



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: 29/07/2022

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	815.49700	815.49700		815.21200	815.21200			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	828.37200	828.37200		828.09200	828.09200			0.00	0.00	0	0.0
AL37	On	02/02/2023	Index Future	843.61900	843.61900		843.34500	843.34500			0.00	0.00	0	0.0
AL37	On	04/05/2023	Index Future	859.49400	859.49400		859.21800	859.21800			0.00	0.00	0	0.0
AL37	On	03/08/2023	Index Future	876.35600	876.35600		876.07800	876.07800			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	927.16000	927.16000		923.52900	923.52900			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	941.79800	941.79800		938.12000	938.12000			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	959.13400	959.13400		955.40000	955.40000			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	977.18200	977.18200		973.38200	973.38200			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	996.35300	996.35300		992.48200	992.48200			0.00	0.00	0	0.0
ALBI	On	04/08/2022	Index Future	826.89400	826.89400		823.29800	823.29800			0.00	0.00	0	1.0
ALBI	On	03/11/2022	Index Future	839.94900	839.94900		836.30600	836.30600			0.00	0.00	0	138.0
ALBI	On	02/02/2023	Index Future	855.41000	855.41000		851.71000	851.71000			0.00	0.00	0	0.0

an  
ast

00  
00  
00  
00  
00

00  
00  
00  
00  
00

00  
00  
00

:01

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		871.50600	871.50600		867.74100	867.74100			0.00	0.00	0	0.0
ALBI	On 03/08/2023	Index Future		888.60400	888.60400		884.76800	884.76800			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future		12.02707	75.65615		12.10480	75.28083			0.00	0.00	0	0.0
ES33	On 03/11/2022	Bond Future		12.23328	73.07155		12.31411	72.69122			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		12.41595	74.43618		12.50007	74.04969			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future		12.59649	72.06364		12.68415	71.67012			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		12.77150	73.49693		12.86289	73.09589			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future		12.37050	74.10381		12.44800	73.67347			0.00	0.00	0	0.0
ES42	On 03/11/2022	Bond Future		12.55871	71.01967		12.63933	70.58341			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		12.71987	72.34847		12.80359	71.90501			0.00	0.00	0	4,769.0
ES42	On 04/05/2023	Bond Future		12.88619	69.46634		12.97337	69.01477			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		13.04281	70.84977		13.13348	70.38953			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI		815.34100	815.34100		811.74000	811.74000			0.00	301,676,170.00	37	7.0
GOVI	On 03/11/2022	GOVI		828.21400	828.21400		824.56600	824.56600			0.00	314,721,320.00	38	868.0
GOVI	On 02/02/2023	GOVI		843.45900	843.45900		839.75400	839.75400			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI		859.33000	859.33000		855.55900	855.55900			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		876.18900	876.18900		872.34700	872.34700			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future		162.53841	162.53841		162.51817	162.51817			0.00	0.00	0	4,055.0
I2025	On 03/11/2022	Bond Future		165.11849	165.11849		165.09989	165.09989			0.00	0.00	0	8,184.0
I2025	On 02/02/2023	Bond Future		166.49794	166.49794		166.48088	166.48088			0.00	0.00	0	1,918.0
I2025	On 04/05/2023	Bond Future		169.67085	169.67085		169.65421	169.65421			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		171.27613	171.27613		171.25972	171.25972			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 04/08/2022	Bond Future		119.13758	119.13758		119.15545	119.15545			0.00	0.00	0	1,629.0
I2029	On 03/11/2022	Bond Future		119.77061	119.77061		119.79024	119.79024			0.00	0.00	0	1,589.0
I2029	On 02/02/2023	Bond Future		122.00494	122.00494		122.02642	122.02642			0.00	0.00	0	728.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 04/05/2023	Bond Future		123.03140	123.03140		123.05404	123.05404			0.00	0.00	0	0.0
I2029	On 03/08/2023	Bond Future		125.47376	125.47376		125.49722	125.49722			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		112.82617	112.82617		112.39162	112.39162			0.00	0.00	0	3,796.0
