



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 19/07/2022

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
AL37	On	04/08/2022	Index Future	798.21900	798.21900		797.57200	797.57200			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	810.39000	810.39000		809.74600	809.74600			0.00	0.00	0	0.0
AL37	On	02/02/2023	Index Future	824.86700	824.86700		823.54800	823.54800			0.00	0.00	0	0.0
AL37	On	04/05/2023	Index Future	840.37400	840.37400		838.70200	838.70200			0.00	0.00	0	0.0
AL37	On	03/08/2023	Index Future	856.84100	856.84100		855.46400	855.46400			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	887.36700	887.36700		888.45600	888.45600			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	900.89900	900.89900		902.01800	902.01800			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	916.99300	916.99300		917.39300	917.39300			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	934.23100	934.23100		934.27300	934.27300			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	952.53800	952.53800		952.94500	952.94500			0.00	0.00	0	0.0
ALBI	On	04/08/2022	Index Future	791.48600	791.48600		792.11600	792.11600			0.00	0.00	0	138.0
ALBI	On	03/11/2022	Index Future	803.55500	803.55500		804.20700	804.20700			0.00	0.00	0	0.0
ALBI	On	02/02/2023	Index Future	817.91000	817.91000		817.91500	817.91500			0.00	0.00	0	0.0

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 04/05/2023	Index Future	833.28500		833.28500		832.96400	832.96400			0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	849.61400		849.61400		849.61200	849.61200			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 04/08/2022	Bond Future	12.76552		72.19662		12.74849	72.27379			0.00	0.00	0	0.00
ES33	On 03/11/2022	Bond Future	13.01153		69.52237		12.99346	69.60199			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	13.23667		70.78541		13.23138	70.80810			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	13.45279		68.34472		13.45378	68.34058			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	13.66539		69.70489		13.65926	69.72993			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 04/08/2022	Bond Future	13.07056		70.36801		13.04819	70.48228			0.00	0.00	0	0.00
ES42	On 03/11/2022	Bond Future	13.29643		67.18963		13.27279	67.30690			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	13.49558		68.41292		13.48273	68.47506			0.00	0.00	0	4,769.00
ES42	On 04/05/2023	Bond Future	13.69547		65.45688		13.68776	65.49322			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	13.88583		66.76215		13.87147	66.82831			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 04/08/2022	GOVI	780.14700		780.14700		780.77400	780.77400			0.00	0.00	0	909.00
GOVI	On 03/11/2022	GOVI	792.04300		792.04300		792.69200	792.69200			0.00	0.00	0	0.00
GOVI	On 02/02/2023	GOVI	806.19200		806.19200		806.20300	806.20300			0.00	0.00	0	0.00
GOVI	On 04/05/2023	GOVI	821.34700		821.34700		821.03700	821.03700			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	837.44200		837.44200		837.44600	837.44600			0.00	0.00	0	0.00
I2025	On 04/08/2022	Bond Future	162.11787		162.11787		161.97934	161.97934			0.00	3,080,239.53	19	9,747.00
I2025	On 03/11/2022	Bond Future	164.60975		164.60975		164.47195	164.47195			0.00	0.00	0	1,199.00
I2025	On 02/02/2023	Bond Future	165.90646		165.90646		165.63035	165.63035			0.00	0.00	0	1,773.00
I2025	On 04/05/2023	Bond Future	169.06796		169.06796		168.72066	168.72066			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	170.67425		170.67425		170.38777	170.38777			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 04/08/2022	Bond Future	119.07749		119.07749		119.42644	119.42644			0.00	0.00	0	1,879.00
I2029	On 03/11/2022	Bond Future	119.65907		119.65907		120.01561	120.01561			0.00	0.00	0	385.00
I2029	On 02/02/2023	Bond Future	121.82954		121.82954		122.09288	122.09288			0.00	0.00	0	728.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 04/05/2023	Bond Future	122.86215		122.86215		123.08244	123.08244			0.00	0.00	0	0.0
