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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/11/2022

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 03/11/2022	Index Future	831.14800	831.14800	831.14800	830.42600	830.42600				0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	846.35800	846.35800	846.35800	845.64200	845.64200				0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	863.52000	863.52000	863.52000	862.79700	862.79700				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	881.51400	881.51400	881.51400	880.77800	880.77800				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	899.97600	899.97600	899.97600	899.22600	899.22600				0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	942.04300	942.04300	942.04300	938.28300	938.28300				0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	959.28300	959.28300	959.28300	955.47500	955.47500				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	978.73500	978.73500	978.73500	974.85800	974.85800				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	999.12900	999.12900	999.12900	995.17500	995.17500				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,020.05500	1,020.05500	1,020.05500	1,016.01900	1,016.01900				0.00	0.00	0	0.00
ALBI	On 03/11/2022	Index Future	827.12400	827.12400	827.12400	823.98200	823.98200				0.00	0.00	0	105.00
ALBI	On 02/02/2023	Index Future	842.26100	842.26100	842.26100	839.07900	839.07900				0.00	0.00	0	105.00
ALBI	On 04/05/2023	Index Future	859.34000	859.34000	859.34000	856.10200	856.10200				0.00	0.00	0	0.00

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ALBI	On 03/08/2023	Index Future	877.24600	877.24600		873.94300	873.94300			0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	895.61900	895.61900		892.24800	892.24800			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	12.54247	71.63162		12.61002	71.32235			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.74061	72.96028		12.81001	72.65025			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.91167	70.66263		12.98363	70.34809			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	13.08062	72.15291		13.15553	71.83250			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	13.26035	69.88463		13.33854	69.55758			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	12.73213	70.08677		12.79863	69.73448			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.90255	71.38684		12.97089	71.03276			0.00	0.00	0	4,715.00
ES42	On 04/05/2023	Bond Future	13.05652	68.58865		13.12734	68.22918			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	13.20381	70.03608		13.27735	69.66975			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	13.35991	67.25618		13.43652	66.88225			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	815.36100	815.36100		812.23100	812.23100			0.00	0.00	0	17.00
GOVI	On 02/02/2023	GOVI	830.28200	830.28200		827.11300	827.11300			0.00	0.00	0	851.00
GOVI	On 04/05/2023	GOVI	847.11900	847.11900		843.89200	843.89200			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	864.77000	864.77000		861.48000	861.48000			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	882.88200	882.88200		879.52300	879.52300			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	165.57678	165.57678		165.05551	165.05551			0.00	0.00	0	1,124.00
I2025	On 02/02/2023	Bond Future	166.94521	166.94521		166.42532	166.42532			0.00	33,389,042.00	200	6,088.00
I2025	On 04/05/2023	Bond Future	170.37183	170.37183		169.84566	169.84566			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	172.21968	172.21968		171.68216	171.68216			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	175.86505	175.86505		175.31652	175.31652			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	119.47367	119.47367		117.79557	117.79557			0.00	0.00	0	598.00
I2029	On 02/02/2023	Bond Future	121.68974	121.68974		119.98864	119.98864			0.00	12,168,974.00	100	1,392.00
I2029	On 04/05/2023	Bond Future	122.89490	122.89490		121.16134	121.16134			0.00	0.00	0	0.00

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I2029	On 03/08/2023	Bond Future	125.48456		125.48456		123.71572	123.71572			0.00	0.00	0	0.00
I2029	On 02/11/2023	Bond Future	126.81476		126.81476		125.00684	125.00684			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	113.17553		113.17553		111.34839	111.34839			0.00	0.00	0	340.00
