	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	9.92	Call	0.63000	0.00063		0.30000	0.00030	0.630	8.89	0.00	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	10.11	Put	5,560.77000	5.56077		6,107.09000	6.10709	5,560.770	8.62	1.00	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	5,285.88000	5.28588		5,831.72000	5.83172	5,285.880	8.56	0.99	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.21	Call	4.64000	0.00464		2.27000	0.00227	4.640	8.49	0.01	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	10.49	Put	3,547.93000	3.54793		4,072.29000	4.07229	3,547.930	9.43	0.94	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	3,210.40000	3.21040		3,722.67000	3.72267	3,210.400	9.72	0.91	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.67	Call	181.73000	0.18173		120.85000	0.12085	181.730	10.18	0.15	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	11.45	Put	578.93000	0.57893		782.64000	0.78264	578.930	12.64	0.30	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	458.02000	0.45802		630.31000	0.63031	458.020	12.91	0.25	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	12.30	Put	66.40000	0.06640		103.97000	0.10397	66.400	14.74	0.05	0.00	0	750.00
R2032	On 02/02/2023	Bond Future			11.30775	85.77354		11.42066	85.21714		12.82	0.00	0.00	0	18.00
R2032	On 02/02/2023	Bond Future	9.31	Call	115.75000	0.11575		93.60000	0.09360	115.750	12.15	0.05	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	157.90000	0.15790		128.60000	0.12860	157.900	12.11	0.06	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	9.92	Call	352.79000	0.35279		293.19000	0.29319	352.790	12.00	0.12	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	6,469.26000	6.46926		6,942.59000	6.94259	6,469.260	11.94	0.83	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.22	Call	569.96000	0.56996		480.15000	0.48015	569.960	11.93	0.18	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.50	Put	5,025.15000	5.02515		5,453.17000	5.45317	5,025.150	12.10	0.74	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	1,148.38000	1.14838		993.31000	0.99331	1,148.380	12.22	0.31	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	11.84	Put	1,522.64000	1.52264		1,726.69000	1.72669	1,522.640	13.58	0.33	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	609.14000	0.60914		708.52000	0.70852	609.140	14.76	0.16	0.00	0	750.00
R2032	On 04/05/2023	Bond Future			11.43214	83.38110		11.54993	82.81398		13.02	0.00	0.00	0	0.00
R2032	On 04/05/2023	Bond Future	10.62	Call	1,555.57000	1.55557		1,386.59000	1.38659	1,555.570	12.31	0.32	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	11.37	Call	3,107.22000	3.10722		2,836.50000	2.83650	3,107.220	12.89	0.50	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	13.43	Put	790.04000	0.79004		884.55000	0.88455	790.040	15.29	0.15	0.00	0	400.00
R2032	On 03/08/2023	Bond Future			11.55649	85.12758		11.67952	84.54886		11.42	0.00	0.00	0	2,600.00
R2032	On 03/08/2023	Bond Future	11.90	Call	4,463.83000	4.46383		4,134.75000	4.13475	4,463.830	11.81	0.59	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			11.69017	82.74603		11.81886	82.15531		9.92	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			11.54354	84.35255		11.63664	83.82751		13.90	0.00	0.00	0	63,733.00
R2035	On 03/11/2022	Bond Future	9.82	Call	0.30000	0.00030		0.19000	0.00019	0.300	12.70	0.00	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.30	Call	7.38000	0.00738		4.95000	0.00495	7.380	12.59	0.01	0.00	0	976.00
R2035	On 03/11/2022	Bond Future	10.57	Put	5,823.11000	5.82311		6,337.81000	6.33781	5,823.110	12.63	0.97	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	3,467.24000	3.46724		3,931.72000	3.93172	3,467.240	13.11	0.84	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	11.05	Call	306.74000	0.30674		233.24000	0.23324	306.740	13.19	0.19	0.00	0	976.00
R2035	On 03/11/2022	Bond Future	12.68	Put	64.90000	0.06490		98.31000	0.09831	64.900	15.90	0.04	0.00	0	976.00
R2035	On 02/02/2023	Bond Future			11.69281	85.93311		11.78954	85.39965		14.67	0.00	0.00	0	108,831.00
