



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: 07/10/2022

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 03/11/2022	Index Future	825.20900	825.20900		826.09600	826.09600				0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	840.65800	840.65800		841.57500	841.57500				0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	857.97700	857.97700		858.92100	858.92100				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	875.92100	875.92100		876.88700	876.88700				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	894.22100	894.22100		895.20900	895.20900				0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	943.46500	943.46500		943.56200	943.56200				0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	961.12700	961.12700		961.24200	961.24200				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	980.92800	980.92800		981.05400	981.05400				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,001.44300	1,001.44300		1,001.57500	1,001.57500				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,022.36700	1,022.36700		1,022.50200	1,022.50200				0.00	0.00	0	0.00
ALBI	On 03/11/2022	Index Future	827.18100	827.18100		827.17100	827.17100				0.00	0.00	0	123.00
ALBI	On 02/02/2023	Index Future	842.66600	842.66600		842.67100	842.67100				0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	860.02600	860.02600		860.03900	860.03900				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 03/08/2023	Index Future	878.01300	878.01300		878.02900	878.02900			0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	896.35800	896.35800		896.37400	896.37400			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/11/2022	Bond Future	12.50835	71.78855		12.51071	71.77768			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.69831	73.15018		12.70050	73.14033			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.86225	70.87978		12.86438	70.87040			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	13.02778	72.38015		13.02995	72.37080			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	13.20611	70.11276		13.20837	70.10323			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 03/11/2022	Bond Future	12.77682	69.84969		12.78405	69.81147			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.94327	71.17549		12.95056	71.13777			0.00	0.00	0	4,769.00
ES42	On 04/05/2023	Bond Future	13.09433	68.39634		13.10179	68.35850			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	13.24205	69.84518		13.24976	69.80680			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	13.40054	67.05743		13.40857	67.01827			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	815.55600	815.55600		815.54600	815.54600			0.00	0.00	0	854.00
GOVI	On 02/02/2023	GOVI	830.82400	830.82400		830.82700	830.82700			0.00	0.00	0	0.00
GOVI	On 04/05/2023	GOVI	847.94100	847.94100		847.95100	847.95100			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	865.67500	865.67500		865.68800	865.68800			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	883.76100	883.76100		883.77600	883.77600			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	165.80141	165.80141		165.70019	165.70019			0.00	624,573,911.47	3,767	3,315.00
I2025	On 02/02/2023	Bond Future	167.23723	167.23723		167.13667	167.13667			0.00	3,511,981.83	21	3,967.00
I2025	On 04/05/2023	Bond Future	170.72401	170.72401		170.62286	170.62286			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	172.56822	172.56822		172.46473	172.46473			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	176.21164	176.21164		176.10604	176.10604			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 03/11/2022	Bond Future	119.48459	119.48459		119.14980	119.14980			0.00	22,343,618.33	187	1,086.00
I2029	On 02/02/2023	Bond Future	121.75092	121.75092		121.41175	121.41175			0.00	0.00	0	912.00
I2029	On 04/05/2023	Bond Future	122.98589	122.98589		122.64053	122.64053			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 03/08/2023	Bond Future	125.58665		125.58665		125.23439	125.23439			0.00	0.00	0	0.00
I2029	On 02/11/2023	Bond Future	126.88977		126.88977		126.52899	126.52899			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/11/2022	Bond Future	113.12152		113.12152		113.38203	113.38203			0.00	34,728,306.64	307	1,138.00
