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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 31/10/2022

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	829.70300	829.70300	829.70300	832.73100	832.73100				0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	844.92500	844.92500	844.92500	848.06600	848.06600				0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	862.07300	862.07300	862.07300	865.30000	865.30000				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	880.04200	880.04200	880.04200	883.34600	883.34600				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	898.47500	898.47500	898.47500	901.85000	901.85000				0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	934.38200	934.38200	934.38200	940.79400	940.79400				0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	951.52400	951.52400	951.52400	958.11800	958.11800				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	970.83600	970.83600	970.83600	977.58900	977.58900				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	991.07200	991.07200	991.07200	997.97600	997.97600				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,011.83100	1,011.83100	1,011.83100	1,018.88200	1,018.88200				0.00	0.00	0	0.00
ALBI	On 03/11/2022	Index Future	820.77300	820.77300	820.77300	827.21700	827.21700				0.00	139,531,410.00	17	105.00
ALBI	On 02/02/2023	Index Future	835.83100	835.83100	835.83100	842.45000	842.45000				0.00	133,732,960.00	16	108.00
ALBI	On 04/05/2023	Index Future	852.79400	852.79400	852.79400	859.57000	859.57000				0.00	0.00	0	0.00

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ALBI	On 03/08/2023	Index Future	870.57000	870.57000		877.49600	877.49600			0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	888.80500	888.80500		895.87800	895.87800			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	12.67767	71.01450		12.53480	71.66686			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.88028	72.33827		12.73076	73.00443			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	13.05679	70.03032		12.90069	70.71079			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	13.23182	71.50827		13.06887	72.20335			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	13.41821	69.22652		13.24802	69.93640			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	12.86093	69.40714		12.72274	70.13676			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	13.03547	70.70094		12.89123	71.44578			0.00	0.00	0	4,715.00
ES42	On 04/05/2023	Bond Future	13.19452	67.89111		13.04413	68.65186			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	13.34721	69.32482		13.19068	70.10183			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	13.50933	66.53010		13.34617	67.32361			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	809.02800	809.02800		815.40700	815.40700			0.00	113,263,920.00	14	17.00
GOVI	On 02/02/2023	GOVI	823.87000	823.87000		830.42300	830.42300			0.00	115,341,800.00	14	849.00
GOVI	On 04/05/2023	GOVI	840.59100	840.59100		847.29900	847.29900			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	858.11200	858.11200		864.96800	864.96800			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	876.08600	876.08600		883.08800	883.08800			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	164.88130	164.88130		164.99131	164.99131			0.00	63,973,944.40	388	1,124.00
I2025	On 02/02/2023	Bond Future	166.25174	166.25174		166.36739	166.36739			0.00	86,450,904.80	520	6,088.00
I2025	On 04/05/2023	Bond Future	169.66994	169.66994		169.78941	169.78941			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	171.50398	171.50398		171.62486	171.62486			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	175.13472	175.13472		175.25830	175.25830			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	118.70239	118.70239		117.17148	117.17148			0.00	0.00	0	598.00
