



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

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

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/09/2022

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	819.18200		819.18200		819.92600	819.92600			0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	834.48200		834.48200		835.25200	835.25200			0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	851.64500		851.64500		852.43800	852.43800			0.00	0.00	0	0.0
AL37	On 03/08/2023	Index Future	869.36800		869.36800		870.18100	870.18100			0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	887.24200		887.24200		888.07200	888.07200			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	934.55900		934.55900		936.07600	936.07600			0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	952.01400		952.01400		953.57300	953.57300			0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	971.59400		971.59400		973.19400	973.19400			0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	991.81400		991.81400		993.45000	993.45000			0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,012.20500		1,012.20500		1,013.87600	1,013.87600			0.00	0.00	0	0.0
ALBI	On 03/11/2022	Index Future	820.08600		820.08600		822.08700	822.08700			0.00	0.00	0	123.0
ALBI	On 02/02/2023	Index Future	835.40300		835.40300		837.45400	837.45400			0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future	852.58500		852.58500		854.68600	854.68600			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 03/08/2023	Index Future		870.32800	870.32800		872.47500	872.47500			0.00	0.00	0	0.0
ALBI	On 02/11/2023	Index Future		888.22200	888.22200		890.41300	890.41300			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 03/11/2022	Bond Future		12.62597	71.24960		12.58735	71.42593			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		12.82178	72.59786		12.78076	72.78069			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future		12.99153	70.31368		12.94829	70.50232			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		13.16437	71.79482		13.11909	71.98811			0.00	0.00	0	0.0
ES33	On 02/11/2023	Bond Future		13.35447	69.49121		13.30717	69.68854			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 03/11/2022	Bond Future		12.90293	69.18792		12.85867	69.41897			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		13.07512	70.49855		13.02837	70.73729			0.00	0.00	0	4,769.0
ES42	On 04/05/2023	Bond Future		13.23210	67.70322		13.18299	67.94893			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		13.38681	69.13061		13.33555	69.38219			0.00	0.00	0	0.0
ES42	On 02/11/2023	Bond Future		13.55634	66.30438		13.50287	66.56122			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 03/11/2022	GOVI		808.52800	808.52800		810.49400	810.49400			0.00	0.00	0	867.0
GOVI	On 02/02/2023	GOVI		823.62900	823.62900		825.64400	825.64400			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI		840.56800	840.56800		842.63300	842.63300			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		858.06100	858.06100		860.17100	860.17100			0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI		875.70300	875.70300		877.85600	877.85600			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future		165.35323	165.35323		166.13582	166.13582			0.00	0.00	0	7,182.0
I2025	On 02/02/2023	Bond Future		166.77164	166.77164		167.57634	167.57634			0.00	0.00	0	232.0
I2025	On 04/05/2023	Bond Future		170.24297	170.24297		171.06901	171.06901			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		172.05533	172.05533		172.89997	172.89997			0.00	0.00	0	0.0
I2025	On 02/11/2023	Bond Future		175.63012	175.63012		176.49236	176.49236			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 03/11/2022	Bond Future		119.38885	119.38885		120.05497	120.05497			0.00	0.00	0	1,099.0
I2029	On 02/02/2023	Bond Future		121.64811	121.64811		122.33209	122.33209			0.00	0.00	0	728.0
I2029	On 04/05/2023	Bond Future		122.87473	122.87473		123.57620	123.57620			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