I2033	On 02/02/2023	Bond Future	115.26711		115.26711		115.53450	115.53450			0.00	34,695,400.11	301	6,442.00
I2033	On 04/05/2023	Bond Future	116.27908		116.27908		116.55290	116.55290			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	118.73798		118.73798		119.01798	119.01798			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	119.80584		119.80584		120.09083	120.09083			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/11/2022	Bond Future	126.97931		126.97931		127.54746	127.54746			0.00	238,975,061.42	1,882	3,892.00
I2038	On 02/02/2023	Bond Future	127.46503		127.46503		128.04600	128.04600			0.00	0.00	0	1,875.00
I2038	On 04/05/2023	Bond Future	130.12336		130.12336		130.71736	130.71736			0.00	0.00	0	0.00
I2038	On 03/08/2023	Bond Future	130.88858		130.88858		131.49479	131.49479			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	133.65202		133.65202		134.27112	134.27112			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/11/2022	Bond Future	111.88852		111.88852		111.47790	111.47790			0.00	45,650,516.16	408	16,138.00
I2046	On 02/02/2023	Bond Future	114.01072		114.01072		113.59420	113.59420			0.00	0.00	0	400.00
I2046	On 04/05/2023	Bond Future	114.34040		114.34040		113.91588	113.91588			0.00	0.00	0	0.00
I2046	On 03/08/2023	Bond Future	116.75878		116.75878		116.32567	116.32567			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	117.10530		117.10530		116.66148	116.66148			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/11/2022	Bond Future	117.24272		117.24272		115.73225	115.73225			0.00	168,126,060.48	1,434	11,145.00
I2050	On 02/02/2023	Bond Future	117.32557		117.32557		115.78818	115.78818			0.00	168,244,867.38	1,434	1,434.00
I2050	On 04/05/2023	Bond Future	119.77205		119.77205		118.20368	118.20368			0.00	0.00	0	0.00
I2050	On 03/08/2023	Bond Future	120.09695		120.09695		118.49545	118.49545			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	122.63267		122.63267		120.99730	120.99730			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/11/2022	Index Future	319.45900		319.45900		318.70400	318.70400			0.00	0.00	0	702.00
IGOV	On 02/02/2023	Index Future	325.51900		325.51900		324.75400	324.75400			0.00	0.00	0	0.00
IGOV	On 04/05/2023	Index Future	332.30200		332.30200		331.52500	331.52500			0.00	0.00	0	0.00
IGOV	On 03/08/2023	Index Future	339.32800		339.32800		338.53500	338.53500			0.00	0.00	0	0.00
IGOV	On 02/11/2023	Index Future	346.49100		346.49100		345.68100	345.68100			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future	6.47500		93.52500		6.47500	93.52500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.53000		93.47000		6.52000	93.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.34000		92.66000		6.45500	93.54500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.38000		92.62000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.86000		92.14000		7.81000	92.19000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.91500	92.08500		7.85500	92.14500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.18000	91.82000		8.10000	91.90000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.27000	91.73000		8.20500	91.79500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.24500	91.75500		8.18500	91.81500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.35500	91.64500		8.24500	91.75500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.32000	91.68000		8.14000	91.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.36500	91.63500		8.26500	91.73500			0.00	0.00	0	0.00
R186	On 03/11/2022	Bond Future			9.24023	108.22962		9.20647	108.34624		6.01	0.00	108,229,620.00	1,000	64,222.00
R186	On 03/11/2022	Bond Future	8.23	Call	0.31000	0.00031		0.55000	0.00055	0.310	3.85	0.00	0.00	0	4,310.00
R186	On 03/11/2022	Bond Future	8.91	Put	1,369.50000	1.36950	1,291.62000	1.29162	1,369.500		5.40	0.76	0.00	0	4,310.00
R186	On 02/02/2023	Bond Future			9.37101	104.95517		9.33400	105.07579		6.38	0.00	329,769,144.14	3,142	3,142.00