I2029	On 02/02/2023	Bond Future	120.91509	120.91509		119.35837	119.35837			0.00	0.00	0	1,392.00
I2029	On 04/05/2023	Bond Future	122.10813	122.10813		120.51993	120.51993			0.00	0.00	0	0.00

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I2029	On 03/08/2023	Bond Future	124.68282	124.68282		123.06157	123.06157			0.00	0.00	0	0.00
I2029	On 02/11/2023	Bond Future	125.99504	125.99504		124.33799	124.33799			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	110.04987	110.04987		113.06733	113.06733			0.00	0.00	0	340.00
I2033	On 02/02/2023	Bond Future	112.10126	112.10126		115.17756	115.17756			0.00	0.00	0	7,279.00
I2033	On 04/05/2023	Bond Future	113.02273	113.02273		116.16298	116.16298			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	115.40586	115.40586		118.61260	118.61260			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	116.43033	116.43033		119.70355	119.70355			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	126.21637	126.21637		122.00814	122.00814			0.00	0.00	0	1,160.00
I2038	On 02/02/2023	Bond Future	126.65317	126.65317		122.36895	122.36895			0.00	0.00	0	3,986.00
I2038	On 04/05/2023	Bond Future	129.25776	129.25776		124.88651	124.88651			0.00	0.00	0	1,718.00
I2038	On 03/08/2023	Bond Future	130.02203	130.02203		125.55735	125.55735			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	132.77473	132.77473		128.21555	128.21555			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/11/2022	Bond Future	106.70115	106.70115		106.19183	106.19183			0.00	0.00	0	2,360.00
I2046	On 02/02/2023	Bond Future	108.69021	108.69021		108.17385	108.17385			0.00	0.00	0	11,674.00
I2046	On 04/05/2023	Bond Future	108.89377	108.89377		108.36690	108.36690			0.00	0.00	0	5,677.00
I2046	On 03/08/2023	Bond Future	111.19036	111.19036		110.65270	110.65270			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	111.45868	111.45868		110.90744	110.90744			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	109.41118	109.41118		108.08734	108.08734			0.00	0.00	0	1,108.00
I2050	On 02/02/2023	Bond Future	109.31403	109.31403		107.96806	107.96806			0.00	0.00	0	9,251.00
I2050	On 04/05/2023	Bond Future	111.56172	111.56172		110.18906	110.18906			0.00	0.00	0	3,582.00
I2050	On 03/08/2023	Bond Future	111.73151	111.73151		110.32830	110.32830			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	114.09696	114.09696		112.66430	112.66430			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/11/2022	Index Future	312.32000	312.32000		311.50100	311.50100			0.00	6,246,400.00	2	17.00
IGOV	On 02/02/2023	Index Future	318.12700	318.12700		317.31400	317.31400			0.00	6,362,540.00	2	685.00
IGOV	On 04/05/2023	Index Future	324.66000	324.66000		323.83900	323.83900			0.00	0.00	0	16.00
IGOV	On 03/08/2023	Index Future	331.50200	331.50200		330.66600	330.66600			0.00	0.00	0	0.00
IGOV	On 02/11/2023	Index Future	338.51800	338.51800		337.66600	337.66600			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.50500	93.49500		6.50500	93.49500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.21500	92.78500		7.21500	92.78500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.25000	92.75000		7.25000	92.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.66000	92.34000		7.66000	92.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.69500	92.30500		7.69500	92.30500			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future			7.79000	92.21000		7.79000	92.21000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.92000	92.08000		7.92000	92.08000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.99500	92.00500		7.99500	92.00500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.99500	92.00500		7.99500	92.00500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.07000	91.93000		8.07000	91.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.97000	92.03000		7.97000	92.03000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.03500	91.96500		8.03500	91.96500			0.00	0.00	0	0.00