I2029	On 03/08/2023	Bond Future	125.29999		125.29999		125.57389	125.57389			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2033	On 04/08/2022	Bond Future	112.76212		112.76212		112.89973	112.89973			0.00	0.00	0	5,786.0
I2033	On 03/11/2022	Bond Future	113.16206		113.16206		113.30378	113.30378			0.00	0.00	0	4.0
I2033	On 02/02/2023	Bond Future	115.21429		115.21429		115.26465	115.26465			0.00	0.00	0	5,737.0
I2033	On 04/05/2023	Bond Future	116.03548		116.03548		116.04157	116.04157			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future	118.33772		118.33772		118.39032	118.39032			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 04/08/2022	Bond Future	126.26798		126.26798		126.32560	126.32560			0.00	0.00	0	4,615.0
I2038	On 03/11/2022	Bond Future	128.20881		128.20881		128.26947	128.26947			0.00	0.00	0	777.0
I2038	On 02/02/2023	Bond Future	128.63469		128.63469		128.59063	128.59063			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future	131.08668		131.08668		130.99060	130.99060			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future	131.72186		131.72186		131.67690	131.67690			0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 04/08/2022	Bond Future	114.85567		114.85567		114.46113	114.46113			0.00	0.00	0	15,992.0
I2046	On 03/11/2022	Bond Future	114.65889		114.65889		114.26049	114.26049			0.00	0.00	0	4,062.0
I2046	On 02/02/2023	Bond Future	116.73924		116.73924		116.23865	116.23865			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future	116.93963		116.93963		116.38382	116.38382			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future	119.26116		119.26116		118.74159	118.74159			0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 04/08/2022	Bond Future	115.95369		115.95369		116.35985	116.35985			0.00	0.00	0	10,704.0
I2050	On 03/11/2022	Bond Future	117.73591		117.73591		118.15058	118.15058			0.00	0.00	0	2,640.0
I2050	On 02/02/2023	Bond Future	117.76259		117.76259		118.08763	118.08763			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future	120.00749		120.00749		120.29153	120.29153			0.00	0.00	0	0.0
I2050	On 03/08/2023	Bond Future	120.20531		120.20531		120.54386	120.54386			0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 04/08/2022	Index Future	315.69600		315.69600		315.64300	315.64300			0.00	874,477,920.00	277	430.0
IGOV	On 03/11/2022	Index Future	320.58800		320.58800		320.54000	320.54000			0.00	888,028,760.00	277	293.0
IGOV	On 02/02/2023	Index Future	326.39200		326.39200		326.08000	326.08000			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future	332.60300		332.60300		332.15500	332.15500			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future	339.19500		339.19500		338.86700	338.86700			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future	5.06500		94.93500		5.06500	94.93500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future	5.66000		94.34000		5.66000	94.34000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.91500		94.08500		5.92500	94.07500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future	6.43000		93.57000		6.44000	93.56000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.60000		93.40000		6.63000	93.37000			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			7.15500		92.84500		7.16500	92.83500			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.75000		92.25000		7.76000	92.24000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.26500		91.73500		8.25500	91.74500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.52000		91.48000		8.52000	91.48000			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.63500		91.36500		8.44000	91.56000			0.00	0.00	0	172.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.90500		91.09500		8.71500	91.28500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.82000		91.18000		8.66500	91.33500			0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future			9.55834		104.70683		9.58218	104.62164		5.38	0.00	27,852,016.78	266	87,985.0
R186	On 04/08/2022	Bond Future	6.96	Call	0.00000		0.00000		0.00000	0.00000	0.000	3.72	0.00	0.00	0	3,541.0
R186	On 04/08/2022	Bond Future	7.96	Call	0.00000		0.00000		0.00000	0.00000	0.000	3.72	0.00	0.00	0	3,541.0