R186	On 04/05/2023	Bond Future			9.45730	107.12088		9.41685	107.24499		5.61	0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			9.54293	104.05650		9.49875	104.18359		5.45	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			9.64157	106.23170		9.59318	106.36151		4.68	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	1,388.72000	1.38872	1,444.24000	1.44424	1,388.720		4.49	0.40	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	1,374.36000	1.37436	1,332.42000	1.33242	1,374.360		5.20	0.35	0.00	0	1,715.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			335.70851	335.70851		335.77023	335.77023			0.00	26,185,263.78	78	753.00
R197	On 02/02/2023	Bond Future			333.16639	333.16639		333.23476	333.23476			0.00	26,320,144.81	79	79.00
R197	On 04/05/2023	Bond Future			340.11374	340.11374		340.18662	340.18662			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			338.13356	338.13356		338.20779	338.20779			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			345.27327	345.27327		345.34922	345.34922			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/11/2022	Bond Future			248.58947	248.58947		247.92834	247.92834			0.00	20,135,747.07	81	6,133.00
R202	On 02/02/2023	Bond Future			248.57240	248.57240		247.90247	247.90247			0.00	20,134,364.40	81	541.00
R202	On 04/05/2023	Bond Future			253.75464	253.75464		253.07316	253.07316			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			254.24836	254.24836		253.55258	253.55258			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			259.61651	259.61651		258.90620	258.90620			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/11/2022	Bond Future			7.23122	101.62016		7.24722	101.61528		0.39	0.00	0.00	0	11,802.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/11/2022	Bond Future			10.69392	88.82039		10.69085	88.83426		9.72	0.00	222,050,975.00	2,500	64,278.00
R2030	On 03/11/2022	Bond Future	9.70	Call	0.08000	0.00008		0.10000	0.00010	0.080	5.34	0.00	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	10.20	Call	101.27000	0.10127		109.53000	0.10953	101.270	7.63	0.11	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 03/11/2022	Bond Future	11.57	Put	114.51000	0.11451		121.70000	0.12170	114.510	12.00	0.09	0.00	0	500.00
R2030	On 02/02/2023	Bond Future			10.84289	86.47760		10.83933	86.49320		10.75	0.00	0.00	0	5,200.00
R2030	On 02/02/2023	Bond Future	8.81	Call	111.63000	0.11163		114.83000	0.11483	111.630	10.99	0.05	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	173.31000	0.17331		177.68000	0.17768	173.310	10.80	0.07	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	5,803.41000	5.80341		5,795.60000	5.79560	5,803.410	10.38	0.84	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	543.83000	0.54383		552.92000	0.55292	543.830	10.33	0.20	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	4,718.62000	4.71862		4,713.05000	4.71305	4,718.620	10.35	0.77	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	1,548.32000	1.54832		1,551.15000	1.55115	1,548.320	11.14	0.39	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	11.35	Call	3,459.20000	3.45920		3,478.17000	3.47817	3,459.200	11.34	0.67	0.00	0	5,000.00
R2030	On 02/02/2023	Bond Future	11.55	Call	4,060.71000	4.06071		4,080.03000	4.08003	4,060.710	11.56	0.72	0.00	0	5,000.00
R2030	On 04/05/2023	Bond Future			10.96949	88.26336		10.96555	88.28012		10.34	0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future	9.03	Call	396.70000	0.39670		402.05000	0.40205	396.700	10.34	0.12	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	716.29000	0.71629		724.10000	0.72410	716.290	10.08	0.20	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	785.24000	0.78524		793.50000	0.79350	785.240	10.04	0.21	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	876.76000	0.87676		885.57000	0.88557	876.760	9.98	0.23	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	1,086.28000	1.08628		1,096.22000	1.09622	1,086.280	9.88	0.28	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	1,675.43000	1.67543		1,687.83000	1.68783	1,675.430	10.00	0.38	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	2,081.42000	2.08142		2,095.07000	2.09507	2,081.420	10.10	0.44	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	2,097.15000	2.09715		2,097.05000	2.09705	2,097.150	10.63	0.40	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	1,705.51000	1.70551		1,706.21000	1.70621	1,705.510	10.90	0.34	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	1,247.84000	1.24784		1,249.34000	1.24934	1,247.840	11.32	0.26	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	883.60000	0.88360		885.52000	0.88552	883.600	11.79	0.19	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	838.38000	0.83838		840.33000	0.84033	838.380	11.86	0.19	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			11.10210	86.10368		11.09787	86.12110		9.48	0.00	0.00	0	0.00