I2029	On 03/08/2023	Bond Future		125.46038	125.46038		126.17774	126.17774			0.00	0.00	0	0.0
I2029	On 02/11/2023	Bond Future		126.71510	126.71510		127.44701	127.44701			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 03/11/2022	Bond Future		111.55676	111.55676		113.17032	113.17032			0.00	0.00	0	1,415.0
I2033	On 02/02/2023	Bond Future		113.66778	113.66778		115.31686	115.31686			0.00	0.00	0	6,141.0
I2033	On 04/05/2023	Bond Future		114.64067	114.64067		116.32713	116.32713			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future		117.05302	117.05302		118.77600	118.77600			0.00	0.00	0	0.0
I2033	On 02/11/2023	Bond Future		118.04265	118.04265		119.80109	119.80109			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 03/11/2022	Bond Future		126.33154	126.33154		125.87583	125.87583			0.00	5,179,593.14	41	5,628.0
I2038	On 02/02/2023	Bond Future		126.79780	126.79780		126.33887	126.33887			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future		129.43765	129.43765		128.97282	128.97282			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future		130.17049	130.17049		129.69666	129.69666			0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future		132.87502	132.87502		132.39144	132.39144			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 03/11/2022	Bond Future		110.91091	110.91091		112.96469	112.96469			0.00	0.00	0	16,541.0
I2046	On 02/02/2023	Bond Future		113.00975	113.00975		115.10729	115.10729			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future		113.31170	113.31170		115.45580	115.45580			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future		115.69655	115.69655		117.88692	117.88692			0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future		115.97600	115.97600		118.21133	118.21133			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 03/11/2022	Bond Future		113.49628	113.49628		115.40661	115.40661			0.00	0.00	0	12,556.0
I2050	On 02/02/2023	Bond Future		113.50204	113.50204		115.45376	115.45376			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future		115.86507	115.86507		117.86058	117.86058			0.00	0.00	0	0.0
I2050	On 03/08/2023	Bond Future		116.09128	116.09128		118.12934	118.12934			0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future		118.50337	118.50337		120.58372	120.58372			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 03/11/2022	Index Future		317.06400	317.06400		319.38300	319.38300			0.00	0.00	0	702.0
IGOV	On 02/02/2023	Index Future		323.06400	323.06400		325.43200	325.43200			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future		329.78400	329.78400		332.20500	332.20500			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future		336.72200	336.72200		339.19400	339.19400			0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future		343.71800	343.71800		346.24200	346.24200			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future		6.55500	93.44500		6.59500	93.40500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future		6.65000	93.35000		6.70500	93.29500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		7.46500	92.53500		7.43500	92.56500			0.00	0.00	0	68.0
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future		7.51000	92.49000		7.61500	92.38500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future		8.12000	91.88000		8.08500	91.91500			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 15/03/2023	Jibar Tradeable Future			8.20500	91.79500		8.20500	91.79500				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.59000	91.41000		8.57500	91.42500				0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.67500	91.32500		8.66000	91.34000				0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.71500	91.28500		8.69000	91.31000				0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.74000	91.26000		8.72000	91.28000				0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.73000	91.27000		8.67000	91.33000				0.00	0.00	0	0.0