I2033	On 02/02/2023	Bond Future	115.27486		115.27486		113.42141	113.42141			0.00	0.00	0	7,279.00
I2033	On 04/05/2023	Bond Future	116.25798		116.25798		114.36899	114.36899			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	118.70763		118.70763		116.77999	116.77999			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	119.80292		119.80292		117.83296	117.83296			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	127.76421		127.76421		124.09408	124.09408			0.00	0.00	0	1,127.00
I2038	On 02/02/2023	Bond Future	128.21848		128.21848		124.48840	124.48840			0.00	0.00	0	4,059.00
I2038	On 04/05/2023	Bond Future	130.85059		130.85059		127.04734	127.04734			0.00	0.00	0	1,798.00
I2038	On 03/08/2023	Bond Future	131.64818		131.64818		127.76379	127.76379			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	134.43501		134.43501		130.46870	130.46870			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	112.67868		112.67868		109.63693	109.63693			0.00	0.00	0	2,360.00
I2046	On 02/02/2023	Bond Future	114.76874		114.76874		111.67819	111.67819			0.00	0.00	0	11,674.00
I2046	On 04/05/2023	Bond Future	115.09385		115.09385		111.94197	111.94197			0.00	0.00	0	5,677.00
I2046	On 03/08/2023	Bond Future	117.51962		117.51962		114.30240	114.30240			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	117.92386		117.92386		114.63570	114.63570			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/11/2022	Bond Future	114.92847		114.92847		111.33953	111.33953			0.00	0.00	0	1,108.00
I2050	On 02/02/2023	Bond Future	114.92363		114.92363		111.27563	111.27563			0.00	0.00	0	9,301.00
I2050	On 04/05/2023	Bond Future	117.28244		117.28244		113.56272	113.56272			0.00	0.00	0	3,582.00
I2050	On 03/08/2023	Bond Future	117.57275		117.57275		113.77350	113.77350			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	120.06142		120.06142		116.18229	116.18229			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	319.37200		319.37200		314.43000	314.43000			0.00	0.00	0	17.00
I GOV	On 02/02/2023	Index Future	325.29600		325.29600		320.26900	320.26900			0.00	22,770,720.00	7	701.00
I GOV	On 04/05/2023	Index Future	331.97100		331.97100		326.84300	326.84300			0.00	0.00	0	16.00
I GOV	On 03/08/2023	Index Future	338.96400		338.96400		333.73000	333.73000			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	346.13800		346.13800		340.79300	340.79300			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.51500		93.48500		6.53500	93.46500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.23500		92.76500		7.21500	92.78500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.27000		92.73000		7.26500	92.73500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.68000		92.32000		7.67000	92.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.72500		92.27500		7.69000	92.31000			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			7.84000	92.16000		7.82500	92.17500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.96000	92.04000		7.92500	92.07500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.03500	91.96500		8.02500	91.97500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.09000	91.91000		8.05000	91.95000			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.14000	91.86000		8.11000	91.89000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.08000	91.92000		8.03500	91.96500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.11500	91.88500		8.07500	91.92500			0.00	0.00	0	0.00
R186	On 03/11/2022	Bond Future			9.01708	109.00352		9.04839	108.89450		5.86	0.00	0.00	0	26,040.00
R186	On 03/11/2022	Bond Future	8.23	Call	0.00000	0.00000		0.00000	0.00000	0.000	4.50	0.00	0.00	0	4,310.00
R186	On 03/11/2022	Bond Future	8.91	Put	394.34000	0.39434		518.03000	0.51803	394.340	5.71	0.87	0.00	0	4,310.00
R186	On 02/02/2023	Bond Future			9.14404	105.69766		9.17556	105.59415		6.36	0.00	0.00	0	77,670.00
R186	On 04/05/2023	Bond Future			9.22277	107.84307		9.25599	107.74039		5.71	0.00	0.00	0	12,188.00
R186	On 03/08/2023	Bond Future			9.29056	104.78513		9.32633	104.68147		5.36	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			9.36328	106.98104		9.40232	106.87551		4.78	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	1,746.82000	1.74682		1,701.04000	1.70104	1,746.820	4.73	0.46	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	1,143.09000	1.14309		1,178.06000	1.17806	1,143.090	5.41	0.30	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			332.36361	332.36361		333.06159	333.06159			0.00	0.00	0	56.00