R186	On 03/11/2022	Bond Future			9.07560	108.79987		8.95712	109.21269		5.86	0.00	98,463,882.35	905	26,040.00
R186	On 03/11/2022	Bond Future	8.23	Call	0.00000	0.00000		0.00000	0.00000	0.000	4.50	0.00	0.00	0	4,310.00
R186	On 03/11/2022	Bond Future	8.91	Put	622.58000	0.62258		383.79000	0.38379	622.580	5.71	0.85	0.00	0	4,310.00
R186	On 02/02/2023	Bond Future			9.20417	105.50031		9.07549	105.92322		6.36	0.00	597,659,256.15	5,665	77,670.00
R186	On 04/05/2023	Bond Future			9.28670	107.64558		9.14689	108.07808		5.71	0.00	0.00	0	12,188.00
R186	On 03/08/2023	Bond Future			9.35963	104.58507		9.20729	105.02697		5.36	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			9.43873	106.77720		9.27196	107.22844		4.78	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	1,659.34000	1.65934		1,635.15000	1.63515	1,659.340	4.73	0.45	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	1,211.48000	1.21148		877.12000	0.87712	1,211.480	5.41	0.31	0.00	0	1,715.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			332.89485	332.89485		333.41862	333.41862			0.00	1,997,369.10	6	98.00
R197	On 02/02/2023	Bond Future			330.19434	330.19434		330.73552	330.73552			0.00	59,434,981.20	180	720.00
R197	On 04/05/2023	Bond Future			336.98323	336.98323		337.53845	337.53845			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			335.01554	335.01554		335.57581	335.57581			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			342.10864	342.10864		342.68106	342.68106			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			243.18344	243.18344		249.05518	249.05518			0.00	0.00	0	5,616.00
R202	On 02/02/2023	Bond Future			242.98610	242.98610		248.97300	248.97300			0.00	282,349,848.20	1,162	5,970.00
R202	On 04/05/2023	Bond Future			247.98152	247.98152		254.09351	254.09351			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			248.39076	248.39076		254.62844	254.62844			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			253.64944	253.64944		260.01923	260.01923			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			7.23062	101.62034		7.23673	101.61848		0.37	0.00	89,425,899.20	880	8,432.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/11/2022	Bond Future			10.85608	88.09178		10.73290	88.64453		9.79	0.00	55,938,280.30	635	45,729.00
R2030	On 03/11/2022	Bond Future	9.70	Call	0.00000	0.00000		0.00000	0.00000	0.000	6.54	0.00	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	10.20	Call	0.00000	0.00000		0.79000	0.00079	0.000	7.85	0.00	0.00	0	500.00

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R2030	On 03/11/2022	Bond Future	11.57	Put	0.12000	0.00012	1.20000	0.00120	0.120	12.02	0.00	0	500.00
R2030	On 02/02/2023	Bond Future	11.02000		85.70633	10.89007	86.27129		10.77	0.00	111,761,054.32	1,304	90,689.00
R2030	On 02/02/2023	Bond Future	8.81	Call	43.17000	0.04317	60.53000	0.06053	43.170	11.15	0.02	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	78.91000	0.07891	107.89000	0.10789	78.910	11.09	0.04	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	6,380.17000	6.38017	5,886.20000	5.88620	6,380.170	10.64	0.90	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	299.95000	0.29995	389.68000	0.38968	299.950	10.50	0.13	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	5,202.60000	5.20260	4,741.54000	4.74154	5,202.600	10.42	0.84	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	1,600.95000	1.60095	1,381.85000	1.38185	1,600.950	10.92	0.44	0	388.00
R2030	On 02/02/2023	Bond Future	11.35	Call	2,700.12000	2.70012	3,081.54000	3.08154	2,700.120	11.10	0.63	0	5,000.00
R2030	On 02/02/2023	Bond Future	11.55	Call	3,270.68000	3.27068	3,685.58000	3.68558	3,270.680	11.32	0.69	0	5,000.00
R2030	On 04/05/2023	Bond Future	11.16182		87.45048	11.02501	88.02770		10.39	0.00	0	0	0.00