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.83500	91.16500		8.79000	91.21000				0.00	0.00	0	0.0
R186	On 03/11/2022	Bond Future			9.46960	107.44157		9.44531	107.52467			5.29	0.00	42,976,628.00	400	63,214.0
R186	On 03/11/2022	Bond Future	8.23	Call	0.17000	0.00017		0.25000	0.00025	0.170		3.83	0.00	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	2,031.42000	2.03142		1,963.55000	1.96355	2,031.420		4.81	0.88	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.62005	104.14806		9.59233	104.23751			5.57	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			9.72837	106.29400		9.69731	106.38832			5.26	0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.84183	103.20184		9.80762	103.29920			5.04	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			9.98215	105.32395		9.94466	105.42337			4.61	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future	9.15	Call	1,006.49000	1.00649		1,041.79000	1.04179	1,006.490		4.32	0.33	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	1,652.66000	1.65266		1,615.26000	1.61526	1,652.660		4.99	0.41	0.00	0	1,715.0
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 03/11/2022	Bond Future			336.35684	336.35684		336.17723	336.17723				0.00	0.00	0	831.0
R197	On 02/02/2023	Bond Future			333.81210	333.81210		333.64394	333.64394				0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			340.76180	340.76180		340.59950	340.59950				0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			338.74497	338.74497		338.58095	338.58095				0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			345.78317	345.78317		345.61580	345.61580				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 03/11/2022	Bond Future			246.41240	246.41240		247.45312	247.45312				0.00	0.00	0	6,206.0
R202	On 02/02/2023	Bond Future			246.34289	246.34289		247.41442	247.41442				0.00	0.00	0	460.0
R202	On 04/05/2023	Bond Future			251.47038	251.47038		252.57099	252.57099				0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			251.88174	251.88174		253.00703	253.00703				0.00	0.00	0	0.0
R202	On 02/11/2023	Bond Future			257.11513	257.11513		258.26387	258.26387				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 03/11/2022	Bond Future			7.38343	101.57375		7.35593	101.58213			0.40	0.00	337,631,145.00	3,324	23,207.0
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2030	On 03/11/2022	Bond Future			10.85956	88.07623		10.84028	88.16243			9.20	0.00	22,547,514.88	256	62,343.0
R2030	On 03/11/2022	Bond Future	9.70	Call	1.58000	0.00158		2.11000	0.00211	1.580		6.80	0.00	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	112.17000	0.11217		127.39000	0.12739	112.170		8.37	0.10	0.00	0	500.0

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R2030	On 03/11/2022	Bond Future	11.57	Put	276.37000	0.27637	273.51000	0.27351	276.370	11.68	0.16	0.00	0	500.0		
R2030	On 02/02/2023	Bond Future			11.01784	85.71568	10.99667	85.80742	9.80	0.00	0.00	0	5,200.0			
R2030	On 02/02/2023	Bond Future	8.81	Call	56.14000	0.05614	60.27000	0.06027	56.140	10.00	0.03	0.00	0	102.0		
R2030	On 02/02/2023	Bond Future	9.08	Call	92.39000	0.09239	98.66000	0.09866	92.390	9.82	0.05	0.00	0	388.0		
R2030	On 02/02/2023	Bond Future	9.66	Put	6,398.14000	6.39814	6,320.49000	6.32049	6,398.140	9.43	0.89	0.00	0	102.0		
R2030	On 02/02/2023	Bond Future	9.83	Call	340.33000	0.34033	358.00000	0.35800	340.330	9.39	0.14	0.00	0	388.0		
R2030	On 02/02/2023	Bond Future	9.94	Put	5,250.05000	5.25005	5,178.78000	5.17878	5,250.050	9.41	0.83	0.00	0	102.0		
R2030	On 02/02/2023	Bond Future	11.16	Put	1,755.91000	1.75591	1,723.78000	1.72378	1,755.910	10.19	0.44	0.00	0	388.0		
R2030	On 02/02/2023	Bond Future	11.35	Call	2,866.28000	2.86628	2,931.24000	2.93124	2,866.280	10.39	0.62	0.00	0	5,000.0		
R2030	On 02/02/2023	Bond Future	11.55	Call	3,433.65000	3.43365	3,503.55000	3.50355	3,433.650	10.60	0.68	0.00	0	5,000.0		
R2030	On 04/05/2023	Bond Future			11.15404	87.48317	11.13120	87.57924	9.28	0.00	0.00	0	0.0			