R197	On 02/02/2023	Bond Future			329.62270	329.62270		330.35654	330.35654			0.00	70,868,880.50	215	977.00
R197	On 04/05/2023	Bond Future			336.38813	336.38813		337.14583	337.14583			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			334.40713	334.40713		335.17655	335.17655			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			341.48629	341.48629		342.27278	342.27278			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			249.50647	249.50647		246.42873	246.42873			0.00	0.00	0	5,616.00
R202	On 02/02/2023	Bond Future			249.40438	249.40438		246.28628	246.28628			0.00	0.00	0	5,970.00
R202	On 04/05/2023	Bond Future			254.52280	254.52280		251.34726	251.34726			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			255.06859	255.06859		251.82451	251.82451			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			260.46763	260.46763		257.15561	257.15561			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			7.15568	101.64321		7.28658	101.60327		0.37	0.00	0.00	0	8,432.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/11/2022	Bond Future			10.70714	88.76070		10.78371	88.41598		9.79	0.00	0.00	0	45,334.00
R2030	On 03/11/2022	Bond Future	9.70	Call	0.00000	0.00000		0.00000	0.00000	0.000	6.54	0.00	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	10.20	Call	0.00000	0.00000		0.00000	0.00000	0.000	7.85	0.00	0.00	0	500.00

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R2030	On 03/11/2022	Bond Future	11.57	Put	0.00000	0.00000		0.00000	0.00000	0.000	12.02	0.00	0.00	0	500.00
R2030	On 02/02/2023	Bond Future			10.86534	86.37935		10.94441	86.03443		10.77	0.00	0.00	0	91,034.00
R2030	On 02/02/2023	Bond Future	8.81	Call	58.52000	0.05852		50.08000	0.05008	58.520	11.15	0.03	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	105.41000	0.10541		90.91000	0.09091	105.410	11.09	0.05	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	5,776.01000	5.77601		6,083.55000	6.08355	5,776.010	10.64	0.87	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	388.66000	0.38866		340.64000	0.34064	388.660	10.50	0.16	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	4,633.34000	4.63334		4,922.20000	4.92220	4,633.340	10.42	0.81	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	1,305.01000	1.30501		1,451.70000	1.45170	1,305.010	10.92	0.38	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	11.35	Call	3,120.73000	3.12073		2,900.40000	2.90040	3,120.730	11.10	0.68	0.00	0	5,000.00
R2030	On 02/02/2023	Bond Future	11.55	Call	3,732.96000	3.73296		3,491.61000	3.49161	3,732.960	11.32	0.74	0.00	0	5,000.00
R2030	On 04/05/2023	Bond Future			10.99994	88.13401		11.08252	87.78446		10.39	0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future	9.03	Call	312.96000	0.31296		281.38000	0.28138	312.960	10.46	0.10	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	591.56000	0.59156		536.06000	0.53606	591.560	10.17	0.18	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	653.08000	0.65308		592.62000	0.59262	653.080	10.13	0.19	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	735.64000	0.73564		668.68000	0.66868	735.640	10.07	0.21	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	926.77000	0.92677		845.36000	0.84536	926.770	9.95	0.26	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	1,478.53000	1.47853		1,362.55000	1.36255	1,478.530	10.05	0.36	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	1,868.21000	1.86821		1,731.42000	1.73142	1,868.210	10.15	0.42	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	1,985.45000	1.98545		2,135.86000	2.13586	1,985.450	10.69	0.40	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	1,592.06000	1.59206		1,719.92000	1.71992	1,592.060	10.96	0.34	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	1,136.39000	1.13639		1,234.92000	1.23492	1,136.390	11.38	0.26	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	782.84000	0.78284		855.67000	0.85567	782.840	11.86	0.19	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	739.49000	0.73949		808.96000	0.80896	739.490	11.93	0.18	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			11.13590	85.96459		11.22270	85.60869		10.07	0.00	0.00	0	0.00