R2030	On 04/05/2023	Bond Future	9.03	Call	253.88000	0.25388	289.52000	0.28952	253.880	10.46	0.09	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	487.22000	0.48722	574.67000	0.57467	487.220	10.17	0.15	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	539.31000	0.53931	635.26000	0.63526	539.310	10.13	0.17	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	609.51000	0.60951	716.47000	0.71647	609.510	10.07	0.18	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	773.09000	0.77309	904.84000	0.90484	773.090	9.95	0.22	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	1,258.36000	1.25836	1,404.83000	1.40483	1,258.360	10.05	0.32	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	1,607.74000	1.60774	1,776.03000	1.77603	1,607.740	10.15	0.38	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	2,286.66000	2.28666	1,958.02000	1.95802	2,286.660	10.69	0.44	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	1,848.80000	1.84880	1,555.82000	1.55582	1,848.800	10.96	0.37	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	1,334.99000	1.33499	1,098.81000	1.09881	1,334.990	11.38	0.29	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	930.20000	0.93020	749.15000	0.74915	930.200	11.86	0.21	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	880.13000	0.88013	706.81000	0.70681	880.130	11.93	0.20	0	350.00
R2030	On 03/08/2023	Bond Future	11.30621		85.26804	11.16194	85.85762		10.07	0.00	0	0	0.00
R2030	On 03/08/2023	Bond Future	10.40	Call	1,394.64000	1.39464	1,524.82000	1.52482	1,394.640	9.61	0.32	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	1,751.32000	1.75132	1,912.26000	1.91226	1,751.320	9.70	0.37	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	1,334.37000	1.33437	1,142.20000	1.14220	1,334.370	11.32	0.25	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	1,104.01000	1.10401	938.70000	0.93870	1,104.010	11.61	0.21	0	350.00
R2030	On 02/11/2023	Bond Future	11.44850		87.05548	11.29649	87.65753		7.97	0.00	0	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	11.35070		83.23204	11.22247	83.87598		12.08	0.00	45,860,854.04	551	111,983.00
R2032	On 03/11/2022	Bond Future	9.31	Call	0.00000	0.00000	0.00000	0.00000	0.000	15.70	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	0.00000	0.00000	0.00000	0.00000	0.000	15.35	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	9.46	Call	0.00000	0.00000	0.00000	0.00000	0.000	14.65	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	9.92	Call	0.00000	0.00000	0.00000	0.00000	0.000	11.42	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	10.11	Put	6,522.28000	6.52228	5,878.34000	5.87834	6,522.280	10.09	1.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	6,246.44000	6.24644	5,602.50000	5.60250	6,246.440	9.74	1.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.21	Call	0.00000	0.00000	0.00000	0.00000	0.000	9.39	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	10.49	Put	4,453.94000	4.45394	3,810.03000	3.81003	4,453.940	9.81	1.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	4,079.91000	4.07991	3,436.15000	3.43615	4,079.910	10.01	1.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.67	Call	0.00000	0.00000	1.74000	0.00174	0.000	10.33	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	11.45	Put	182.03000	0.18203	146.81000	0.14681	182.030	12.63	0.30	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	77.33000	0.07733		76.76000	0.07676	77.330	12.89	0.15	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	12.30	Put	0.00000	0.00000		0.12000	0.00012	0.000	14.69	0.00	0.00	0	750.00
R2032	On 02/02/2023	Bond Future			11.51361	84.76283		11.37927	85.42052		12.74	0.00	112,819,326.73	1,331	113,303.00