R2030	On 04/05/2023	Bond Future	9.03	Call	204.33000	0.20433	213.79000	0.21379	204.330	9.13	0.08	0.00	0	388.0		
R2030	On 04/05/2023	Bond Future	9.58	Call	416.56000	0.41656	433.32000	0.43332	416.560	8.89	0.14	0.00	0	150.0		
R2030	On 04/05/2023	Bond Future	9.67	Call	465.20000	0.46520	483.47000	0.48347	465.200	8.85	0.15	0.00	0	479.0		
R2030	On 04/05/2023	Bond Future	9.78	Call	534.95000	0.53495	555.27000	0.55527	534.950	8.82	0.17	0.00	0	388.0		
R2030	On 04/05/2023	Bond Future	10.00	Call	722.95000	0.72295	748.18000	0.74818	722.950	8.88	0.22	0.00	0	1,080.0		
R2030	On 04/05/2023	Bond Future	10.42	Call	1,217.09000	1.21709	1,252.99000	1.25299	1,217.090	9.05	0.32	0.00	0	479.0		
R2030	On 04/05/2023	Bond Future	10.65	Call	1,581.57000	1.58157	1,623.79000	1.62379	1,581.570	9.20	0.38	0.00	0	350.0		
R2030	On 04/05/2023	Bond Future	11.34	Put	2,260.04000	2.26004	2,224.19000	2.22419	2,260.040	9.80	0.44	0.00	0	150.0		
R2030	On 04/05/2023	Bond Future	11.62	Put	1,830.59000	1.83059	1,800.96000	1.80096	1,830.590	10.07	0.37	0.00	0	388.0		
R2030	On 04/05/2023	Bond Future	12.04	Put	1,326.21000	1.32621	1,304.37000	1.30437	1,326.210	10.49	0.29	0.00	0	1,080.0		
R2030	On 04/05/2023	Bond Future	12.50	Put	927.58000	0.92758	912.27000	0.91227	927.580	10.94	0.21	0.00	0	479.0		
R2030	On 04/05/2023	Bond Future	12.57	Put	878.23000	0.87823	863.74000	0.86374	878.230	11.01	0.20	0.00	0	350.0		
R2030	On 03/08/2023	Bond Future			11.29878	85.29828	11.27449	85.39723	8.85	0.00	0.00	0	0.0			
R2030	On 03/08/2023	Bond Future	10.40	Call	1,234.81000	1.23481	1,268.89000	1.26889	1,234.810	8.47	0.30	0.00	0	1,012.0		
R2030	On 03/08/2023	Bond Future	10.65	Call	1,595.97000	1.59597	1,636.17000	1.63617	1,595.970	8.60	0.36	0.00	0	350.0		
R2030	On 03/08/2023	Bond Future	12.59	Put	1,225.10000	1.22510	1,205.20000	1.20520	1,225.100	10.29	0.24	0.00	0	1,012.0		
R2030	On 03/08/2023	Bond Future	12.89	Put	1,005.95000	1.00595	989.56000	0.98956	1,005.950	10.57	0.21	0.00	0	350.0		
R2030	On 02/11/2023	Bond Future			11.44931	87.05229	11.42370	87.15334	8.18	0.00	0.00	0	0.0			
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2032	On 03/11/2022	Bond Future			11.33735	83.29877	11.30777	83.44688		11.19	0.00	4,914,627.43	59	172,697.0		
R2032	On 03/11/2022	Bond Future	9.31	Call	0.00000	0.00000	0.00000	0.00000	0.000	8.86	0.00	0.00	0	180.0		
R2032	On 03/11/2022	Bond Future	9.36	Call	0.00000	0.00000	0.01000	0.00001	0.000	8.83	0.00	0.00	0	454.0		
R2032	On 03/11/2022	Bond Future	9.46	Call	0.01000	0.00001	0.01000	0.00001	0.010	8.78	0.00	0.00	0	500.0		
R2032	On 03/11/2022	Bond Future	9.92	Call	0.39000	0.00039	0.59000	0.00059	0.390	8.52	0.00	0.00	0	750.0		
R2032	On 03/11/2022	Bond Future	10.11	Put	6,458.05000	6.45805	6,310.94000	6.31094	6,458.050	8.79	1.00	0.00	0	454.0		
R2032	On 03/11/2022	Bond Future	10.16	Put	6,183.84000	6.18384	6,037.27000	6.03727	6,183.840	8.93	0.99	0.00	0	180.0		
R2032	On 03/11/2022	Bond Future	10.21	Call	6.61000	0.00661	8.88000	0.00888	6.610	9.07	0.01	0.00	0	500.0		
R2032	On 03/11/2022	Bond Future	10.49	Put	4,440.92000	4.44092	4,304.84000	4.30484	4,440.920	9.86	0.95	0.00	0	454.0		
R2032	On 03/11/2022	Bond Future	10.56	Put	4,093.69000	4.09369	3,961.91000	3.96191	4,093.690	10.05	0.93	0.00	0	180.0		
R2032	On 03/11/2022	Bond Future	10.67	Call	141.76000	0.14176	166.41000	0.16641	141.760	10.34	0.11	0.00	0	750.0		
R2032	On 03/11/2022	Bond Future	11.45	Put	1,014.60000	1.01460	970.49000	0.97049	1,014.600	12.26	0.42	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 03/11/2022	Bond Future	11.55	Put	835.49000	0.83549	799.36000	0.79936	835.490	12.49	0.37	0.00	0	500.0		
R2032	On 03/11/2022	Bond Future	12.30	Put	163.49000	0.16349	158.26000	0.15826	163.490	14.04	0.09	0.00	0	750.0		
R2032	On 02/02/2023	Bond Future			11.49479	84.85454	11.46312	85.00919		11.67	0.00	0.00	0	18.0		
R2032	On 02/02/2023	Bond Future	9.31	Call	52.54000	0.05254	58.03000	0.05803	52.540	11.01	0.03	0.00	0	454.0		
R2032	On 02/02/2023	Bond Future	9.47	Call	75.45000	0.07545	82.89000	0.08289	75.450	10.97	0.04	0.00	0	500.0		