R186	On 04/08/2022	Bond Future	9.78	Put	225.88000		0.22588		264.36000	0.26436	225.880	6.08	0.27	0.00	0	3,541.0
R186	On 03/11/2022	Bond Future			9.80856		106.29061		9.83367	106.20599		5.49	0.00	17,644,241.26	166	30,594.0
R186	On 03/11/2022	Bond Future	8.23	Call	67.59000		0.06759		64.95000	0.06495	67.590	5.63	0.05	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	3,359.04000		3.35904		3,433.34000	3.43334	3,359.040	5.39	0.83	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			10.01112		102.89649		10.06563	102.72356		5.47	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			10.21251		104.83773		10.28543	104.62065		5.22	0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			10.41187		101.59651		10.47572	101.41868		5.22	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 04/08/2022	Bond Future			330.29324		330.29324		330.11246	330.11246			0.00	0.00	0	809.0
R197	On 03/11/2022	Bond Future			335.37012		335.37012		335.19242	335.19242			0.00	0.00	0	21.0
R197	On 02/02/2023	Bond Future			332.69533		332.69533		332.24011	332.24011			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			339.03885		339.03885		338.44279	338.44279			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			336.70057		336.70057		336.23212	336.23212			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 04/08/2022	Bond Future			243.51012		243.51012		242.79948	242.79948			0.00	0.00	0	6,933.0
R202	On 03/11/2022	Bond Future			247.25291		247.25291		246.53576	246.53576			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			247.08531		247.08531		246.15288	246.15288			0.00	0.00	0	269.0
R202	On 04/05/2023	Bond Future			251.79493		251.79493		250.74656	250.74656			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			251.97470		251.97470		251.00770	251.00770			0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 04/08/2022	Bond Future			6.92041		103.87187		6.90765	103.87877		0.72	0.00	0.00	0	26,768.0
R2023	On 03/11/2022	Bond Future			7.54720		101.52386		7.51804	101.53274		0.44	0.00	0.00	0	161.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 04/08/2022	Bond Future			11.14281		84.55025		11.11561	84.67184		8.67	0.00	107,040,616.50	1,266	71,351.0

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R2030	On 04/08/2022	Bond Future	8.30	Call	0.00000	0.00000		0.00000	0.00000	0.00000	0.000	8.18	0.00	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	0.00000	0.00000		0.00000	0.00000	0.00000	0.000	7.99	0.00	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	1,132.96000	1.13296		1,064.38000	1.06438	1,132.960	8.50	0.71	0.00	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			11.37105	85.82913		11.34216	85.95404		9.16	0.00	0.00	0.00	0	34,764.0
R2030	On 03/11/2022	Bond Future	9.70	Call	73.10000	0.07310		80.59000	0.08059	73.100	9.05	0.04	0.00	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	207.15000	0.20715		224.71000	0.22471	207.150	8.72	0.11	0.00	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	1,353.50000	1.35350		1,310.59000	1.31059	1,353.500	9.47	0.41	0.00	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			11.57166	83.35950		11.55823	83.41566		9.22	0.00	8,669,388.00	104	5,200.0	
R2030	On 02/02/2023	Bond Future	8.81	Call	41.10000	0.04110		42.97000	0.04297	41.100	9.20	0.02	0.00	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	70.84000	0.07084		73.77000	0.07377	70.840	9.20	0.03	0.00	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.66	Put	8,685.83000	8.68583		8,636.01000	8.63601	8,685.830	9.00	0.92	0.00	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	236.01000	0.23601		243.74000	0.24374	236.010	8.92	0.09	0.00	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.94	Put	7,466.47000	7.46647		7,419.04000	7.41904	7,466.470	8.86	0.89	0.00	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	11.16	Put	3,241.28000	3.24128		3,212.72000	3.21272	3,241.280	9.15	0.61	0.00	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	11.35	Call	1,857.74000	1.85774		1,888.79000	1.88879	1,857.740	9.32	0.45	3,794,445.45	100	5,000.0	