I2033	On 03/11/2022	Bond Future		113.28313	113.28313		112.84304	112.84304			0.00	0.00	0	1,047.0
I2033	On 02/02/2023	Bond Future		115.39605	115.39605		114.94921	114.94921			0.00	0.00	0	5,967.0
I2033	On 04/05/2023	Bond Future		116.21077	116.21077		115.75595	115.75595			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future		118.51758	118.51758		118.05419	118.05419			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		126.83484	126.83484		126.02343	126.02343			0.00	0.00	0	3,429.0
I2038	On 03/11/2022	Bond Future		128.84827	128.84827		128.02527	128.02527			0.00	2,576,965.40	20	5,116.0
I2038	On 02/02/2023	Bond Future		129.33883	129.33883		128.50203	128.50203			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future		131.80416	131.80416		130.95192	130.95192			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future		132.43806	132.43806		131.56943	131.56943			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		114.70722	114.70722		114.50026	114.50026			0.00	0.00	0	4,858.0
I2046	On 03/11/2022	Bond Future		114.55121	114.55121		114.34231	114.34231			0.00	0.00	0	13,473.0
I2046	On 02/02/2023	Bond Future		116.68881	116.68881		116.47736	116.47736			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future		116.87261	116.87261		116.65810	116.65810			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future		119.19358	119.19358		118.97515	118.97515			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		115.12622	115.12622		115.10569	115.10569			0.00	0.00	0	1,973.0
I2050	On 03/11/2022	Bond Future		116.95355	116.95355		116.93441	116.93441			0.00	0.00	0	9,512.0
I2050	On 02/02/2023	Bond Future		117.01072	117.01072		116.99230	116.99230			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future		119.24109	119.24109		119.22265	119.22265			0.00	0.00	0	0.0
I2050	On 03/08/2023	Bond Future		119.40637	119.40637		119.38811	119.38811			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		315.83800	315.83800		315.32400	315.32400			0.00	3,158,380.00	1	14.0
IGOV	On 03/11/2022	Index Future		320.90300	320.90300		320.38500	320.38500			0.00	3,209,030.00	1	703.0
IGOV	On 02/02/2023	Index Future		326.88700	326.88700		326.36300	326.36300			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future		333.11300	333.11300		332.58100	332.58100			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future		339.72200	339.72200		339.18100	339.18100			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future		5.76500	94.23500		5.76500	94.23500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		5.86500	94.13500		5.88500	94.11500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future		6.45000	93.55000		6.47000	93.53000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future		6.55000	93.45000		6.58000	93.42000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		7.05500	92.94500		7.06500	92.93500			0.00	0.00	0	68.0

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	18/01/2023			Jibar Tradeable Future	7.14000	92.86000		7.17000	92.83000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/03/2023			Jibar Tradeable Future	7.47000	92.53000		7.48000	92.52000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/06/2023			Jibar Tradeable Future	7.72500	92.27500		7.76500	92.23500			0.00	0.00	0	0.0
JIBAR FUTURE	On	20/09/2023			Jibar Tradeable Future	7.95500	92.04500		8.02500	91.97500			0.00	0.00	0	75.0
JIBAR FUTURE	On	20/12/2023			Jibar Tradeable Future	7.86000	92.14000		7.90000	92.10000			0.00	0.00	0	272.0
JIBAR FUTURE	On	20/03/2024			Jibar Tradeable Future	8.01000	91.99000		8.08000	91.92000			0.00	0.00	0	0.0
JIBAR FUTURE	On	19/06/2024			Jibar Tradeable Future	7.94000	92.06000		7.97500	92.02500			0.00	0.00	0	0.0
R186	On	04/08/2022			Bond Future	8.92635	106.99769		8.93875	106.95213		5.54	0.00	2,524,503,497.86	23,594	56,525.0
R186	On	04/08/2022	6.96	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000	7.35	0.00	0.00	0	3,541.0
R186	On	04/08/2022	7.96	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000	5.36	0.00	0.00	0	3,541.0