R2032	On 02/02/2023	Bond Future	9.92	Call	192.56000	0.19256	208.60000	0.20860	192.560	10.87	0.08	0.00	0	750.0		
R2032	On 02/02/2023	Bond Future	10.16	Put	7,170.99000	7.17099	7,039.26000	7.03926	7,170.990	10.81	0.88	0.00	0	454.0		
R2032	On 02/02/2023	Bond Future	10.22	Call	336.83000	0.33683	361.75000	0.36175	336.830	10.80	0.13	0.00	0	500.0		
R2032	On 02/02/2023	Bond Future	10.50	Put	5,622.67000	5.62267	5,504.81000	5.50481	5,622.670	10.97	0.81	0.00	0	454.0		
R2032	On 02/02/2023	Bond Future	10.67	Call	769.08000	0.76908	814.20000	0.81420	769.080	11.08	0.24	0.00	0	750.0		
R2032	On 02/02/2023	Bond Future	11.84	Put	1,710.97000	1.71097	1,662.24000	1.66224	1,710.970	12.41	0.38	0.00	0	500.0		
R2032	On 02/02/2023	Bond Future	12.75	Put	669.51000	0.66951	649.49000	0.64949	669.510	13.56	0.18	0.00	0	750.0		
R2032	On 04/05/2023	Bond Future			11.62827	82.43966	11.59470	82.59978		11.71	0.00	0.00	0	0.0		
R2032	On 04/05/2023	Bond Future	10.62	Call	1,078.33000	1.07833	1,126.17000	1.12617	1,078.330	11.16	0.26	0.00	0	400.0		
R2032	On 04/05/2023	Bond Future	11.37	Call	2,450.06000	2.45006	2,530.16000	2.53016	2,450.060	11.84	0.45	0.00	0	400.0		
R2032	On 04/05/2023	Bond Future	13.43	Put	783.85000	0.78385	763.62000	0.76362	783.850	14.01	0.16	0.00	0	400.0		
R2032	On 03/08/2023	Bond Future			11.76332	84.15776	11.72805	84.32207		10.80	0.00	0.00	0	2,600.0		
R2032	On 03/08/2023	Bond Future	11.90	Call	3,764.70000	3.76470	3,861.17000	3.86117	3,764.700	11.18	0.55	0.00	0	5,000.0		
R2032	On 02/11/2023	Bond Future			11.91276	81.72782	11.87584	81.89555		10.48	0.00	0.00	0	0.0		
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2035	On 03/11/2022	Bond Future			11.66035	83.69456	11.62046	83.91841		12.67	0.00	274,015,989.44	3,274	61,013.0		
R2035	On 03/11/2022	Bond Future	9.82	Call	0.16000	0.00016	0.26000	0.00026	0.160	11.39	0.00	0.00	0	582.0		
R2035	On 03/11/2022	Bond Future	10.30	Call	4.66000	0.00466	6.66000	0.00666	4.660	11.41	0.01	0.00	0	976.0		
R2035	On 03/11/2022	Bond Future	10.57	Put	6,472.99000	6.47299	6,257.41000	6.25741	6,472.990	11.71	0.98	0.00	0	582.0		
R2035	On 03/11/2022	Bond Future	10.99	Put	4,074.51000	4.07451	3,889.79000	3.88979	4,074.510	12.26	0.88	0.00	0	582.0		
R2035	On 03/11/2022	Bond Future	11.05	Call	244.44000	0.24444	290.68000	0.29068	244.440	12.35	0.15	0.00	0	976.0		
R2035	On 03/11/2022	Bond Future	12.68	Put	132.49000	0.13249	123.95000	0.12395	132.490	15.01	0.07	0.00	0	976.0		
R2035	On 02/02/2023	Bond Future			11.81542	85.25777	11.77317	85.48958		13.30	0.00	0.00	0	107,181.0		
R2035	On 02/02/2023	Bond Future	9.81	Call	80.13000	0.08013	90.35000	0.09035	80.130	12.13	0.03	0.00	0	582.0		
R2035	On 02/02/2023	Bond Future	9.89	Call	97.11000	0.09711	109.10000	0.10910	97.110	12.13	0.04	0.00	0	388.0		
R2035	On 02/02/2023	Bond Future	10.30	Call	239.47000	0.23947	264.51000	0.26451	239.470	12.14	0.09	0.00	0	976.0		
R2035	On 02/02/2023	Bond Future	10.64	Call	475.28000	0.47528	517.68000	0.51768	475.280	12.29	0.15	0.00	0	388.0		
R2035	On 02/02/2023	Bond Future	10.66	Put	7,189.14000	7.18914	7,000.99000	7.00099	7,189.140	12.31	0.84	0.00	0	582.0		
R2035	On 02/02/2023	Bond Future	11.05	Call	993.36000	0.99336	1,064.71000	1.06471	993.360	12.70	0.27	0.00	0	976.0		
R2035	On 02/02/2023	Bond Future	11.06	Put	5,301.13000	5.30113	5,141.46000	5.14146	5,301.130	12.72	0.73	0.00	0	582.0		
R2035	On 02/02/2023	Bond Future	11.98	Put	2,367.02000	2.36702	2,279.01000	2.27901	2,367.020	13.99	0.43	0.00	0	388.0		
R2035	On 02/02/2023	Bond Future	13.22	Put	696.78000	0.69678	667.91000	0.66791	696.780	15.77	0.16	0.00	0	976.0		
R2035	On 04/05/2023	Bond Future			11.94108	82.50764	11.89669	82.74660		13.46	0.00	0.00	0	0.0		
R2035	On 04/05/2023	Bond Future	9.85	Call	279.06000	0.27906	301.60000	0.30160	279.060	12.51	0.08	0.00	0	388.0		
R2035	On 04/05/2023	Bond Future	10.42	Call	634.75000	0.63475	678.05000	0.67805	634.750	12.49	0.16	0.00	0	491.0		