R2030	On 03/08/2023	Bond Future	10.40	Call	1,617.41000	1.61741		1,500.52000	1.50052	1,617.410	9.61	0.35	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	2,011.95000	2.01195		1,875.54000	1.87554	2,011.950	9.70	0.41	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	1,158.24000	1.15824		1,245.78000	1.24578	1,158.240	11.32	0.23	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	954.15000	0.95415		1,028.51000	1.02851	954.150	11.61	0.19	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			11.26917	87.76630		11.36054	87.40320		7.97	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 03/11/2022	Bond Future			11.19707	84.00433		11.27342	83.61932		12.08	0.00	512,426,413.00	6,100	111,779.00
R2032	On 03/11/2022	Bond Future	9.31	Call	0.00000	0.00000		0.00000	0.00000	0.000	15.70	0.00	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	0.00000	0.00000		0.00000	0.00000	0.000	15.35	0.00	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	9.46	Call	0.00000	0.00000		0.00000	0.00000	0.000	14.65	0.00	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	9.92	Call	0.00000	0.00000		0.00000	0.00000	0.000	11.42	0.00	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	10.11	Put	5,749.99000	5.74999		6,135.00000	6.13500	5,749.990	10.09	1.00	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	5,474.15000	5.47415		5,859.16000	5.85916	5,474.150	9.74	1.00	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.21	Call	0.00000	0.00000		0.00000	0.00000	0.000	9.39	0.00	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	10.49	Put	3,681.65000	3.68165		4,066.66000	4.06666	3,681.650	9.81	1.00	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	3,307.62000	3.30762		3,692.63000	3.69263	3,307.620	10.01	1.00	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.67	Call	0.00000	0.00000		0.00000	0.00000	0.000	10.33	0.00	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	11.45	Put	2.03000	0.00203		49.87000	0.04987	2.030	12.63	0.01	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	0.13000	0.00013		13.20000	0.01320	0.130	12.89	0.00	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	12.30	Put	0.00000	0.00000		0.00000	0.00000	0.000	14.69	0.00	0.00	0	750.00
R2032	On 02/02/2023	Bond Future			11.35470	85.54157		11.43327	85.15531		12.74	0.00	213,853,925.00	2,500	116,026.00
R2032	On 02/02/2023	Bond Future	9.31	Call	48.43000	0.04843		40.94000	0.04094	48.430	12.08	0.03	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	72.84000	0.07284		61.95000	0.06195	72.840	12.08	0.04	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	9.92	Call	197.26000	0.19726		170.30000	0.17030	197.260	11.97	0.09	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	6,498.61000	6.49861		6,843.84000	6.84384	6,498.610	11.90	0.87	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.22	Call	355.01000	0.35501		309.73000	0.30973	355.010	11.89	0.14	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.50	Put	4,945.06000	4.94506		5,262.05000	5.26205	4,945.060	11.81	0.79	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	794.03000	0.79403		705.66000	0.70566	794.030	11.94	0.26	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	11.84	Put	1,247.32000	1.24732		1,388.99000	1.38899	1,247.320	13.18	0.33	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	412.04000	0.41204		472.02000	0.47202	412.040	14.41	0.13	0.00	0	750.00
R2032	On 04/05/2023	Bond Future			11.48708	83.11593		11.56870	82.72408		13.11	0.00	0.00	0	66,368.00
R2032	On 04/05/2023	Bond Future	10.62	Call	1,306.41000	1.30641		1,200.41000	1.20041	1,306.410	12.39	0.30	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	11.37	Call	2,780.78000	2.78078		2,601.48000	2.60148	2,780.780	12.98	0.49	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	13.43	Put	704.08000	0.70408		768.20000	0.76820	704.080	15.46	0.14	0.00	0	400.00
R2032	On 03/08/2023	Bond Future			11.61537	84.84994		11.70048	84.45081		12.03	0.00	0.00	0	2,600.00
R2032	On 03/08/2023	Bond Future	11.90	Call	4,242.63000	4.24263		4,021.02000	4.02102	4,242.630	12.17	0.58	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			11.75082	82.46693		11.83982	82.05963		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			11.59704	84.05025		11.66828	83.65016		13.88	0.00	0.00	0	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	6,091.48000	6.09148		6,491.57000	6.49157	6,091.480	12.85	1.00	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	3,525.39000	3.52539		3,925.48000	3.92548	3,525.390	13.07	1.00	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	11.05	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.16	0.00	0.00	0	976.00