R186	On	04/08/2022	9.78	Put	Bond Future	0.05000	0.00005		0.04000	0.00004	0.050	6.52	0.00	0.00	0	3,541.0
R186	On	03/11/2022			Bond Future	9.11305	108.66981		9.12601	108.62485		5.63	0.00	667,123,963.59	6,139	63,167.0
R186	On	03/11/2022	8.23	Call	Bond Future	271.06000	0.27106		312.70000	0.31270	271.060	5.57	0.17	0.00	0	4,310.0
R186	On	03/11/2022	8.91	Put	Bond Future	1,642.08000	1.64208		1,651.94000	1.65194	1,642.080	5.61	0.58	0.00	0	4,310.0
R186	On	02/02/2023			Bond Future	9.24317	105.37256		9.25675	105.32812		5.60	0.00	0.00	0	0.0
R186	On	04/05/2023			Bond Future	9.37980	107.35883		9.39436	107.31407		5.30	0.00	0.00	0	0.0
R186	On	03/08/2023			Bond Future	9.50480	104.16617		9.52052	104.12094		5.17	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	331.25926	331.25926		331.23187	331.23187			0.00	2,318,814.82	7	110.0
R197	On	03/11/2022			Bond Future	336.51754	336.51754		336.49373	336.49373			0.00	2,355,622.78	7	831.0
R197	On	02/02/2023			Bond Future	333.96782	333.96782		333.94633	333.94633			0.00	0.00	0	0.0
R197	On	04/05/2023			Bond Future	340.33435	340.33435		340.31402	340.31402			0.00	0.00	0	0.0
R197	On	03/08/2023			Bond Future	337.94966	337.94966		337.93046	337.93046			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	243.65542	243.65542		243.50123	243.50123			0.00	0.00	0	5,614.0
R202	On	03/11/2022			Bond Future	247.52329	247.52329		247.36939	247.36939			0.00	0.00	0	6,140.0
R202	On	02/02/2023			Bond Future	247.45157	247.45157		247.29713	247.29713			0.00	0.00	0	460.0
R202	On	04/05/2023			Bond Future	252.16774	252.16774		252.01160	252.01160			0.00	0.00	0	0.0
R202	On	03/08/2023			Bond Future	252.31769	252.31769		252.15951	252.15951			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	6.88370	103.89172		6.81048	103.93134		0.75	0.00	0.00	0	24,601.0
R2023	On	03/11/2022			Bond Future	7.31656	101.59413		7.18053	101.63562		0.45	0.00	1,930,288.47	19	3,810.0
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	10.35017	88.18759		10.41761	87.87040		9.04	0.00	257,331,387.62	2,918	40,265.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 04/08/2022	Bond Future	8.30	Call	0.00000	0.00000		0.00000	0.00000	0.00000	0.000	14.52	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	10.25	0.00	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	3.18000	0.00318		1.08000	0.00108	3.180	10.39	0.01	0.00	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			10.52982	89.56575		10.60029	89.24467		9.51	0.00		22,660,134.75	253	41,970.0
R2030	On 03/11/2022	Bond Future	9.70	Call	424.91000	0.42491		382.40000	0.38240	424.910	9.10	0.19	0.00	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	1,068.24000	1.06824		886.05000	0.88605	1,068.240	9.28	0.37	0.00	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	428.18000	0.42818		369.40000	0.36940	428.180	10.62	0.16	0.00	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			10.67676	87.20911		10.75055	86.88323		9.58	0.00	0.00	0.00	0	5,200.0
R2030	On 02/02/2023	Bond Future	8.81	Call	231.65000	0.23165		141.80000	0.14180	231.650	9.57	0.09	0.00	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	337.89000	0.33789		232.13000	0.23213	337.890	9.44	0.12	0.00	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.66	Put	5,368.48000	5.36848		5,565.79000	5.56579	5,368.480	9.15	0.78	0.00	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	890.68000	0.89068		747.10000	0.74710	890.680	9.12	0.27	0.00	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.94	Put	4,370.01000	4.37001		4,532.79000	4.53279	4,370.010	9.15	0.71	0.00	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	11.16	Put	1,546.40000	1.54640		1,453.56000	1.45356	1,546.400	9.96	0.35	0.00	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	11.35	Call	4,217.29000	4.21729		3,784.01000	3.78401	4,217.290	10.15	0.69	0.00	0.00	0	5,000.0
R2030	On 02/02/2023	Bond Future	11.55	Call	4,841.85000	4.84185		4,402.03000	4.40203	4,841.850	10.36	0.74	0.00	0.00	0	5,000.0
R2030	On 04/05/2023	Bond Future			10.83129	88.85353		10.90878	88.52199		9.24	0.00	0.00	0.00	0	0.0