R2032	On 02/02/2023	Bond Future	9.31	Call	34.40000	0.03440		51.52000	0.05152	34.400	12.08	0.02	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	52.38000	0.05238		76.73000	0.07673	52.380	12.08	0.03	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	9.92	Call	146.21000	0.14621		203.21000	0.20321	146.210	11.97	0.07	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	7,199.28000	7.19928		6,626.01000	6.62601	7,199.280	11.90	0.90	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.22	Call	268.75000	0.26875		361.35000	0.36135	268.750	11.89	0.11	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.50	Put	5,591.09000	5.59109		5,071.03000	5.07103	5,591.090	11.81	0.83	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	623.96000	0.62396		797.01000	0.79701	623.960	11.94	0.22	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	11.84	Put	1,543.20000	1.54320		1,330.45000	1.33045	1,543.200	13.18	0.38	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	539.38000	0.53938		456.31000	0.45631	539.380	14.41	0.16	0.00	0	750.00
R2032	On 04/05/2023	Bond Future			11.65250	82.32434		11.51198	82.99613		13.11	0.00	0.00	0	66,368.00
R2032	On 04/05/2023	Bond Future	10.62	Call	1,098.95000	1.09895		1,256.48000	1.25648	1,098.950	12.39	0.26	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	11.37	Call	2,426.50000	2.42650		2,709.22000	2.70922	2,426.500	12.98	0.45	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	13.43	Put	838.10000	0.83810		715.59000	0.71559	838.100	15.46	0.17	0.00	0	400.00
R2032	On 03/08/2023	Bond Future			11.78801	84.04300		11.64107	84.72915		12.03	0.00	0.00	0	2,600.00
R2032	On 03/08/2023	Bond Future	11.90	Call	3,801.75000	3.80175		4,120.51000	4.12051	3,801.750	12.17	0.54	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			11.93138	81.64340		11.77762	82.34400		10.07	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 03/11/2022	Bond Future			11.73550	83.27520		11.59722	84.04924		13.88	0.00	87,438,960.00	1,050	19,424.00
R2035	On 03/11/2022	Bond Future	9.82	Call	0.00000	0.00000		0.00000	0.00000	0.000	16.45	0.00	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.30	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.67	0.00	0.00	0	976.00
R2035	On 03/11/2022	Bond Future	10.57	Put	6,866.53000	6.86653		6,092.49000	6.09249	6,866.530	12.85	1.00	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	4,300.44000	4.30044		3,528.70000	3.52870	4,300.440	13.07	1.00	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	11.05	Call	0.01000	0.00001		5.20000	0.00520	0.010	13.16	0.00	0.00	0	976.00
R2035	On 03/11/2022	Bond Future	12.68	Put	0.00000	0.00000		0.05000	0.00005	0.000	15.89	0.00	0.00	0	976.00
R2035	On 02/02/2023	Bond Future			11.89811	84.80679		11.75365	85.59700		14.64	0.00	398,083,072.26	4,694	160,773.00
R2035	On 02/02/2023	Bond Future	9.81	Call	46.81000	0.04681		65.17000	0.06517	46.810	13.35	0.02	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	58.00000	0.05800		80.26000	0.08026	58.000	13.35	0.03	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	158.96000	0.15896		212.51000	0.21251	158.960	13.37	0.07	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	328.70000	0.32870		427.12000	0.42712	328.700	13.38	0.12	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	7,487.58000	7.48758		6,799.02000	6.79902	7,487.580	13.38	0.88	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	739.02000	0.73902		922.27000	0.92227	739.020	13.70	0.22	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	5,494.85000	5.49485		4,890.35000	4.89035	5,494.850	13.72	0.77	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	2,352.27000	2.35227		1,995.20000	1.99520	2,352.270	15.00	0.46	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	619.91000	0.61991		499.86000	0.49986	619.910	16.91	0.16	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			12.03121	82.02553		11.88077	82.83255		15.22	0.00	0.00	0	0.00