R2035	On 03/11/2022	Bond Future	12.68	Put	0.00000	0.00000		0.00000	0.00000	0.000	15.89	0.00	0.00	0	976.00
R2035	On 02/02/2023	Bond Future			11.75522	85.58835		11.82840	85.18674		14.64	0.00	0.00	0	161,005.00
R2035	On 02/02/2023	Bond Future	9.81	Call	63.17000	0.06317		54.16000	0.05416	63.170	13.35	0.03	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	77.86000	0.07786		66.94000	0.06694	77.860	13.35	0.04	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	207.45000	0.20745		181.00000	0.18100	207.450	13.37	0.08	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	418.93000	0.41893		370.07000	0.37007	418.930	13.38	0.15	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	6,799.29000	6.79929		7,150.42000	7.15042	6,799.290	13.38	0.85	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	909.61000	0.90961		818.14000	0.81814	909.610	13.70	0.26	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	4,886.21000	4.88621		5,195.12000	5.19512	4,886.210	13.72	0.73	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	1,986.28000	1.98628		2,169.28000	2.16928	1,986.280	15.00	0.41	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	490.55000	0.49055		553.94000	0.55394	490.550	16.91	0.13	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			11.88309	82.82001		11.95881	82.41248		15.22	0.00	0.00	0	0.00
R2035	On 04/05/2023	Bond Future	9.85	Call	352.48000	0.35248		319.18000	0.31918	352.480	14.15	0.09	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	763.75000	0.76375		699.37000	0.69937	763.750	14.15	0.18	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	950.55000	0.95055		873.43000	0.87343	950.550	14.16	0.21	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	1,796.61000	1.79661		1,669.92000	1.66992	1,796.610	14.31	0.34	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	2,321.79000	2.32179	2,476.77000	2.47677	2,321.790	15.85	0.35	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	1,365.00000	1.36500	1,467.63000	1.46763	1,365.000	16.86	0.23	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			12.00897	84.54754	12.08764	84.13240		14.11	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future			12.14374	81.81262	12.22565	81.38900		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			11.74191	80.11497	11.81275	79.71390		14.79	0.00	0.00	0	19,649.00
R2037	On 02/02/2023	Bond Future			11.88917	77.32509	11.96185	76.92214		16.50	0.00	0.00	0	129,164.00
R2037	On 02/02/2023	Bond Future	11.10	Call	789.99000	0.78999	708.08000	0.70808	789.990	15.20	0.24	0.00	0	636.00
R2037	On 02/02/2023	Bond Future	11.97	Put	2,321.88000	2.32188	2,524.24000	2.52424	2,321.880	16.45	0.46	0.00	0	636.00
R2037	On 04/05/2023	Bond Future			12.01757	78.89631	12.09268	78.48738		16.29	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future	11.03	Call	1,367.43000	1.36743	1,265.25000	1.26525	1,367.430	15.18	0.28	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	2,972.07000	2.97207	2,795.48000	2.79548	2,972.070	15.99	0.46	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	13.73	Put	1,069.98000	1.06998	1,152.01000	1.15201	1,069.980	18.85	0.18	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			12.14662	76.28402	12.22460	75.86740		15.96	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future			12.27065	77.88307	12.35162	77.45794		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			11.80184	81.96549	11.86245	81.59689		15.56	0.00	0.00	0	8,831.00
R2040	On 03/11/2022	Bond Future	10.60	Call	0.00000	0.00000	0.00000	0.00000	0.000	14.99	0.00	0.00	0	1,467.00
R2040	On 03/11/2022	Bond Future	10.70	Call	0.00000	0.00000	0.00000	0.00000	0.000	14.35	0.00	0.00	0	1,078.00
R2040	On 03/11/2022	Bond Future	11.20	Call	0.00000	0.00000	0.00000	0.00000	0.000	14.61	0.00	0.00	0	1,078.00
R2040	On 03/11/2022	Bond Future	11.30	Call	0.00000	0.00000	0.01000	0.00001	0.000	14.76	0.00	0.00	0	1,467.00
R2040	On 03/11/2022	Bond Future	12.52	Put	0.00000	0.00000	0.02000	0.00002	0.000	17.05	0.00	0.00	0	1,078.00
R2040	On 02/02/2023	Bond Future			11.94390	78.95913	12.00596	78.58938		17.40	0.00	0.00	0	119,362.00