R2030	On 04/05/2023	Bond Future	9.03	Call	484.32000	0.48432		390.62000	0.39062	484.320	9.01	0.14	0.00	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	9.58	Call	869.53000	0.86953		765.33000	0.76533	869.530	8.85	0.23	0.00	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	9.67	Call	951.41000	0.95141		846.63000	0.84663	951.410	8.82	0.24	0.00	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	9.78	Call	1,059.68000	1.05968		952.42000	0.95242	1,059.680	8.79	0.27	0.00	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	10.00	Call	1,304.99000	1.30499		1,180.14000	1.18014	1,304.990	8.72	0.31	0.00	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	10.42	Call	1,973.69000	1.97369		1,728.45000	1.72845	1,973.690	8.87	0.41	0.00	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	10.65	Call	2,424.04000	2.42404		2,098.20000	2.09820	2,424.040	8.99	0.47	0.00	0.00	0	350.0
R2030	On 04/05/2023	Bond Future	11.34	Put	1,964.75000	1.96475		1,834.36000	1.83436	1,964.750	9.52	0.37	0.00	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	11.62	Put	1,607.73000	1.60773		1,458.71000	1.45871	1,607.730	9.77	0.31	0.00	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	12.04	Put	1,190.39000	1.19039		1,039.68000	1.03968	1,190.390	10.17	0.24	0.00	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	12.50	Put	857.05000	0.85705		724.50000	0.72450	857.050	10.61	0.18	0.00	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	12.57	Put	815.51000	0.81551		686.46000	0.68646	815.510	10.67	0.17	0.00	0.00	0	350.0
R2030	On 03/08/2023	Bond Future			10.98379	86.59279		11.06540	86.25503		9.25	0.00	0.00	0.00	0	0.0
R2030	On 03/08/2023	Bond Future	10.40	Call	2,043.73000	2.04373		1,730.82000	1.73082	2,043.730	8.86	0.39	0.00	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	2,502.83000	2.50283		2,106.34000	2.10634	2,502.830	9.00	0.45	0.00	0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	1,247.15000	1.24715		997.23000	0.99723	1,247.150	10.63	0.22	0.00	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	1,047.02000	1.04702		820.43000	0.82043	1,047.020	10.89	0.19	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			10.78495	87.98813		10.85234	87.63204		10.33	0.00		509,715,237.09	5,793	55,128.0
R2032	On 04/08/2022	Bond Future	8.97	Call	0.00000	0.00000		0.00000	0.00000	0.000	11.73	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	11.22	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	11.22	0.00	0.00	0.00	0	900.0
R2032	On 04/08/2022	Bond Future	10.50	Call	72.09000	0.07209		7.61000	0.00761	72.090	11.22	0.12	0.00	0.00	0	900.0
R2032	On 04/08/2022	Bond Future	10.70	Put	763.87000	0.76387		923.27000	0.92327	763.870	11.22	0.64	0.00	0.00	0	7,500.0
R2032	On 04/08/2022	Bond Future	11.00	Put	126.75000	0.12675		146.89000	0.14689	126.750	11.22	0.18	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	0.21000	0.00021		0.29000	0.00029	0.210	11.73	0.00	0.00	0	800.0
R2032	On 03/11/2022	Bond Future			10.96092	85.21042		11.03105	84.84982		11.42	0.00	803,363,839.76	9,428	128,487.0
R2032	On 03/11/2022	Bond Future	9.31	Call	58.10000	0.05810		40.80000	0.04080	58.100	10.54	0.03	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	9.36	Call	66.91000	0.06691		47.63000	0.04763	66.910	10.53	0.04	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	9.46	Call	88.06000	0.08806		64.33000	0.06433	88.060	10.52	0.05	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	9.92	Call	275.10000	0.27510		218.84000	0.21884	275.100	10.44	0.12	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	10.11	Put	4,971.37000	4.97137		5,242.48000	5.24248	4,971.370	10.52	0.82	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.16	Put	4,747.03000	4.74703		5,005.39000	5.00539	4,747.030	10.56	0.81	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.21	Call	534.81000	0.53481		419.07000	0.41907	534.810	10.60	0.21	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	10.49	Put	3,409.53000	3.40953		3,565.12000	3.56512	3,409.530	10.82	0.69	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.56	Put	3,162.79000	3.16279		3,290.25000	3.29025	3,162.790	10.90	0.66	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.67	Call	1,282.43000	1.28243		1,003.52000	1.00352	1,282.430	11.02	0.39	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	11.55	Put	937.28000	0.93728		851.03000	0.85103	937.280	12.17	0.28	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	12.30	Put	328.69000	0.32869		265.74000	0.26574	328.690	13.19	0.11	0.00	0	750.0