R2035	On 04/05/2023	Bond Future	9.85	Call	290.21000	0.29021		335.78000	0.33578	290.210	14.15	0.08	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	642.60000	0.64260		738.15000	0.73815	642.600	14.15	0.16	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	805.14000	0.80514		922.25000	0.92225	805.140	14.16	0.19	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	1,556.19000	1.55619		1,761.19000	1.76119	1,556.190	14.31	0.31	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	2,630.79000	2.63079		2,276.39000	2.27639	2,630.790	15.85	0.38	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	1,570.70000	1.57070		1,330.84000	1.33084	1,570.700	16.86	0.25	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			12.16297	83.73772		12.00627	84.56184		14.11	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future			12.30412	80.98615		12.14085	81.82762		12.07	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 03/11/2022	Bond Future			11.87983	79.33695		11.74144	80.11765		14.79	0.00	59,185,364.70	746	19,649.00
R2037	On 02/02/2023	Bond Future			12.03129	76.54008		11.88702	77.33705		16.50	0.00	81,591,725.28	1,066	128,938.00
R2037	On 02/02/2023	Bond Future	11.10	Call	637.33000	0.63733		803.06000	0.80306	637.330	15.20	0.20	0.00	0	636.00
R2037	On 02/02/2023	Bond Future	11.97	Put	2,726.02000	2.72602		2,330.75000	2.33075	2,726.020	16.45	0.50	0.00	0	636.00
R2037	On 04/05/2023	Bond Future			12.16471	78.09825		12.01468	78.91211		16.29	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future	11.03	Call	1,173.83000	1.17383		1,336.29000	1.33629	1,173.830	15.18	0.25	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	2,634.55000	2.63455		2,935.32000	2.93532	2,634.550	15.99	0.43	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	13.73	Put	1,234.84000	1.23484		1,041.68000	1.04168	1,234.840	18.85	0.20	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			12.29949	75.47046		12.14335	76.30156		15.96	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future			12.42942	77.05276		12.26719	77.90132		12.97	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/11/2022	Bond Future			11.92946	81.19252		11.79099	82.03176		15.56	0.00	82,085,637.72	1,011	8,831.00
R2040	On 03/11/2022	Bond Future	10.60	Call	0.00000	0.00000		0.00000	0.00000	0.000	14.99	0.00	0.00	0	1,467.00
R2040	On 03/11/2022	Bond Future	10.70	Call	0.00000	0.00000		0.00000	0.00000	0.000	14.35	0.00	0.00	0	1,078.00
R2040	On 03/11/2022	Bond Future	11.20	Call	0.00000	0.00000		3.13000	0.00313	0.000	14.61	0.00	0.00	0	1,078.00
R2040	On 03/11/2022	Bond Future	11.30	Call	0.06000	0.00006		11.42000	0.01142	0.060	14.76	0.00	0.00	0	1,467.00
R2040	On 03/11/2022	Bond Future	12.52	Put	0.97000	0.00097		2.77000	0.00277	0.970	17.05	0.00	0.00	0	1,078.00
R2040	On 02/02/2023	Bond Future			12.07530	78.17949		11.93105	79.03603		17.40	0.00	80,368,515.72	1,028	119,337.00
R2040	On 02/02/2023	Bond Future	10.21	Call	92.16000	0.09216		126.01000	0.12601	92.160	15.86	0.04	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	10.96	Call	481.88000	0.48188		616.56000	0.61656	481.880	15.90	0.15	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	755.53000	0.75553		944.46000	0.94446	755.530	16.15	0.22	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.07	Put	2,789.74000	2.78974		2,380.47000	2.38047	2,789.740	17.53	0.48	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.27	Put	2,281.11000	2.28111		1,928.51000	1.92851	2,281.110	17.90	0.42	0.00	0	388.00
R2040	On 04/05/2023	Bond Future			12.20347	79.77113		12.05357	80.64581		17.19	0.00	0.00	0	300.00
R2040	On 04/05/2023	Bond Future	10.17	Call	393.39000	0.39339		454.00000	0.45400	393.390	15.97	0.10	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	843.80000	0.84380		965.03000	0.96503	843.800	15.99	0.18	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,061.93000	1.06193		1,210.63000	1.21063	1,061.930	15.99	0.22	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.48	Call	2,037.93000	2.03793		2,234.17000	2.23417	2,037.930	16.48	0.35	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.78	Put	2,674.01000	2.67401		2,234.33000	2.23433	2,674.010	18.42	0.35	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	1,686.65000	1.68665		1,369.41000	1.36941	1,686.650	19.47	0.24	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			12.33269	76.92786		12.17681	77.82106		16.92	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			12.45675	78.54078		12.29493	79.45277		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			11.88889	78.21906		11.75031	79.07459		16.41	0.00	49,356,226.86	631	29,136.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 03/11/2022	Bond Future	10.60	Call	0.00000	0.00000		0.00000	0.00000	0.000	15.82	0.00	0.00	0	1,647.00