R2035	On 04/05/2023	Bond Future	10.60	Call	815.78000	0.81578	867.98000	0.86798	815.780	12.57	0.19	0.00	0	388.0		
R2035	On 04/05/2023	Bond Future	11.17	Call	1,685.52000	1.68552	1,771.59000	1.77159	1,685.520	13.08	0.33	0.00	0	491.0		

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 Inter
R2035	On	04/05/2023	Bond Future	12.46	Put	2,478.19000	2.47819	2,400.71000	2.40071	2,478.190	14.72	0.36	0.00	0	388.0	
R2035	On	04/05/2023	Bond Future	13.18	Put	1,476.59000	1.47659	1,427.74000	1.42774	1,476.590	15.65	0.24	0.00	0	491.0	
R2035	On	03/08/2023	Bond Future			12.06968	84.22690	12.02331	84.47164		12.52	0.00	0.00	0	0.0	
R2035	On	02/11/2023	Bond Future			12.21320	81.45319	12.16487	81.70303		12.37	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	03/11/2022	Bond Future			11.79573	79.80998	11.75549	80.03785		13.50	0.00	22,506,414.36	282	60,747.0	
R2037	On	02/02/2023	Bond Future			11.93969	77.04466	11.89720	77.28041		14.97	0.00	0.00	0	76,247.0	
R2037	On	02/02/2023	Bond Future	11.10	Call	925.72000	0.92572	993.96000	0.99396	925.720	14.37	0.25	0.00	0	636.0	
R2037	On	02/02/2023	Bond Future	11.97	Put	2,766.46000	2.76646	2,667.87000	2.66787	2,766.460	15.74	0.47	0.00	0	636.0	
R2037	On	04/05/2023	Bond Future			12.06567	78.63406	12.02112	78.87691		14.43	0.00	0.00	0	0.0	
R2037	On	04/05/2023	Bond Future	11.03	Call	1,241.54000	1.24154	1,312.40000	1.31240	1,241.540	13.63	0.26	0.00	0	400.0	
R2037	On	04/05/2023	Bond Future	11.78	Call	2,808.43000	2.80843	2,927.44000	2.92744	2,808.430	14.47	0.45	0.00	0	400.0	
R2037	On	04/05/2023	Bond Future	13.73	Put	1,102.62000	1.10262	1,065.34000	1.06534	1,102.620	17.18	0.18	0.00	0	400.0	
R2037	On	03/08/2023	Bond Future			12.19696	76.01468	12.15047	76.26337		14.17	0.00	0.00	0	0.0	
R2037	On	02/11/2023	Bond Future			12.32871	77.57787	12.28040	77.83169		13.29	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	03/11/2022	Bond Future			11.87368	81.52890	11.82819	81.80491		14.27	0.00	20,219,167.20	248	61,195.0	
R2040	On	03/11/2022	Bond Future	10.60	Call	9.30000	0.00930	13.28000	0.01328	9.300	12.90	0.01	93,098.35	133	1,467.0	
R2040	On	03/11/2022	Bond Future	10.70	Call	17.56000	0.01756	24.33000	0.02433	17.560	13.02	0.02	0.00	0	1,078.0	
R2040	On	03/11/2022	Bond Future	11.20	Call	211.82000	0.21182	259.23000	0.25923	211.820	13.74	0.12	0.00	0	1,078.0	
R2040	On	03/11/2022	Bond Future	11.30	Call	310.17000	0.31017	372.33000	0.37233	310.170	13.91	0.17	1,807,840.14	133	1,467.0	
R2040	On	03/11/2022	Bond Future	12.52	Put	384.85000	0.38485	353.93000	0.35393	384.850	16.18	0.17	0.00	0	1,078.0	
R2040	On	02/02/2023	Bond Future			12.01338	78.54535	11.96549	78.83018		15.85	0.00	0.00	0	64,691.0	
R2040	On	02/02/2023	Bond Future	10.21	Call	143.99000	0.14399	162.71000	0.16271	143.990	14.45	0.05	0.00	0	388.0	
R2040	On	02/02/2023	Bond Future	10.96	Call	664.87000	0.66487	726.80000	0.72680	664.870	14.72	0.19	0.00	0	388.0	
R2040	On	02/02/2023	Bond Future	11.19	Call	996.12000	0.99612	1,078.40000	1.07840	996.120	14.99	0.25	0.00	0	621.0	
R2040	On	02/02/2023	Bond Future	12.07	Put	2,859.84000	2.85984	2,741.89000	2.74189	2,859.840	16.40	0.46	0.00	0	621.0	
R2040	On	02/02/2023	Bond Future	12.27	Put	2,374.58000	2.37458	2,273.42000	2.27342	2,374.580	16.75	0.40	0.00	0	388.0	
R2040	On	04/05/2023	Bond Future			12.13549	80.16588	12.08538	80.45890		15.28	0.00	0.00	0	0.0	
R2040	On	04/05/2023	Bond Future	10.17	Call	376.29000	0.37629	408.67000	0.40867	376.290	14.19	0.10	0.00	0	388.0	
R2040	On	04/05/2023	Bond Future	10.73	Call	826.49000	0.82649	886.58000	0.88658	826.490	14.18	0.18	0.00	0	486.0	
R2040	On	04/05/2023	Bond Future	10.92	Call	1,077.01000	1.07701	1,149.80000	1.14980	1,077.010	14.34	0.22	0.00	0	388.0	
R2040	On	04/05/2023	Bond Future	11.48	Call	2,118.41000	2.11841	2,233.30000	2.23330	2,118.410	14.93	0.36	0.00	0	486.0	
R2040	On	04/05/2023	Bond Future	12.78	Put	2,503.24000	2.50324	2,414.61000	2.41461	2,503.240	16.81	0.34	0.00	0	388.0	
R2040	On	04/05/2023	Bond Future	13.45	Put	1,568.31000	1.56831	1,510.00000	1.51000	1,568.310	17.80	0.23	0.00	0	486.0	