R2032	On 02/02/2023	Bond Future			11.10567	86.78190		11.17866	86.41582		11.21	0.00	0.00	0	18.0
R2032	On 02/02/2023	Bond Future	9.31	Call	253.15000	0.25315		194.88000	0.19488	253.150	10.55	0.09	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	9.47	Call	328.16000	0.32816		259.83000	0.25983	328.160	10.52	0.11	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	9.92	Call	641.65000	0.64165		541.89000	0.54189	641.650	10.45	0.19	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	10.16	Put	5,827.52000	5.82752		6,070.95000	6.07095	5,827.520	10.41	0.76	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.22	Call	957.44000	0.95744		828.13000	0.82813	957.440	10.40	0.26	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	4,513.79000	4.51379		4,671.98000	4.67198	4,513.790	10.55	0.67	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	1,712.89000	1.71289		1,449.27000	1.44927	1,712.890	10.66	0.38	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	1,445.07000	1.44507		1,303.30000	1.30330	1,445.070	11.89	0.30	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	637.02000	0.63702		525.92000	0.52592	637.020	12.99	0.15	0.00	0	750.0
R2032	On 04/05/2023	Bond Future			11.25200	84.25851		11.32818	83.88596		11.54	0.00	0.00	0	0.0
R2032	On 04/05/2023	Bond Future	10.62	Call	1,951.87000	1.95187		1,658.03000	1.65803	1,951.870	11.03	0.37	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	11.37	Call	3,709.31000	3.70931		3,146.19000	3.14619	3,709.310	11.66	0.55	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	13.43	Put	736.80000	0.73680		585.87000	0.58587	736.800	13.70	0.14	0.00	0	400.0
R2032	On 03/08/2023	Bond Future			11.39071	85.91598		11.47026	85.53643		10.99	0.00	0.00	0	2,600.0
R2032	On 03/08/2023	Bond Future	11.90	Call	5,171.97000	5.17197		4,530.59000	4.53059	5,171.970	11.35	0.62	0.00	0	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			11.06402	89.25141		11.15133	88.73116		11.56	0.00	390,296,415.93	4,373	113,339.0
R2035	On 04/08/2022	Bond Future	9.53	Call	0.00000	0.00000		0.00000	0.00000	0.000	16.17	0.00	0.00	0	394.0
R2035	On 04/08/2022	Bond Future	9.84	Call	0.01000	0.00001		0.00000	0.00000	0.010	16.17	0.00	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	31.03000	0.03103		0.61000	0.00061	31.030	16.17	0.04	0.00	0	394.0
R2035	On 04/08/2022	Bond Future	10.64	Put	2,664.29000	2.66429		3,115.52000	3.11552	2,664.290	16.17	0.91	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	556.43000	0.55643		566.80000	0.56680	556.430	16.17	0.41	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	0.09000	0.00009		0.01000	0.00001	0.090	16.17	0.00	0.00	0	394.0
R2035	On 03/11/2022	Bond Future			11.23012	86.15586		11.32078	85.62850		12.87	0.00	92,531,393.64	1,074	28,960.0
R2035	On 03/11/2022	Bond Future	9.82	Call	115.29000	0.11529		72.23000	0.07223	115.290	11.59	0.05	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	392.65000	0.39265		274.27000	0.27427	392.650	11.65	0.15	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	10.57	Put	4,716.80000	4.71680		5,027.45000	5.02745	4,716.800	11.95	0.76	0.00	0	582.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 03/11/2022	Bond Future	10.99	Put	3,009.87000	3.00987		3,113.62000	3.11362	3,009.870	12.48	0.59	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	11.05	Call	1,748.86000	1.74886		1,301.34000	1.30134	1,748.860	12.57	0.44	0.00	0	976.0	
R2035	On 03/11/2022	Bond Future	12.68	Put	333.31000	0.33331		269.22000	0.26922	333.310	15.10	0.10	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future			11.37116	87.74331		11.46534	87.20743		12.76	0.00	0.00	0	72,176.0	