R2030	On 02/02/2023	Bond Future	11.55	Call	2,285.12000	2.28512		2,319.62000	2.31962	2,285.120	9.51	0.51	4,241,144.58	100	5,000.0	
R2030	On 04/05/2023	Bond Future			11.77250	84.93305		11.76657	84.95704		8.87	0.00	0.00	0.00	0	0.0
R2030	On 04/05/2023	Bond Future	9.03	Call	114.98000	0.11498		117.11000	0.11711	114.980	8.60	0.04	0.00	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	9.58	Call	256.36000	0.25636		260.29000	0.26029	256.360	8.58	0.09	0.00	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	9.67	Call	286.68000	0.28668		290.96000	0.29096	286.680	8.55	0.10	0.00	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	9.78	Call	328.17000	0.32817		332.89000	0.33289	328.170	8.52	0.11	0.00	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	10.00	Call	426.34000	0.42634		432.05000	0.43205	426.340	8.46	0.14	0.00	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	10.42	Call	682.88000	0.68288		690.78000	0.69078	682.880	8.34	0.20	0.00	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	10.65	Call	893.35000	0.89335		902.74000	0.90274	893.350	8.38	0.25	0.00	0.00	0	350.0
R2030	On 04/05/2023	Bond Future	11.34	Put	3,642.37000	3.64237		3,632.69000	3.63269	3,642.370	8.74	0.59	0.00	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	11.62	Put	3,035.02000	3.03502		3,027.22000	3.02722	3,035.020	8.97	0.52	0.00	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	12.04	Put	2,296.24000	2.29624		2,290.89000	2.29089	2,296.240	9.35	0.42	0.00	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	12.50	Put	1,688.89000	1.68889		1,685.61000	1.68561	1,688.890	9.80	0.33	0.00	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	12.57	Put	1,610.92000	1.61092		1,607.90000	1.60790	1,610.920	9.87	0.32	0.00	0.00	0	350.0
R2030	On 03/08/2023	Bond Future			11.97642	82.59546		11.96116	82.65512		8.72	0.00	0.00	0.00	0	0.0
R2030	On 03/08/2023	Bond Future	10.40	Call	713.23000	0.71323		727.42000	0.72742	713.230	8.17	0.19	0.00	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	909.70000	0.90970		926.63000	0.92663	909.700	8.14	0.24	0.00	0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	2,099.28000	2.09928		2,081.57000	2.08157	2,099.280	9.47	0.36	0.00	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	1,764.88000	1.76488		1,749.99000	1.74999	1,764.880	9.75	0.32	0.00	0.00	0	350.0
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2032	On 04/08/2022	Bond Future			11.57051	83.95833		11.55323	84.04418		9.93	0.00	198,393,533.79	2,363	88,276.0	
R2032	On 04/08/2022	Bond Future	8.97	Call	0.00000	0.00000		0.00000	0.00000	0.000	9.67	0.00	0.00	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.72	Call	0.00000	0.00000		0.00000	0.00000	0.000	9.19	0.00	0.00	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.80	Call	0.00000	0.00000		0.00000	0.00000	0.000	9.02	0.00	0.00	0.00	0	900.0
R2032	On 04/08/2022	Bond Future	10.50	Call	0.01000	0.00001		0.02000	0.00002	0.010	7.49	0.00	0.00	0.00	0	900.0
R2032	On 04/08/2022	Bond Future	10.70	Put	4,481.93000	4.48193		4,396.37000	4.39637	4,481.930	8.00	1.00	0.00	0.00	0	7,500.0
R2032	On 04/08/2022	Bond Future	11.00	Put	2,920.14000	2.92014		2,841.34000	2.84134	2,920.140	8.77	0.97	0.00	0.00	0	7,500.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 04/08/2022	Bond Future	11.60	Put	640.43000	0.64043		623.21000	0.62321	640.430	10.15	0.46	0.00	0	800.0	
R2032	On 03/11/2022	Bond Future			11.78986	81.07670		11.77149	81.16533		11.03	0.00	6,323,982.60	78	86,395.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	4.39000	0.00439		4.91000	0.00491	4.390	10.18	0.00	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	5.28000	0.00528		5.89000	0.00589	5.280	10.18	0.00	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	7.58000	0.00758		8.41000	0.00841	7.580	10.18	0.01	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	32.89000	0.03289		35.83000	0.03583	32.890	10.11	0.02	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	8,734.28000	8.73428		8,650.26000	8.65026	8,734.280	10.08	0.97	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	8,466.80000	8.46680		8,383.33000	8.38333	8,466.800	10.07	0.96	