R2044	On 03/11/2022	Bond Future	11.30	Call	0.13000	0.00013		20.29000	0.02029	0.130	15.56	0.00	0.00	0	1,647.00
R2044	On 02/02/2023	Bond Future			12.02555	75.27650		11.88130	76.14960		18.37	0.00	47,499,471.50	631	95,172.00
R2044	On 02/02/2023	Bond Future	11.20	Call	843.64000	0.84364		1,049.59000	1.04959	843.640	17.06	0.23	0.00	0	1,300.00
R2044	On 02/02/2023	Bond Future	11.90	Call	2,420.88000	2.42088		2,839.84000	2.83984	2,420.880	18.18	0.48	0.00	0	1,300.00
R2044	On 02/02/2023	Bond Future	12.00	Put	2,878.82000	2.87882		2,454.80000	2.45480	2,878.820	18.37	0.49	0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future			12.14505	76.80910		11.99530	77.70060		18.17	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future	11.75	Put	5,248.69000	5.24869		4,678.76000	4.67876	5,248.690	17.79	0.57	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	4,429.81000	4.42981		3,915.78000	3.91578	4,429.810	18.17	0.51	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.25	Put	3,732.48000	3.73248		3,272.89000	3.27289	3,732.480	18.57	0.45	0.00	0	1,500.00
R2044	On 03/08/2023	Bond Future			12.26511	74.02922		12.10954	74.93960		17.97	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			12.37990	75.58137		12.21857	76.51089		16.65	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 03/11/2022	Bond Future			11.80843	77.15769		11.66976	78.03651		16.99	0.00	196,752,109.50	2,550	84,121.00
R2048	On 03/11/2022	Bond Future	10.60	Call	0.00000	0.00000		0.00000	0.00000	0.000	16.37	0.00	0.00	0	874.00
R2048	On 03/11/2022	Bond Future	11.30	Call	0.67000	0.00067		45.01000	0.04501	0.670	16.11	0.00	0.00	0	874.00
R2048	On 02/02/2023	Bond Future			11.93756	78.61362		11.79329	79.51040		17.98	0.00	43,237,491.00	550	250,294.00
R2048	On 02/02/2023	Bond Future	11.00	Call	709.91000	0.70991		849.28000	0.84928	709.910	16.77	0.20	0.00	0	2,542.00
R2048	On 02/02/2023	Bond Future	11.70	Call	2,190.44000	2.19044		2,510.37000	2.51037	2,190.440	17.89	0.44	0.00	0	2,542.00
R2048	On 04/05/2023	Bond Future			12.04999	75.75085		11.90026	76.66653		18.82	0.00	0.00	0	10,943.00
R2048	On 03/08/2023	Bond Future			12.16343	77.29447		12.00796	78.22953		17.61	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			12.27352	74.49085		12.11228	75.44557		17.27	0.00	0.00	0	13,000.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/11/2022	Bond Future			11.73417	64.06687		11.59065	64.76674		15.65	0.00	201,810,640.50	3,150	14,413.00
R209	On 03/11/2022	Bond Future	9.25	Call	0.00000	0.00000		0.00000	0.00000	0.000	19.62	0.00	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	10.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	17.37	0.00	0.00	0	3,250.00
R209	On 03/11/2022	Bond Future	10.00	Put	9,239.88000	9.23988		8,540.01000	8.54001	9,239.880	17.37	1.00	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	10.90	Call	0.00000	0.00000		0.55000	0.00055	0.000	14.63	0.00	0.00	0	1,136.00
R209	On 03/11/2022	Bond Future	11.00	Put	3,698.17000	3.69817		3,000.76000	3.00076	3,698.170	14.76	1.00	0.00	0	5,000.00
R209	On 03/11/2022	Bond Future	11.50	Call	46.27000	0.04627		303.34000	0.30334	46.270	15.65	0.11	0.00	0	1,136.00
R209	On 03/11/2022	Bond Future	12.00	Put	41.11000	0.04111		36.42000	0.03642	41.110	16.62	0.09	0.00	0	3,250.00
R209	On 02/02/2023	Bond Future			11.87504	65.24521		11.72590	65.95941		16.57	0.00	9,786,781.50	150	24,565.00