R2035	On 02/02/2023	Bond Future	9.81	Call	403.12000	0.40312		285.84000	0.28584	403.120	11.73	0.12	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	9.89	Call	459.42000	0.45942		330.21000	0.33021	459.420	11.73	0.13	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	10.30	Call	851.67000	0.85167		651.76000	0.65176	851.670	11.73	0.21	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future	10.64	Call	1,360.34000	1.36034		1,066.66000	1.06666	1,360.340	11.85	0.30	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	10.66	Put	5,606.75000	5.60675		5,840.94000	5.84094	5,606.750	11.87	0.69	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.05	Call	2,256.89000	2.25689		1,787.26000	1.78726	2,256.890	12.22	0.42	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future	11.06	Put	4,088.34000	4.08834		4,149.77000	4.14977	4,088.340	12.23	0.57	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.98	Put	1,880.13000	1.88013		1,712.45000	1.71245	1,880.130	13.39	0.32	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	13.22	Put	636.78000	0.63678		511.85000	0.51185	636.780	15.07	0.13	0.00	0	976.0	
R2035	On 04/05/2023	Bond Future			11.50557	84.89624		11.60346	84.35070		13.08	0.00	0.00	0	0.0	
R2035	On 04/05/2023	Bond Future	9.85	Call	734.69000	0.73469		570.30000	0.57030	734.690	12.25	0.16	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	10.42	Call	1,385.67000	1.38567		1,142.08000	1.14208	1,385.670	12.22	0.27	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	10.60	Call	1,679.42000	1.67942		1,388.50000	1.38850	1,679.420	12.28	0.31	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	11.17	Call	2,931.85000	2.93185		2,409.35000	2.40935	2,931.850	12.73	0.44	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	12.46	Put	2,029.43000	2.02943		1,761.90000	1.76190	2,029.430	14.24	0.29	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	13.18	Put	1,244.66000	1.24466		1,011.98000	1.01198	1,244.660	15.13	0.19	0.00	0	491.0	
R2035	On 03/08/2023	Bond Future			11.63457	86.56562		11.73641	86.00967		12.71	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			11.23802	80.86745		11.30510	80.46420		12.98	0.00	109,171,057.50	1,350	120,034.0	
R2037	On 04/08/2022	Bond Future	10.10	Call	0.04000	0.00004		0.00000	0.00000	0.040	18.10	0.00	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	10.90	Put	2,210.52000	2.21052		2,493.84000	2.49384	2,210.520	18.10	0.86	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.21	Call	667.81000	0.66781		265.33000	0.26533	667.810	18.10	0.47	0.00	0	1,050.0	
R2037	On 04/08/2022	Bond Future	11.42	Put	323.08000	0.32308		237.51000	0.23751	323.080	18.10	0.28	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.95	Put	7.53000	0.00753		1.12000	0.00112	7.530	18.10	0.01	0.00	0	1,050.0	
R2037	On 03/11/2022	Bond Future			11.39384	82.13124		11.46331	81.72268		13.74	0.00	62,419,742.40	760	27,815.0	
R2037	On 02/02/2023	Bond Future			11.52582	79.38740		11.59781	78.97236		14.39	0.00	0.00	0	63,547.0	
R2037	On 04/05/2023	Bond Future			11.66060	80.88487		11.73532	80.46238		14.04	0.00	0.00	0	0.0	
R2037	On 04/05/2023	Bond Future	11.03	Call	2,270.98000	2.27098		1,908.51000	1.90851	2,270.980	13.32	0.37	0.00	0	400.0	
R2037	On 04/05/2023	Bond Future	11.78	Call	4,298.24000	4.29824		3,688.15000	3.68815	4,298.240	14.08	0.55	0.00	0	400.0	
R2037	On 04/05/2023	Bond Future	13.73	Put	980.64000	0.98064		792.06000	0.79206	980.640	16.63	0.15	0.00	0	400.0	
R2037	On 03/08/2023	Bond Future			11.79280	78.21753		11.87045	77.78705		14.40	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			11.31255	82.78470		11.39460	82.25413		13.72	0.00	8,278,470.00	100	83,183.0	
R2040	On 04/08/2022	Bond Future	9.70	Call	0.00000	0.00000		0.00000	0.00000	0.000	19.19	0.00	0.00	0	460.0	
R2040	On 04/08/2022	Bond Future	10.70	Call	18.60000	0.01860		0.23000	0.00023	18.600	19.19	0.02	0.00	0	460.0	
R2040	On 04/08/2022	Bond Future	12.24	Put	1.07000	0.00107		0.10000	0.00010	1.070	19.19	0.00	0.00	0	460.0	



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			11.46277	84.07841		11.54776	83.54056		14.53	0.00	52,549,006.25	625	39,984.0
R2040	On 03/11/2022	Bond Future	10.70	Call	650.03000	0.65003		445.01000	0.44501	650.030	13.34	0.21	0.00	0	1,078.0
R2040	On 03/11/2022	Bond Future	10.80	Call	807.48000	0.80748		557.71000	0.55771	807.480	13.47	0.24	0.00	0	1,500.0
R2040	On 03/11/2022	Bond Future	11.20	Call	1,692.29000	1.69229		1,228.64000	1.22864	1,692.290	14.02	0.40	0.00	0	1,078.0