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	74.43000	0.07443		80.19000	0.08019	74.430	10.07	0.04	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	6,761.33000	6.76133		6,682.86000	6.68286	6,761.330	10.02	0.92	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	6,419.22000	6.41922		6,342.34000	6.34234	6,419.220	10.07	0.91	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	245.74000	0.24574		260.31000	0.26031	245.740	10.16	0.12	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.55	Put	2,596.25000	2.59625		2,553.86000	2.55386	2,596.250	11.10	0.58	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	1,106.75000	1.10675		1,088.13000	1.08813	1,106.750	12.15	0.31	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future			11.98047	82.53087		11.97580	82.55279		10.78	0.00	1,485,555.66	18	18.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	43.31000	0.04331		44.49000	0.04449	43.310	10.12	0.02	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	61.12000	0.06112		62.68000	0.06268	61.120	10.12	0.03	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	9.92	Call	147.08000	0.14708		150.15000	0.15015	147.080	10.09	0.06	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	9,415.10000	9.41510		9,397.35000	9.39735	9,415.100	10.05	0.92	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	246.38000	0.24638		250.87000	0.25087	246.380	10.05	0.09	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	7,757.09000	7.75709		7,741.31000	7.74131	7,757.090	10.00	0.87	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	495.80000	0.49580		503.07000	0.50307	495.800	9.97	0.16	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	2,993.89000	2.99389		2,989.07000	2.98907	2,993.890	10.88	0.52	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	1,429.15000	1.42915		1,429.02000	1.42902	1,429.150	11.99	0.30	0.00	0	750.0	
R2032	On 04/05/2023	Bond Future			12.16639	79.92889		12.16853	79.91911		10.94	0.00	0.00	0	0.0	
R2032	On 03/08/2023	Bond Future			12.34678	81.50229		12.34132	81.52660		10.29	0.00	4,238,119.08	52	2,600.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	2,444.86000	2.44486		2,459.50000	2.45950	2,444.860	10.01	0.43	3,533,874.58	100	5,000.0	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On 04/08/2022	Bond Future			11.83219	84.82618		11.81977	84.89507		11.04	0.00	2,799,263.94	33	122,632.0	
R2035	On 04/08/2022	Bond Future	9.53	Call	0.00000	0.00000		0.00000	0.00000	0.000	11.01	0.00	0.00	0	394.0	
R2035	On 04/08/2022	Bond Future	9.84	Call	0.00000	0.00000		0.00000	0.00000	0.000	10.90	0.00	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	10.53	Call	0.01000	0.00001		0.01000	0.00001	0.010	10.01	0.00	0.00	0	394.0	
R2035	On 04/08/2022	Bond Future	10.64	Put	7,017.82000	7.01782		6,948.95000	6.94895	7,017.820	9.87	1.00	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	11.13	Put	4,041.01000	4.04101		3,975.60000	3.97560	4,041.010	10.14	0.99	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	12.18	Put	200.71000	0.20071		205.22000	0.20522	200.710	11.76	0.18	0.00	0	394.0	
R2035	On 03/11/2022	Bond Future			12.03742	81.62115		12.02418	81.69267		12.36	0.00	1,387,559.55	17	8,092.0	
R2035	On 03/11/2022	Bond Future	9.82	Call	9.57000	0.00957		10.44000	0.01044	9.570	11.07	0.01	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.30	Call	48.19000	0.04819		51.56000	0.05156	48.190	11.09	0.03	0.00	0	976.0	
R2035	On 03/11/2022	Bond Future	10.57	Put	8,626.14000	8.62614		8,560.94000	8.56094	8,626.140	11.10	0.95	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.99	Put	6,280.62000	6.28062		6,223.81000	6.22381	6,280.620	11.36	0.87	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	11.05	Call	378.12000	0.37812		394.44000	0.39444	378.120	11.42	0.15	0.00	0	976.0	
R2035	On 03/11/2022	Bond Future	12.68	Put	1,075.80000	1.07580		1,065.75000	1.06575	1,075.800	13.85	0.27	0.00	0	976.0	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 02/02/2023	Bond Future			12.22027	83.08362		12.21942	83.08810		12.15	0.00	0.00	0	69,076.0