R2040	On	03/08/2023	Bond Future			12.26250	77.32804	12.21026	77.62802		15.05	0.00	0.00	0	0.0	
R2040	On	02/11/2023	Bond Future			12.38941	78.91822	12.33517	79.22439		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	03/11/2022	Bond Future			11.86022	78.39473	11.81444	78.67667		15.10	0.00	16,149,314.38	206	73,559.0	

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
R2044	On 03/11/2022	Bond Future	10.60	Call	10.00000	0.01000		14.27000	0.01427	10.000	13.66	0.01	178,194.65	253	1,647.0	
R2044	On 03/11/2022	Bond Future	11.30	Call	329.79000	0.32979		395.33000	0.39533	329.790	14.72	0.17	3,429,257.04	253	1,647.0	
R2044	On 02/02/2023	Bond Future			11.99203	75.47787		11.94391	75.76855		16.80	0.00	0.00	0	31,719.0	
R2044	On 02/02/2023	Bond Future	11.20	Call	1,065.53000	1.06553		1,152.56000	1.15256	1,065.530	15.91	0.26	0.00	0	1,300.0	
R2044	On 02/02/2023	Bond Future	11.90	Call	2,771.17000	2.77117		2,928.05000	2.92805	2,771.170	17.07	0.49	0.00	0	1,300.0	
R2044	On 02/02/2023	Bond Future	12.00	Put	3,037.69000	3.03769		2,913.19000	2.91319	3,037.690	17.25	0.48	0.00	0	4,000.0	
R2044	On 04/05/2023	Bond Future			12.10679	77.03518		12.05651	77.33404		16.22	0.00	0.00	0	0.0	
R2044	On 04/05/2023	Bond Future	11.75	Put	5,081.38000	5.08138		4,923.75000	4.92375	5,081.380	16.22	0.56	0.00	0	4,115.0	
R2044	On 04/05/2023	Bond Future	12.00	Put	4,282.98000	4.28298		4,144.41000	4.14441	4,282.980	16.60	0.50	0.00	0	4,115.0	
R2044	On 03/08/2023	Bond Future			12.22582	74.25737		12.17347	74.56322		16.00	0.00	0.00	0	0.0	
R2044	On 02/11/2023	Bond Future			12.34437	75.78440		12.29005	76.09662		15.03	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 03/11/2022	Bond Future			11.78208	77.32331		11.73606	77.61409		15.65	0.00	16,083,248.48	208	247,887.0	
R2048	On 03/11/2022	Bond Future	10.60	Call	15.23000	0.01523		21.37000	0.02137	15.230	14.16	0.01	75,626.22	76	874.0	
R2048	On 03/11/2022	Bond Future	11.30	Call	428.78000	0.42878		508.74000	0.50874	428.780	15.26	0.21	1,227,607.06	76	874.0	
R2048	On 02/02/2023	Bond Future			11.90662	78.80435		11.85828	79.10408		16.48	0.00	0.00	0	0.0	
R2048	On 02/02/2023	Bond Future	10.40	Call	272.71000	0.27271		304.66000	0.30466	272.710	15.06	0.09	18,598,944.85	2,700	0.0	
R2048	On 02/02/2023	Bond Future	11.00	Call	918.75000	0.91875		0.00000	0.00000	918.750	15.67	0.23	45,509,796.45	2,542	2,542.0	
R2048	On 02/02/2023	Bond Future	11.10	Call	1,091.97000	1.09197		1,180.90000	1.18090	1,091.970	15.83	0.26	54,777,714.29	2,700	0.0	
R2048	On 02/02/2023	Bond Future	11.70	Call	2,541.72000	2.54172		0.00000	0.00000	2,541.720	16.84	0.45	90,859,628.77	2,542	2,542.0	
R2048	On 04/05/2023	Bond Future			12.01455	75.96580		11.96407	76.27387		16.83	0.00	0.00	0	0.0	
R2048	On 03/08/2023	Bond Future			12.12708	77.51123		12.07455	77.82647		15.72	0.00	0.00	0	0.0	
R2048	On 02/11/2023	Bond Future			12.24088	74.68235		12.18637	75.00415		15.62	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 03/11/2022	Bond Future			11.65136	64.46936		11.61080	64.66782		14.28	0.00	8,252,078.08	128	19,095.0	
R209	On 03/11/2022	Bond Future	9.25	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.89	0.00	0.00	0	6,000.0	
R209	On 03/11/2022	Bond Future	10.00	Call	0.53000	0.00053		0.83000	0.00083	0.530	12.82	0.00	0.00	0	7,750.0	
R209	On 03/11/2022	Bond Future	10.00	Put	8,837.92000	8.83792		8,639.76000	8.63976	8,837.920	12.82	1.00	0.00	0	6,000.0	
R209	On 03/11/2022	Bond Future	10.90	Call	118.40000	0.11840		145.21000	0.14521	118.400	13.67	0.09	0.00	0	1,300.0	
R209	On 03/11/2022	Bond Future	11.00	Put	3,474.70000	3.47470		3,312.51000	3.31251	3,474.700	13.83	0.87	0.00	0	6,000.0	
R209	On 03/11/2022	Bond Future	11.50	Call	862.31000	0.86231		962.74000	0.96274	862.310	14.75	0.41	0.00	0	1,300.0	
R209	On 03/11/2022	Bond Future	12.00	Put	589.66000	0.58966		548.96000	0.54896	589.660	15.70	0.29	0.00	0	7,750.0	
R209	On 02/02/2023	Bond Future			11.78532	65.67350		11.74267	65.87854		15.04	0.00	0.00	0	2,066.0	