R2035	On 02/02/2023	Bond Future	9.81	Call	152.52000	0.15252		127.77000	0.12777	152.520	13.45	0.06	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	179.95000	0.17995		151.27000	0.15127	179.950	13.45	0.06	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	392.52000	0.39252		335.84000	0.33584	392.520	13.47	0.12	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	690.78000	0.69078		599.51000	0.59951	690.780	13.48	0.20	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	6,731.76000	6.73176		7,171.58000	7.17158	6,731.760	13.48	0.80	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	1,298.83000	1.29883		1,149.76000	1.14976	1,298.830	13.79	0.31	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	4,933.53000	4.93353		5,316.33000	5.31633	4,933.530	13.80	0.69	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	2,192.76000	2.19276		2,424.75000	2.42475	2,192.760	15.01	0.40	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	657.57000	0.65757		748.87000	0.74887	657.570	16.85	0.15	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			11.81294	83.20020		11.91340	82.65653		15.01	0.00	0.00	0	0.00
R2035	On 04/05/2023	Bond Future	9.85	Call	485.92000	0.48592		429.19000	0.42919	485.920	14.02	0.12	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	974.29000	0.97429		872.74000	0.87274	974.290	14.01	0.21	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,187.33000	1.18733		1,068.17000	1.06817	1,187.330	14.01	0.24	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	2,166.08000	2.16608		1,979.58000	1.97958	2,166.080	14.36	0.37	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	2,458.58000	2.45858	2,658.95000	2.65895	2,458.580	15.96	0.34	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	1,503.68000	1.50368	1,639.67000	1.63967	1,503.680	16.92	0.23	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.93463	84.94264	12.03915	84.38792		13.23	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future			12.06713	82.21171	12.17599	81.64545		11.64	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			11.69518	80.38124	11.77292	79.93902		14.81	0.00	0.00	0	60,175.00
R2037	On 02/02/2023	Bond Future			11.83430	77.63138	11.91487	77.18224		16.52	0.00	0.00	0	76,247.00
R2037	On 02/02/2023	Bond Future	11.10	Call	1,189.46000	1.18946	1,074.41000	1.07441	1,189.460	15.58	0.29	0.00	0	636.00
R2037	On 02/02/2023	Bond Future	11.97	Put	2,609.03000	2.60903	2,824.67000	2.82467	2,609.030	16.89	0.44	0.00	0	636.00
R2037	On 04/05/2023	Bond Future			11.95564	79.23593	12.03919	78.77827		16.07	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future	11.03	Call	1,639.55000	1.63955	1,512.32000	1.51232	1,639.550	15.02	0.30	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	3,336.48000	3.33648	3,128.70000	3.12870	3,336.480	15.78	0.48	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	13.73	Put	1,157.15000	1.15715	1,248.83000	1.24883	1,157.150	18.54	0.18	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			12.08097	76.63740	12.16782	76.17042		15.08	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future			12.20323	78.23977	12.29343	77.76311		12.78	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			11.76347	82.20023	11.85126	81.66474		15.62	0.00	0.00	0	55,431.00
R2040	On 03/11/2022	Bond Future	10.60	Call	13.07000	0.01307	9.17000	0.00917	13.070	14.13	0.01	0.00	0	1,467.00
R2040	On 03/11/2022	Bond Future	10.70	Call	22.70000	0.02270	16.08000	0.01608	22.700	14.10	0.02	0.00	0	1,078.00
R2040	On 03/11/2022	Bond Future	11.20	Call	259.33000	0.25933	199.17000	0.19917	259.330	14.68	0.15	0.00	0	1,078.00
R2040	On 03/11/2022	Bond Future	11.30	Call	376.81000	0.37681	294.20000	0.29420	376.810	14.83	0.20	0.00	0	1,467.00
R2040	On 03/11/2022	Bond Future	12.52	Put	225.41000	0.22541	311.00000	0.31100	225.410	17.10	0.12	0.00	0	1,078.00
R2040	On 02/02/2023	Bond Future			11.89804	79.23414	11.98903	78.68997		17.46	0.00	0.00	0	64,691.00
R2040	On 02/02/2023	Bond Future	10.21	Call	251.03000	0.25103	214.77000	0.21477	251.030	16.01	0.08	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	10.96	Call	948.01000	0.94801	837.09000	0.83709	948.010	16.29	0.23	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	1,347.65000	1.34765	1,202.57000	1.20257	1,347.650	16.57	0.30	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.07	Put	2,744.86000	2.74486	2,999.20000	2.99920	2,744.860	18.03	0.43	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.27	Put	2,292.72000	2.29272	2,516.86000	2.51686	2,292.720	18.39	0.37	0.00	0	388.00