R2035	On 02/02/2023	Bond Future	9.81	Call	73.88000	0.07388		75.15000	0.07515	73.880	11.13	0.03	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	87.64000	0.08764		89.08000	0.08908	87.640	11.13	0.03	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.30	Call	197.37000	0.19737		199.94000	0.19994	197.370	11.13	0.07	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	10.64	Call	359.14000	0.35914		362.94000	0.36294	359.140	11.12	0.11	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.66	Put	9,239.93000	9.23993	9,239.32000	9.23932	9,239.930		11.12	0.88	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	687.04000	0.68704		692.57000	0.69257	687.040	11.16	0.19	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	11.06	Put	7,163.81000	7.16381	7,164.91000	7.16491	7,163.810		11.17	0.81	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	3,665.43000	3.66543	3,670.37000	3.67037	3,665.430		12.13	0.55	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	13.22	Put	1,351.25000	1.35125	1,356.93000	1.35693	1,351.250		13.81	0.25	0.00	0	976.0
R2035	On 04/05/2023	Bond Future			12.38917	80.15086		12.39444	80.12373		12.47	0.00	0.00	0	0.0
R2035	On 04/05/2023	Bond Future	9.85	Call	194.55000	0.19455		194.65000	0.19465	194.550	11.66	0.06	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	10.42	Call	442.19000	0.44219		441.87000	0.44187	442.190	11.65	0.11	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	10.60	Call	558.19000	0.55819		557.60000	0.55760	558.190	11.64	0.14	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	11.17	Call	1,087.86000	1.08786		1,085.87000	1.08587	1,087.860	11.61	0.24	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	12.46	Put	3,428.49000	3.42849	3,447.25000	3.44725	3,428.490		12.71	0.46	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	13.18	Put	2,130.30000	2.13030	2,144.90000	2.14490	2,130.300		13.60	0.32	0.00	0	491.0
R2035	On 03/08/2023	Bond Future			12.55500	81.72783		12.55374	81.73417		11.79	0.00	0.00	0	0.0
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future			11.96400	76.65810		11.94639	76.75627		12.39	0.00	212,112,962.70	2,767	128,539.0
R2037	On 04/08/2022	Bond Future	10.10	Call	0.00000	0.00000		0.00000	0.00000	0.000	11.85	0.00	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	6,287.95000	6.28795	6,189.92000	6.18992	6,287.950		11.10	1.00	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.21	Call	6.72000	0.00672		9.82000	0.00982	6.720	11.48	0.01	0.00	0	1,050.0
R2037	On 04/08/2022	Bond Future	11.42	Put	3,165.71000	3.16571	3,080.45000	3.08045	3,165.710		11.81	0.95	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.95	Put	856.89000	0.85689	832.95000	0.83295	856.890		12.76	0.51	0.00	0	1,050.0
R2037	On 03/11/2022	Bond Future			12.15525	77.81763		12.13668	77.91865		13.17	0.00	0.00	0	11,076.0
R2037	On 02/02/2023	Bond Future			12.32513	74.95435		12.31789	74.99283		13.70	0.00	0.00	0	62,107.0
R2037	On 04/05/2023	Bond Future			12.49136	76.37013		12.48956	76.37949		13.35	0.00	0.00	0	0.0
R2037	On 03/08/2023	Bond Future			12.65758	73.61452		12.64944	73.65595		13.35	0.00	0.00	0	0.0
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 04/08/2022	Bond Future			12.00731	78.45720		11.97951	78.62337		13.04	0.00	32,402,823.60	413	95,672.0
R2040	On 04/08/2022	Bond Future	9.70	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.00	0.00	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	0.01000	0.00001		0.02000	0.00002	0.010	11.94	0.00	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	357.77000	0.35777	337.54000	0.33754	357.770		13.51	0.26	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			12.19123	79.64389		12.16207	79.81399		13.87	0.00	0.00	0	19,693.0
R2040	On 03/11/2022	Bond Future	10.70	Call	109.26000	0.10926		120.79000	0.12079	109.260	12.43	0.05	0.00	0	1,078.0
R2040	On 03/11/2022	Bond Future	10.80	Call	143.63000	0.14363		158.01000	0.15801	143.630	12.43	0.06	0.00	0	1,500.0
R2040	On 03/11/2022	Bond Future	11.20	Call	381.54000	0.38154		412.35000	0.41235	381.540	12.45	0.14	0.00	0	1,078.0
R2040	On 03/11/2022	Bond Future	11.30	Call	480.19000	0.48019		516.65000	0.51665	480.190	12.51	0.17	0.00	0	1,160.0