R2040	On 03/11/2022	Bond Future	11.30	Call	1,979.74000	1.97974		1,468.11000	1.46811	1,979.740	14.19	0.45	0.00	0	1,160.0
R2040	On 03/11/2022	Bond Future	11.50	Call	2,628.27000	2.62827		2,047.55000	2.04755	2,628.270	14.53	0.53	0.00	0	1,500.0
R2040	On 03/11/2022	Bond Future	12.00	Call	4,593.26000	4.59326		3,921.89000	3.92189	4,593.260	15.42	0.71	0.00	0	1,160.0
R2040	On 03/11/2022	Bond Future	12.52	Put	652.62000	0.65262		530.60000	0.53060	652.620	16.35	0.17	0.00	0	1,078.0
R2040	On 02/02/2023	Bond Future			11.59018	81.12012		11.67825	80.57342		15.25	0.00	0.00	0	62,354.0
R2040	On 02/02/2023	Bond Future	10.21	Call	605.45000	0.60545		429.71000	0.42971	605.450	14.02	0.15	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	10.96	Call	1,729.55000	1.72955		1,345.19000	1.34519	1,729.550	14.24	0.33	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	12.27	Put	1,958.80000	1.95880		1,800.50000	1.80050	1,958.800	16.08	0.31	0.00	0	388.0
R2040	On 04/05/2023	Bond Future			11.71977	82.65046		11.81114	82.09378		14.88	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future	10.17	Call	929.74000	0.92974		704.94000	0.70494	929.740	13.94	0.18	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	10.73	Call	1,708.32000	1.70832		1,384.22000	1.38422	1,708.320	13.90	0.29	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	10.92	Call	2,091.86000	2.09186		1,694.16000	1.69416	2,091.860	14.04	0.33	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	11.48	Call	3,528.24000	3.52824		2,872.18000	2.87218	3,528.240	14.56	0.47	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	12.78	Put	2,108.79000	2.10879		1,831.82000	1.83182	2,108.790	16.30	0.27	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	13.45	Put	1,361.59000	1.36159		1,124.06000	1.12406	1,361.590	17.24	0.19	0.00	0	486.0
R2040	On 03/08/2023	Bond Future			11.84670	79.76749		11.94159	79.20022		15.31	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			11.30182	79.78315		11.37373	79.30823		14.50	0.00	63,826,520.00	800	28,283.0
R2044	On 03/11/2022	Bond Future			11.44310	81.03002		11.51754	80.54860		15.36	0.00	49,914,492.32	616	44,052.0
R2044	On 03/11/2022	Bond Future	10.60	Call	541.44000	0.54144		370.99000	0.37099	541.440	13.98	0.18	0.00	0	1,600.0
R2044	On 03/11/2022	Bond Future	11.30	Call	2,071.52000	2.07152		1,556.51000	1.55651	2,071.520	15.00	0.46	0.00	0	1,600.0
R2044	On 02/02/2023	Bond Future			11.56252	78.14070		11.63958	77.65144		16.15	0.00	0.00	0	29,403.0
R2044	On 04/05/2023	Bond Future			11.68357	79.61488		11.76343	79.11679		15.77	0.00	0.00	0	0.0
R2044	On 03/08/2023	Bond Future			11.80170	76.79751		11.88456	76.28989		16.25	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			11.24182	83.05220		11.33382	82.42824		14.25	0.00	29,898,792.00	360	95,465.0
R2048	On 04/08/2022	Bond Future	10.20	Call	0.13000	0.00013		0.00000	0.00000	0.130	19.85	0.00	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.30	Call	0.50000	0.00050		0.00000	0.00000	0.500	19.85	0.00	0.00	0	1,200.0
R2048	On 04/08/2022	Bond Future	10.90	Call	142.07000	0.14207		7.69000	0.00769	142.070	19.85	0.13	0.00	0	100.0
R2048	On 04/08/2022	Bond Future	11.00	Call	262.16000	0.26216		25.25000	0.02525	262.160	19.85	0.22	0.00	0	1,200.0
R2048	On 04/08/2022	Bond Future	11.00	Put	1,944.30000	1.94430		2,331.35000	2.33135	1,944.300	19.85	0.78	0.00	0	50.0
R2048	On 04/08/2022	Bond Future	11.30	Call	1,053.76000	1.05376		447.35000	0.44735	1,053.760	19.85	0.58	0.00	0	1,600.0
R2048	On 03/11/2022	Bond Future			11.38139	79.92293		11.47673	79.29026		15.94	0.00	8,711,599.37	109	248,128.0
R2048	On 03/11/2022	Bond Future	11.20	Call	1,979.78000	1.97978		1,455.82000	1.45582	1,979.780	15.38	0.44	0.00	0	1,650.0
R2048	On 03/11/2022	Bond Future	11.90	Call	4,680.24000	4.68024		3,971.01000	3.97101	4,680.240	16.72	0.70	0.00	0	1,650.0
R2048	On 02/02/2023	Bond Future			11.49962	81.39566		11.59840	80.75238		15.86	0.00	0.00	0	0.0
R2048	On 04/05/2023	Bond Future			11.61109	78.49253		11.71342	77.83750		16.37	0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