R2040	On 02/02/2023	Bond Future	10.21	Call	119.00000	0.11900	105.67000	0.10567	119.000	15.86	0.05	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	10.96	Call	594.42000	0.59442	539.03000	0.53903	594.420	15.90	0.18	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	915.50000	0.91550	837.09000	0.83709	915.500	16.15	0.25	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.07	Put	2,400.03000	2.40003	2,581.32000	2.58132	2,400.030	17.53	0.44	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.27	Put	1,942.37000	1.94237	2,099.56000	2.09956	1,942.370	17.90	0.38	0.00	0	388.00
R2040	On 04/05/2023	Bond Future			12.06753	80.56370	12.13159	80.18862		17.19	0.00	0.00	0	300.00
R2040	On 04/05/2023	Bond Future	10.17	Call	466.64000	0.46664	430.92000	0.43092	466.640	15.97	0.11	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	982.01000	0.98201	914.91000	0.91491	982.010	15.99	0.20	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,228.14000	1.22814	1,147.56000	1.14756	1,228.140	15.99	0.24	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.48	Call	2,305.25000	2.30525	2,176.33000	2.17633	2,305.250	16.48	0.38	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.78	Put	2,385.51000	2.38551	2,519.77000	2.51977	2,385.510	18.42	0.32	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	1,486.43000	1.48643	1,579.34000	1.57934	1,486.430	19.47	0.22	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			12.19157	77.73579	12.25801	77.35375		16.92	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			12.31032	79.36530	12.37923	78.97554		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			11.75172	79.06581	11.82200	78.62999		16.41	0.00	0.00	0	29,044.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 03/11/2022	Bond Future	10.60	Call	0.00000	0.00000		0.00000	0.00000	0.000	15.82	0.00	0.00	0	1,647.00
R2044	On 03/11/2022	Bond Future	11.30	Call	0.00000	0.00000		0.03000	0.00003	0.000	15.56	0.00	0.00	0	1,647.00
R2044	On 02/02/2023	Bond Future			11.88425	76.13157		11.95636	75.69316		18.37	0.00	0.00	0	95,264.00
R2044	On 02/02/2023	Bond Future	11.20	Call	1,035.90000	1.03590		933.15000	0.93315	1,035.900	17.06	0.27	0.00	0	1,300.00
R2044	On 02/02/2023	Bond Future	11.90	Call	2,818.07000	2.81807		2,608.93000	2.60893	2,818.070	18.18	0.52	0.00	0	1,300.00
R2044	On 02/02/2023	Bond Future	12.00	Put	2,450.41000	2.45041		2,664.56000	2.66456	2,450.410	18.37	0.44	0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future			11.99895	77.67866		12.07338	77.23354		18.17	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future	11.75	Put	4,746.32000	4.74632		4,999.54000	4.99954	4,746.320	17.79	0.54	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	3,980.94000	3.98094		4,206.74000	4.20674	3,980.940	18.17	0.47	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.25	Put	3,334.48000	3.33448		3,534.30000	3.53430	3,334.480	18.57	0.42	0.00	0	1,500.00
R2044	On 03/08/2023	Bond Future			12.11356	74.91584		12.19071	74.46226		17.97	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			12.22280	76.48626		12.30275	76.02342		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			11.67163	78.02454		11.74163	77.57879		16.99	0.00	0.00	0	83,875.00
R2048	On 03/11/2022	Bond Future	10.60	Call	0.00000	0.00000		0.00000	0.00000	0.000	16.37	0.00	0.00	0	874.00
R2048	On 03/11/2022	Bond Future	11.30	Call	0.02000	0.00002		0.28000	0.00028	0.020	16.11	0.00	0.00	0	874.00
R2048	On 02/02/2023	Bond Future			11.79666	79.48923		11.86847	79.04072		17.98	0.00	0.00	0	250,540.00
R2048	On 02/02/2023	Bond Future	11.00	Call	877.80000	0.87780		787.97000	0.78797	877.800	16.77	0.23	0.00	0	2,542.00
R2048	On 02/02/2023	Bond Future	11.70	Call	2,562.67000	2.56267		2,366.52000	2.36652	2,562.670	17.89	0.48	0.00	0	2,542.00
R2048	On 04/05/2023	Bond Future			11.90431	76.64150		11.97844	76.18594		18.82	0.00	0.00	0	10,943.00
R2048	On 03/08/2023	Bond Future			12.01239	78.20259		12.08920	77.73831		17.61	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			12.11694	75.41767		12.19654	74.94392		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			11.60178	64.71208		11.66723	64.39194		15.65	0.00	0.00	0	15,348.00
R209	On 03/11/2022	Bond Future	9.25	Call	0.00000	0.00000		0.00000	0.00000	0.000	19.62	0.00	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	10.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	17.37	0.00	0.00	0	3,250.00