R2040	On 03/11/2022	Bond Future	11.50	Call	747.19000	0.74719		796.81000	0.79681	747.190	12.75	0.24	0.00	0	1,500.0



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 03/11/2022	Bond Future	12.00	Call	1,807.90000		1.80790	1,894.06000	1.89406	1,807.900		13.44	0.44	0.00	0	1,160.0
R2040	On 03/11/2022	Bond Future	12.52	Put	1,613.66000		1.61366	1,563.26000	1.56326	1,613.660		14.35	0.36	0.00	0	1,078.0
R2040	On 02/02/2023	Bond Future			12.35450	76.56302		12.33570	76.67018			14.45	0.00	229,689.06	3	61,574.0
R2040	On 02/02/2023	Bond Future	10.21	Call	142.86000		0.14286	149.98000	0.14998	142.860		13.24	0.05	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	10.96	Call	542.33000		0.54233	562.68000	0.56268	542.330		13.23	0.15	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	12.27	Put	3,514.15000		3.51415	3,468.84000	3.46884	3,514.150		14.48	0.50	0.00	0	388.0
R2040	On 04/05/2023	Bond Future			12.51370	78.00936		12.49960	78.08804			14.09	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future	10.17	Call	286.77000		0.28677	294.84000	0.29484	286.770		13.17	0.07	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	10.73	Call	624.44000		0.62444	639.18000	0.63918	624.440		13.16	0.14	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	10.92	Call	790.13000		0.79013	807.68000	0.80768	790.130		13.15	0.17	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	11.48	Call	1,470.76000		1.47076	1,498.02000	1.49802	1,470.760		13.11	0.28	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	12.78	Put	3,276.06000		3.27606	3,250.19000	3.25019	3,276.060		14.46	0.42	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	13.45	Put	2,114.65000		2.11465	2,098.08000	2.09808	2,114.650		15.40	0.29	0.00	0	486.0
R2040	On 03/08/2023	Bond Future			12.67258	75.03571		12.65191	75.14866			14.13	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.97498	75.51686		11.96219	75.59429			13.70	0.00	5,512,730.78	73	60,882.0
R2044	On 03/11/2022	Bond Future			12.14849	76.65909		12.13495	76.73911			14.58	0.00	5,596,113.57	73	5,867.0
R2044	On 03/11/2022	Bond Future	10.60	Call	90.54000		0.09054	96.31000	0.09631	90.540		13.07	0.04	0.00	0	1,600.0
R2044	On 03/11/2022	Bond Future	11.30	Call	560.85000		0.56085	583.28000	0.58328	560.850		13.47	0.19	0.00	0	1,600.0
R2044	On 02/02/2023	Bond Future			12.30198	73.64994		12.29885	73.66802			15.21	0.00	0.00	0	28,793.0
R2044	On 04/05/2023	Bond Future			12.45112	75.04133		12.45305	75.03041			14.83	0.00	0.00	0	0.0
R2044	On 03/08/2023	Bond Future			12.59948	72.13457		12.59582	72.15486			14.90	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			11.93500	78.55568		11.92216	78.63483			13.35	0.00	28,672,823.20	365	133,956.0
R2048	On 04/08/2022	Bond Future	10.20	Call	0.00000	0.00000		0.00000	0.00000	0.000		12.99	0.00	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.30	Call	0.00000	0.00000		0.00000	0.00000	0.000		12.84	0.00	0.00	0	1,200.0
R2048	On 04/08/2022	Bond Future	10.90	Call	0.20000	0.00020		0.35000	0.00035	0.200		11.92	0.00	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	11.00	Call	0.59000	0.00059		0.97000	0.00097	0.590		11.77	0.00	0.00	0	1,200.0
R2048	On 04/08/2022	Bond Future	11.00	Put	6,179.25000	6.17925		6,100.48000	6.10048	6,179.250		11.77	1.00	0.00	0	50.0
R2048	On 03/11/2022	Bond Future			12.10802	75.31905		12.09441	75.40084			15.03	0.00	399,944,155.50	5,310	174,281.0
R2048	On 03/11/2022	Bond Future	11.20	Call	482.95000	0.48295		503.45000	0.50345	482.950		13.75	0.17	0.00	0	1,650.0
R2048	On 03/11/2022	Bond Future	11.90	Call	1,853.23000	1.85323		1,900.05000	1.90005	1,853.230		14.85	0.43	0.00	0	1,650.0
R2048	On 02/02/2023	Bond Future			12.26124	76.66880		12.25781	76.68894			14.79	0.00	0.00	0	0.0
R2048	On 04/05/2023	Bond Future			12.40126	73.67866		12.40276	73.67004			15.30	0.00	0.00	0	0.0
R2048	On 03/08/2023	Bond Future			12.53739	75.12866		12.53337	75.15133			14.49	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			11.80191	65.03941		11.78415	65.12506			12.49	0.00	0.00	0	21,569.0
R209	On 03/11/2022	Bond Future			11.98319	62.87806		11.96450	62.96618			13.95	0.00	0.00	0	6,739.0