R209	On 04/05/2023	Bond Future			11.99562	63.41878		11.84088	64.14809		17.19	0.00	95,128,170.00	1,500	5,950.00
R209	On 04/05/2023	Bond Future	10.00	Call	328.94000	0.32894		384.06000	0.38406	328.940	15.98	0.10	0.00	0	8,500.00
R209	On 04/05/2023	Bond Future	11.00	Put	6,100.55000	6.10055		5,500.09000	5.50009	6,100.550	16.25	0.72	0.00	0	11,000.00
R209	On 04/05/2023	Bond Future	12.50	Put	2,224.69000	2.22469		1,857.06000	1.85706	2,224.690	18.36	0.36	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future			12.11218	64.74277		11.95174	65.48747		15.98	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			12.23348	62.94736		12.06705	63.70776		13.60	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/11/2022	Bond Future			222.00443	222.00443		223.11438	223.11438			0.00	0.00	0	103.00
R210	On 02/02/2023	Bond Future			226.14273	226.14273		227.27850	227.27850			0.00	0.00	0	372.00
R210	On 04/05/2023	Bond Future			227.71287	227.71287		228.87270	228.87270			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			232.51458	232.51458		233.69965	233.69965			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future			234.27538	234.27538		235.48208	235.48208			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			11.22108	78.87895		11.09291	79.46003		11.32	0.00	30,999,427.35	393	33,009.00
R213	On 03/11/2022	Bond Future	9.13	Call	0.00000	0.00000		0.00000	0.00000	0.000	14.20	0.00	0.00	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.72	0.00	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	6,565.97000	6.56597		5,984.89000	5.98489	6,565.970	8.55	1.00	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	5,868.82000	5.86882		5,287.74000	5.28774	5,868.820	7.43	1.00	0.00	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	4,836.84000	4.83684		4,255.76000	4.25576	4,836.840	8.05	1.00	0.00	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	3,965.21000	3.96521		3,384.13000	3.38413	3,965.210	8.79	1.00	0.00	0	200.00
R213	On 02/02/2023	Bond Future			11.38952	80.32968		11.25498	80.92325		11.99	0.00	31,890,882.96	397	32,960.00
R213	On 02/02/2023	Bond Future	9.16	Call	37.60000	0.03760		54.64000	0.05464	37.600	11.91	0.02	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	6,588.26000	6.58826		6,069.63000	6.06963	6,588.260	11.47	0.90	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	5,143.72000	5.14372		4,671.95000	4.67195	5,143.720	11.37	0.83	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	467.29000	0.46729		603.00000	0.60300	467.290	11.41	0.19	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	802.11000	0.80211		684.63000	0.68463	802.110	13.15	0.24	0.00	0	912.00
R213	On 04/05/2023	Bond Future			11.52555	78.40905		11.38471	79.01538		12.31	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future			11.66062	80.04538		11.51309	80.66467		11.25	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future			11.80870	78.16837		11.65404	78.80072		9.33	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 03/11/2022	Bond Future			11.79868	61.81315		11.66008	62.51958		17.00	0.00	16,071,419.00	260	15,325.00
R214	On 02/02/2023	Bond Future			11.93267	62.95000		11.78868	63.67089		18.01	0.00	16,367,000.00	260	71,370.00
R214	On 02/02/2023	Bond Future	11.10	Call	695.70000	0.69570		830.76000	0.83076	695.700	16.93	0.23	0.00	0	1,600.00
R214	On 02/02/2023	Bond Future	11.80	Call	2,002.09000	2.00209		2,288.24000	2.28824	2,002.090	18.11	0.47	0.00	0	1,600.00
R214	On 04/05/2023	Bond Future			12.04130	60.93006		11.89220	61.66615		18.79	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future			12.14754	62.20186		11.99316	62.95348		17.55	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future			12.25994	60.20491		12.10006	60.97237		16.09	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Total for Derivatives :											3,648,267,526.64	33,659	1 943 499.00
Grand Total:											3,648,267,526.64	33,659	1 943 499.00