R209	On 04/05/2023	Bond Future			11.89904	63.87258		11.85445	64.08365		15.20	0.00	0.00	0	1,250.0	
R209	On 04/05/2023	Bond Future	10.00	Call	322.95000	0.32295		348.01000	0.34801	322.950	14.12	0.10	0.00	0	7,500.0	
R209	On 04/05/2023	Bond Future	11.00	Put	5,708.82000	5.70882		5,566.58000	5.56658	5,708.820	14.56	0.71	0.00	0	7,500.0	
R209	On 04/05/2023	Bond Future	12.50	Put	2,019.74000	2.01974		1,955.35000	1.95535	2,019.740	16.67	0.34	0.00	0	7,500.0	
R209	On 03/08/2023	Bond Future			12.01256	65.20371		11.96621	65.41980		14.19	0.00	0.00	0	0.0	
R209	On 02/11/2023	Bond Future			12.13569	63.39259		12.08759	63.61321		13.97	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	

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 Inter
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	03/11/2022			Bond Future	227.33558	227.33558		227.44758	227.44758			0.00	0.00	0	430.0
R210	On	02/02/2023			Bond Future	231.63743	231.63743		231.76179	231.76179			0.00	0.00	0	300.0
R210	On	04/05/2023			Bond Future	233.35002	233.35002		233.48301	233.48301			0.00	0.00	0	0.0
R210	On	03/08/2023			Bond Future	238.26075	238.26075		238.39872	238.39872			0.00	0.00	0	0.0
R210	On	02/11/2023			Bond Future	239.99076	239.99076		240.13064	240.13064			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	03/11/2022			Bond Future	11.21493	78.90670		11.19063	79.01649		10.57	0.00	0.00	0	33,632.0
R213	On	03/11/2022	9.13	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000	7.84	0.00	0.00	0	200.0
R213	On	03/11/2022	9.19	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000	7.78	0.00	0.00	0	476.0
R213	On	03/11/2022	9.84	Put	Bond Future	6,538.31000	6.53831	6,428.57000	6.42857	6,538.310	7.15	1.00	0.00	0.00	0	476.0
R213	On	03/11/2022	9.98	Put	Bond Future	5,841.36000	5.84136	5,731.71000	5.73171	5,841.360	7.02	1.00	0.00	0.00	0	200.0
R213	On	03/11/2022	10.19	Put	Bond Future	4,813.91000	4.81391	4,705.70000	4.70570	4,813.910	7.73	0.99	0.00	0.00	0	476.0
R213	On	03/11/2022	10.37	Put	Bond Future	3,965.12000	3.96512	3,861.72000	3.86172	3,965.120	8.43	0.97	0.00	0.00	0	200.0
R213	On	02/02/2023			Bond Future	11.37796	80.38045		11.35173	80.49582		10.90	0.00	0.00	0	0.0
R213	On	02/02/2023	9.16	Call	Bond Future	49.83000	0.04983	54.25000	0.05425	49.830	10.66	0.03	0.00	0.00	0	476.0
R213	On	02/02/2023	10.01	Put	Bond Future	6,575.38000	6.57538	6,476.77000	6.47677	6,575.380	10.24	0.89	0.00	0.00	0	476.0
R213	On	02/02/2023	10.35	Put	Bond Future	5,176.88000	5.17688	5,088.58000	5.08858	5,176.880	10.39	0.81	0.00	0.00	0	476.0
R213	On	02/02/2023	10.43	Call	Bond Future	558.40000	0.55840	588.27000	0.58827	558.400	10.43	0.21	0.00	0.00	0	912.0
R213	On	02/02/2023	12.20	Put	Bond Future	940.37000	0.94037	918.34000	0.91834	940.370	12.31	0.26	0.00	0.00	0	912.0
R213	On	04/05/2023			Bond Future	11.50864	78.48153		11.48070	78.60148		10.84	0.00	0.00	0	0.0
R213	On	03/08/2023			Bond Future	11.64360	80.11650		11.61415	80.23977		9.97	0.00	0.00	0	0.0
R213	On	02/11/2023			Bond Future	11.79843	78.21016		11.76756	78.33594		9.65	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	03/11/2022			Bond Future	11.78410	61.88685		11.73828	62.11941		15.62	0.00	7,921,516.80	128	24,788.0
R214	On	02/02/2023			Bond Future	11.91400	63.04271		11.86593	63.28245		16.47	0.00	0.00	0	64,507.0
R214	On	02/02/2023	11.10	Call	Bond Future	862.72000	0.86272	933.28000	0.93328	862.720	15.81	0.26	0.00	0.00	0	1,600.0
R214	On	02/02/2023	11.80	Call	Bond Future	2,257.54000	2.25754	2,385.38000	2.38538	2,257.540	17.00	0.48	0.00	0.00	0	1,600.0
R214	On	04/05/2023			Bond Future	12.01866	61.04092		11.96858	61.28730		16.74	0.00	0.00	0	0.0
R214	On	03/08/2023			Bond Future	12.12456	62.31280		12.07258	62.56496		15.64	0.00	0.00	0	0.0
R214	On	02/11/2023			Bond Future	12.24116	60.29425		12.18732	60.55158		15.50	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

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 :											994,954,945.01	19,962	1 502 653.0
Grand Total:											994,954,945.01	19,962	1 502 653.0