R209	On 03/11/2022	Bond Future	9.25	Call	1.00000	0.00100		1.14000	0.00114	1.000		12.49	0.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	18.38000	0.01838		20.22000	0.02022	18.380		12.49	0.01	0.00	0	3,500.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
R209	On 03/11/2022	Bond Future	10.00	Put	10,447.07000	10.44707	10,360.79000	10.36079	10,447.070	12.49	0.99	0.00	0	6,000.0	
R209	On 03/11/2022	Bond Future	11.00	Put	5,188.77000	5.18877	5,118.00000	5.11800	5,188.770	12.53	0.86	0.00	0	7,000.0	
R209	On 03/11/2022	Bond Future	12.00	Put	1,853.73000	1.85373	1,820.73000	1.82073	1,853.730	13.95	0.48	0.00	0	3,500.0	
R209	On 02/02/2023	Bond Future			12.13963	64.00576	12.13169	64.04245		13.76	0.00	0.00	0	2,066.0	
R209	On 04/05/2023	Bond Future			12.29026	62.06247	12.28752	62.07489		14.09	0.00	0.00	0	0.0	
R209	On 03/08/2023	Bond Future			12.43438	63.28405	12.42557	63.32329		13.36	0.00	0.00	0	0.0	
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0.00	0	0.0	
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R210	On 04/08/2022	Bond Future			223.23292	223.23292	223.20335	223.20335			0.00	0.00	0	1,068.0	
R210	On 03/11/2022	Bond Future			223.68980	223.68980	223.66375	223.66375			0.00	0.00	0	0.0	
R210	On 02/02/2023	Bond Future			227.74773	227.74773	227.53536	227.53536			0.00	0.00	0	300.0	
R210	On 04/05/2023	Bond Future			229.01836	229.01836	228.71248	228.71248			0.00	0.00	0	0.0	
R210	On 03/08/2023	Bond Future			233.56346	233.56346	233.34372	233.34372			0.00	0.00	0	0.0	
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R213	On 04/08/2022	Bond Future			11.46116	79.16492	11.43887	79.26509		9.50	0.00	0.00	0	33,034.0	
R213	On 03/11/2022	Bond Future			11.68481	76.82243	11.66117	76.92556		10.49	0.00	0.00	0	98.0	
R213	On 03/11/2022	Bond Future	9.13	Call	5.10000	0.00510	5.77000	0.00577	5.100	10.20	0.00	0.00	0	200.0	
R213	On 03/11/2022	Bond Future	9.19	Call	6.27000	0.00627	7.08000	0.00708	6.270	10.20	0.00	0.00	0	476.0	
R213	On 03/11/2022	Bond Future	9.84	Put	8,664.53000	8.66453	8,565.53000	8.56553	8,664.530	10.04	0.97	0.00	0	476.0	
R213	On 03/11/2022	Bond Future	9.98	Put	7,984.92000	7.98492	7,887.32000	7.88732	7,984.920	9.98	0.96	0.00	0	200.0	
R213	On 03/11/2022	Bond Future	10.19	Put	6,991.65000	6.99165	6,896.86000	6.89686	6,991.650	9.88	0.94	0.00	0	476.0	
R213	On 03/11/2022	Bond Future	10.37	Put	6,169.46000	6.16946	6,077.91000	6.07791	6,169.460	9.80	0.92	0.00	0	200.0	
R213	On 02/02/2023	Bond Future			11.88371	78.19859	11.87409	78.23935		10.17	0.00	0.00	0	0.0	
R213	On 02/02/2023	Bond Future	9.16	Call	41.31000	0.04131	42.86000	0.04286	41.310	9.85	0.02	0.00	0	476.0	
R213	On 02/02/2023	Bond Future	10.01	Put	8,703.90000	8.70390	8,668.60000	8.66860	8,703.900	9.76	0.92	0.00	0	476.0	
R213	On 02/02/2023	Bond Future	10.35	Put	7,206.59000	7.20659	7,173.86000	7.17386	7,206.590	9.64	0.88	0.00	0	476.0	
R213	On 02/02/2023	Bond Future	10.43	Call	374.53000	0.37453	383.26000	0.38326	374.530	9.61	0.14	0.00	0	912.0	
R213	On 02/02/2023	Bond Future	12.20	Put	1,823.68000	1.82368	1,813.46000	1.81346	1,823.680	10.66	0.40	0.00	0	912.0	
R213	On 04/05/2023	Bond Future			12.06939	76.12374	12.06661	76.13520		10.28	0.00	0.00	0	0.0	
R213	On 03/08/2023	Bond Future			12.25317	77.62054	12.24229	77.66418		9.64	0.00	0.00	0	0.0	
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R214	On 04/08/2022	Bond Future			11.90939	62.75645	11.88645	62.87081		13.50	0.00	0.00	0	76,360.0	
R214	On 03/11/2022	Bond Future			12.07993	60.41864	12.05587	60.53594		15.17	0.00	0.00	0	2,381.0	

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 02/02/2023	Bond Future	12.23048	61.50122		12.21608	61.56999		14.96	0.00	0.00	0	64,419.0
R214	On 04/05/2023	Bond Future	12.36805	59.36552		12.35813	59.41206		15.41	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future	12.50148	60.53346		12.48572	60.60616		14.62	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
<b>Total for Derivatives :</b>											<b>2,837,461,959.71</b>	<b>14,240</b>	<b>1 857 943.0</b>
<b>Grand Total:</b>											<b>2,837,461,959.71</b>	<b>14,240</b>	<b>1 857 943.0</b>