R2040	On 04/05/2023	Bond Future			12.01524	80.87198	12.10955	80.31734		16.99	0.00	0.00	0	0.00
R2040	On 04/05/2023	Bond Future	10.17	Call	620.45000	0.62045	554.46000	0.55446	620.450	15.85	0.13	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	1,213.33000	1.21333	1,098.21000	1.09821	1,213.330	15.84	0.23	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,486.14000	1.48614	1,350.73000	1.35073	1,486.140	15.84	0.27	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.48	Call	2,639.69000	2.63969	2,433.85000	2.43385	2,639.690	16.30	0.40	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.78	Put	2,500.00000	2.50000	2,692.09000	2.69209	2,500.000	18.17	0.32	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	1,601.89000	1.60189	1,736.66000	1.73666	1,601.890	19.19	0.22	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			12.13605	78.05733	12.23402	77.49135		16.27	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			12.25343	79.68942	12.35509	79.11172		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			11.75078	79.07166	11.83847	78.52846		16.50	0.00	242,433,709.56	3,066	74,214.00

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	13.77000	0.01377	9.67000	0.00967	13.770	14.93	0.01	0.00	0	1,647.00
R2044	On 03/11/2022	Bond Future	11.30	Call	398.01000	0.39801	311.28000	0.31128	398.010	15.66	0.21	0.00	0	1,647.00
R2044	On 02/02/2023	Bond Future			11.87761	76.17216	11.96845	75.62008		18.46	0.00	0.00	0	31,719.00
R2044	On 02/02/2023	Bond Future	11.20	Call	1,424.65000	1.42465	1,272.66000	1.27266	1,424.650	17.54	0.31	0.00	0	1,300.00
R2044	On 02/02/2023	Bond Future	11.90	Call	3,316.34000	3.31634	3,045.83000	3.04583	3,316.340	18.74	0.53	0.00	0	1,300.00
R2044	On 02/02/2023	Bond Future	12.00	Put	2,909.10000	2.90910	3,174.39000	3.17439	2,909.100	18.93	0.44	0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future			11.98764	77.74668	12.08171	77.18400		17.98	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future	11.75	Put	4,947.52000	4.94752	5,260.73000	5.26073	4,947.520	17.62	0.53	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	4,187.70000	4.18770	4,468.11000	4.46811	4,187.700	17.98	0.47	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.25	Put	3,544.11000	3.54411	3,793.50000	3.79350	3,544.110	18.37	0.42	0.00	0	1,500.00
R2044	On 03/08/2023	Bond Future			12.10071	74.99184	12.19834	74.41765		17.53	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			12.21016	76.55988	12.31138	75.97375		16.08	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	0.00	0	0.00
R2048	On 03/11/2022	Bond Future			11.67841	77.98116	11.76094	77.45664		17.09	0.00	0.00	0	248,049.00
R2048	On 03/11/2022	Bond Future	10.60	Call	20.21000	0.02021	14.67000	0.01467	20.210	15.46	0.02	0.00	0	874.00
R2048	On 03/11/2022	Bond Future	11.30	Call	508.58000	0.50858	407.50000	0.40750	508.580	16.22	0.25	0.00	0	874.00
R2048	On 02/02/2023	Bond Future			11.79825	79.47925	11.88370	78.94620		18.09	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future	11.00	Call	1,192.28000	1.19228	1,065.97000	1.06597	1,192.280	16.94	0.27	0.00	0	2,542.00
R2048	On 02/02/2023	Bond Future	11.70	Call	2,969.26000	2.96926	2,728.37000	2.72837	2,969.260	18.00	0.49	0.00	0	2,542.00
R2048	On 04/05/2023	Bond Future			11.90170	76.65763	11.99017	76.11430		18.65	0.00	0.00	0	0.00
R2048	On 03/08/2023	Bond Future			12.00862	78.22551	12.10039	77.67110		16.55	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			12.11369	75.43713	12.20884	74.87119		14.90	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	0.00	0	0.00
R209	On 03/11/2022	Bond Future			11.54174	65.00775	11.62940	64.57670		15.68	0.00	0.00	0	18,144.00
R209	On 03/11/2022	Bond Future	9.25	Call	0.00000	0.00000	0.00000	0.00000	0.000	14.40	0.00	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	10.00	Call	0.91000	0.00091	0.61000	0.00061	0.910	14.28	0.00	0.00	0	6,750.00
R209	On 03/11/2022	Bond Future	10.00	Put	8,299.91000	8.29991	8,730.66000	8.73066	8,299.910	14.28	1.00	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	10.90	Call	147.56000	0.14756	111.36000	0.11136	147.560	14.66	0.12	0.00	0	1,136.00
R209	On 03/11/2022	Bond Future	11.00	Put	2,977.78000	2.97778	3,357.52000	3.35752	2,977.780	14.79	0.84	0.00	0	5,000.00