R209	On 03/11/2022	Bond Future	10.00	Put	8,594.67000	8.59467		8,914.81000	8.91481	8,594.670	17.37	1.00	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	10.90	Call	0.00000	0.00000		0.00000	0.00000	0.000	14.63	0.00	0.00	0	1,136.00
R209	On 03/11/2022	Bond Future	11.00	Put	3,052.96000	3.05296		3,373.10000	3.37310	3,052.960	14.76	1.00	0.00	0	5,000.00
R209	On 03/11/2022	Bond Future	11.50	Call	49.27000	0.04927		51.96000	0.05196	49.270	15.65	0.17	0.00	0	1,136.00
R209	On 03/11/2022	Bond Future	12.00	Put	0.04000	0.00004		6.03000	0.00603	0.040	16.62	0.00	0.00	0	3,250.00
R209	On 02/02/2023	Bond Future			11.73899	65.89627		11.80593	65.57475		16.57	0.00	0.00	0	24,672.00
R209	On 04/05/2023	Bond Future			11.85505	64.08081		11.92408	63.75448		17.19	0.00	119,831,114.70	1,870	5,950.00
R209	On 04/05/2023	Bond Future	10.00	Call	393.42000	0.39342		360.50000	0.36050	393.420	15.98	0.12	0.00	0	8,500.00
R209	On 04/05/2023	Bond Future	11.00	Put	5,619.05000	5.61905		5,854.14000	5.85414	5,619.050	16.25	0.69	0.00	0	11,000.00
R209	On 04/05/2023	Bond Future	12.50	Put	1,976.93000	1.97693		2,096.66000	2.09666	1,976.930	18.36	0.33	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future			11.96667	65.41765		12.03807	65.08522		15.98	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			12.08260	63.63616		12.15661	63.29697		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			226.44083	226.44083		223.99456	223.99456			0.00	0.00	0	103.00
R210	On 02/02/2023	Bond Future			230.64118	230.64118		228.16489	228.16489			0.00	0.00	0	372.00
R210	On 04/05/2023	Bond Future			232.29665	232.29665		229.77411	229.77411			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			237.19197	237.19197		234.61853	234.61853			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future			239.05436	239.05436		236.42235	236.42235			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			11.06714	79.57754		11.14371	79.22905		11.32	0.00	0.00	0	32,934.00
R213	On 03/11/2022	Bond Future	9.13	Call	0.00000	0.00000		0.00000	0.00000	0.000	14.20	0.00	0.00	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.72	0.00	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	5,867.38000	5.86738		6,215.87000	6.21587	5,867.380	8.55	1.00	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	5,170.23000	5.17023		5,518.72000	5.51872	5,170.230	7.43	1.00	0.00	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	4,138.25000	4.13825		4,486.74000	4.48674	4,138.250	8.05	1.00	0.00	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	3,266.62000	3.26662		3,615.11000	3.61511	3,266.620	8.79	1.00	0.00	0	200.00
R213	On 02/02/2023	Bond Future			11.23007	81.03380		11.30896	80.68440		11.99	0.00	0.00	0	33,035.00
R213	On 02/02/2023	Bond Future	9.16	Call	52.03000	0.05203		44.35000	0.04435	52.030	11.91	0.03	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	5,953.78000	5.95378		6,266.58000	6.26658	5,953.780	11.47	0.87	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	4,557.12000	4.55712		4,845.16000	4.84516	4,557.120	11.37	0.79	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	599.46000	0.59946		530.58000	0.53058	599.460	11.41	0.23	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	627.72000	0.62772		710.48000	0.71048	627.720	13.15	0.20	0.00	0	912.00
R213	On 04/05/2023	Bond Future			11.35949	79.12460		11.44148	78.77025		12.31	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future			11.48703	80.77472		11.57266	80.41385		11.25	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future			11.62681	78.91274		11.71652	78.54447		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			11.67169	62.45991		11.73685	62.12670		17.00	0.00	0.00	0	15,325.00
R214	On 02/02/2023	Bond Future			11.80214	63.60292		11.86884	63.26789		18.01	0.00	0.00	0	71,370.00
R214	On 02/02/2023	Bond Future	11.10	Call	839.25000	0.83925		762.67000	0.76267	839.250	16.93	0.27	0.00	0	1,600.00
R214	On 02/02/2023	Bond Future	11.80	Call	2,300.53000	2.30053		2,143.50000	2.14350	2,300.530	18.11	0.52	0.00	0	1,600.00
R214	On 04/05/2023	Bond Future			11.90668	61.59404		11.97536	61.25385		18.79	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future			12.00837	62.87877		12.07932	62.53217		17.55	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future			12.11587	60.89578		12.18929	60.54213		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 :											985,309,069.20	10,992	1 947 893.00
Grand Total:											985,309,069.20	10,992	1 947 893.00