R2048	On 03/08/2023	Bond Future			11.71712		80.03618		11.82316	79.36862		15.96	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			11.07254		68.69825		11.14957	68.29776		13.07	0.00	34,349,125.00	500	19,422.0
R209	On 03/11/2022	Bond Future			11.21996		66.62580		11.29963	66.21988		14.51	0.00	55,965,672.00	840	9,816.0
R209	On 03/11/2022	Bond Future	9.25	Call	16.56000		0.01656		8.97000	0.00897	16.560	13.04	0.01	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	165.76000		0.16576		111.31000	0.11131	165.760	13.07	0.08	0.00	0	8,000.0
R209	On 03/11/2022	Bond Future	10.00	Put	6,846.71000		6.84671		7,198.18000	7.19818	6,846.710	13.07	0.92	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	2,567.77000		2.56777		2,613.20000	2.61320	2,567.770	14.08	0.58	0.00	0	10,000.0
R209	On 03/11/2022	Bond Future	12.00	Put	724.14000		0.72414		629.49000	0.62949	724.140	15.85	0.22	0.00	0	8,000.0
R209	On 02/02/2023	Bond Future			11.34134		67.85454		11.42372	67.44195		14.43	0.00	0.00	0	2,066.0
R209	On 04/05/2023	Bond Future			11.46247		65.98255		11.54778	65.56255		14.76	0.00	0.00	0	0.0
R209	On 03/08/2023	Bond Future			11.57609		67.28042		11.66444	66.85241		14.39	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			224.27065		224.27065		223.54446	223.54446			0.00	0.00	0	439.0
R210	On 03/11/2022	Bond Future			224.83392		224.83392		224.09888	224.09888			0.00	0.00	0	732.0
R210	On 02/02/2023	Bond Future			229.02864		229.02864		228.28276	228.28276			0.00	0.00	0	300.0
R210	On 04/05/2023	Bond Future			230.30058		230.30058		229.54195	229.54195			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			234.87308		234.87308		234.10011	234.10011			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			10.66005		82.87482		10.73247	82.52999		9.87	0.00	1,481,718,906.78	17,879	27,866.0
R213	On 03/11/2022	Bond Future			10.83890		80.62824		10.91433	80.27901		10.88	0.00	1,484,688,411.36	18,414	31,658.0
R213	On 03/11/2022	Bond Future	9.13	Call	60.30000		0.06030		44.24000	0.04424	60.300	10.56	0.04	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	69.94000		0.06994		52.52000	0.05252	69.940	10.53	0.04	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	5,116.37000		5.11637		5,429.08000	5.42908	5,116.370	10.23	0.86	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	4,514.70000		4.51470		4,816.68000	4.81668	4,514.700	10.16	0.82	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	3,695.39000		3.69539		3,953.23000	3.95323	3,695.390	10.25	0.75	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	3,065.17000		3.06517		3,273.34000	3.27334	3,065.170	10.34	0.69	0.00	0	200.0
R213	On 02/02/2023	Bond Future			10.98909		82.11361		11.06776	81.75900		10.53	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	231.12000		0.23112		185.86000	0.18586	231.120	10.18	0.09	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	5,351.43000		5.35143		5,643.61000	5.64361	5,351.430	9.89	0.77	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	4,165.33000		4.16533		4,370.85000	4.37085	4,165.330	10.04	0.68	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	1,332.81000		1.33281		1,160.50000	1.16050	1,332.810	10.08	0.35	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	851.16000		0.85116		699.83000	0.69983	851.160	11.87	0.21	0.00	0	912.0
R213	On 04/05/2023	Bond Future			11.13375		80.11095		11.21592	79.75008		10.77	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
R213	On 03/08/2023	Bond Future	11.27311	81.68563		11.35908	81.31793		10.26	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	11.21676	66.36826		11.29369	65.95036		14.24	0.00	0.00	0	74,916.0
R214	On 03/11/2022	Bond Future	11.35580	64.11672		11.43532	63.69308		15.89	0.00	41,804,101.44	652	3,675.0
R214	On 02/02/2023	Bond Future	11.47332	65.29804		11.55550	64.86750		15.83	0.00	0.00	0	65,489.0
R214	On 04/05/2023	Bond Future	11.58422	63.23238		11.66918	62.79404		16.28	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future	11.68956	64.47571		11.77743	64.02901		15.89	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>9,382,768,358.13</b>	<b>96,707</b>	<b>1 969 260.0</b>
<b>Grand Total:</b>											<b>9,382,768,358.13</b>	<b>96,707</b>	<b>1 969 260.0</b>