R209	On 03/11/2022	Bond Future	11.50	Call	1,027.66000	1.02766	853.45000	0.85345	1,027.660	15.68	0.48	0.00	0	1,136.00
R209	On 03/11/2022	Bond Future	12.00	Put	386.16000	0.38616	507.71000	0.50771	386.160	16.64	0.22	0.00	0	6,750.00
R209	On 02/02/2023	Bond Future			11.67087	66.22583	11.76152	65.78780		16.60	0.00	0.00	0	2,066.00
R209	On 04/05/2023	Bond Future			11.77985	64.43901	11.87367	63.99255		16.95	0.00	0.00	0	3,450.00
R209	On 04/05/2023	Bond Future	10.00	Call	532.54000	0.53254	475.87000	0.47587	532.540	15.82	0.14	0.00	0	8,500.00
R209	On 04/05/2023	Bond Future	11.00	Put	5,531.40000	5.53140	5,838.55000	5.83855	5,531.400	16.05	0.66	0.00	0	11,000.00
R209	On 04/05/2023	Bond Future	12.50	Put	2,025.77000	2.02577	2,182.63000	2.18263	2,025.770	18.09	0.33	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future			11.88759	65.78872	11.98477	65.33315		15.04	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			12.00132	64.01164	12.10209	63.54659		13.24	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	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0.00	0.00	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			225.75264	225.75264		226.57708	226.57708			0.00	0.00	0	430.00
R210	On 02/02/2023	Bond Future			230.03840	230.03840		230.88224	230.88224			0.00	0.00	0	300.00
R210	On 04/05/2023	Bond Future			231.73183	231.73183		232.59487	232.59487			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			236.63341	236.63341		237.51542	237.51542			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future			238.41508	238.41508		239.31452	239.31452			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			11.03111	79.74221		11.13455	79.27063		11.29	0.00	0.00	0	33,626.00
R213	On 03/11/2022	Bond Future	9.13	Call	0.00000	0.00000		0.00000	0.00000	0.000	7.97	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	7.84	0.00	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	5,702.73000	5.70273		6,174.30000	6.17430	5,702.730	6.52	1.00	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	5,005.63000	5.00563		5,477.16000	5.47716	5,005.630	6.23	1.00	0.00	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	3,978.18000	3.97818		4,447.34000	4.44734	3,978.180	7.34	0.99	0.00	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	3,142.34000	3.14234		3,597.22000	3.59722	3,142.340	8.42	0.95	0.00	0	200.00
R213	On 02/02/2023	Bond Future			11.18454	81.23636		11.29246	80.75731		12.00	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	114.92000	0.11492		94.64000	0.09464	114.920	11.87	0.05	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	5,928.37000	5.92837		6,337.27000	6.33727	5,928.370	11.47	0.83	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	4,593.97000	4.59397		4,966.99000	4.96699	4,593.970	11.38	0.75	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	854.78000	0.85478		738.45000	0.73845	854.780	11.42	0.27	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	795.24000	0.79524		914.06000	0.91406	795.240	13.13	0.22	0.00	0	912.00
R213	On 04/05/2023	Bond Future			11.30569	79.35824		11.41835	78.87001		12.11	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future			11.42915	81.01985		11.54701	80.52172		10.63	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future			11.56715	79.15888		11.69067	78.65036		9.16	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			11.66992	62.46900		11.75751	62.02164		17.08	0.00	0.00	0	24,788.00
R214	On 02/02/2023	Bond Future			11.79488	63.63956		11.88547	63.18482		18.10	0.00	0.00	0	64,507.00
R214	On 02/02/2023	Bond Future	11.10	Call	1,118.26000	1.11826		996.60000	0.99660	1,118.260	17.07	0.30	0.00	0	1,600.00
R214	On 02/02/2023	Bond Future	11.80	Call	2,648.44000	2.64844		2,428.16000	2.42816	2,648.440	18.19	0.52	0.00	0	1,600.00
R214	On 04/05/2023	Bond Future			11.89494	61.65249		11.98853	61.18896		18.60	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future			11.99517	62.94360		12.09199	62.47061		17.00	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future			12.10286	60.95879		12.20311	60.47593		15.98	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 :											552,246,384.56	4,090	305.000000000
Grand Total:											552,246,384.56	4,090	305.000000000