R2030	On 03/08/2023	Bond Future	10.40	Call	1,643.10000	1.64310		1,653.73000	1.65373	1,643.100	9.10	0.36	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	2,059.85000	2.05985		2,071.75000	2.07175	2,059.850	9.24	0.41	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	1,155.65000	1.15565		1,156.01000	1.15601	1,155.650	10.94	0.22	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	955.15000	0.95515		955.81000	0.95581	955.150	11.23	0.19	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			11.23471	87.90374		11.23025	87.92155		7.83	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 03/11/2022	Bond Future			11.16237	84.18010		11.15925	84.19593		12.08	0.00	4,293,185.10	51	171,096.00
R2032	On 03/11/2022	Bond Future	9.31	Call	0.00000	0.00000		0.01000	0.00001	0.000	9.74	0.00	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	0.01000	0.00001		0.01000	0.00001	0.010	9.67	0.00	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	9.46	Call	0.01000	0.00001		0.02000	0.00002	0.010	9.53	0.00	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	9.92	Call	0.49000	0.00049		0.63000	0.00063	0.490	8.89	0.00	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	10.11	Put	5,576.15000	5.57615		5,560.77000	5.56077	5,576.150	8.62	1.00	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	5,301.12000	5.30112		5,285.88000	5.28588	5,301.120	8.56	1.00	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.21	Call	3.86000	0.00386		4.64000	0.00464	3.860	8.49	0.01	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	10.49	Put	3,558.14000	3.55814		3,547.93000	3.54793	3,558.140	9.43	0.94	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	3,218.31000	3.21831		3,210.40000	3.21040	3,218.310	9.72	0.91	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.67	Call	169.58000	0.16958		181.73000	0.18173	169.580	10.18	0.14	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	11.45	Put	565.19000	0.56519		578.93000	0.57893	565.190	12.64	0.30	0.00	0	7,500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 03/11/2022	Bond Future	11.55	Put	444.75000		0.44475		458.02000	0.45802	444.750	12.91	0.25	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	12.30	Put	61.25000		0.06125		66.40000	0.06640	61.250	14.74	0.04	0.00	0	750.00
R2032	On 02/02/2023	Bond Future			11.31129		85.75602		11.30775	85.77354		12.82	0.00	0.00	0	18.00
R2032	On 02/02/2023	Bond Future	9.31	Call	112.44000		0.11244		115.75000	0.11575	112.440	12.15	0.05	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	153.74000		0.15374		157.90000	0.15790	153.740	12.11	0.06	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	9.92	Call	345.56000		0.34556		352.79000	0.35279	345.560	12.00	0.12	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	6,477.56000		6.47756		6,469.26000	6.46926	6,477.560	11.94	0.83	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.22	Call	560.21000		0.56021		569.96000	0.56996	560.210	11.93	0.18	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.50	Put	5,030.08000		5.03008		5,025.15000	5.02515	5,030.080	12.10	0.74	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	1,134.09000		1.13409		1,148.38000	1.14838	1,134.090	12.22	0.31	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	11.84	Put	1,518.30000		1.51830		1,522.64000	1.52264	1,518.300	13.58	0.33	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	604.60000		0.60460		609.14000	0.60914	604.600	14.76	0.15	0.00	0	750.00
R2032	On 04/05/2023	Bond Future			11.43601		83.36238		11.43214	83.38110		13.02	0.00	0.00	0	0.00
R2032	On 04/05/2023	Bond Future	10.62	Call	1,542.90000		1.54290		1,555.57000	1.55557	1,542.900	12.31	0.32	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	11.37	Call	3,090.03000		3.09003		3,107.22000	3.10722	3,090.030	12.89	0.50	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	13.43	Put	787.48000		0.78748		790.04000	0.79004	787.480	15.29	0.15	0.00	0	400.00
R2032	On 03/08/2023	Bond Future			11.56059		85.10821		11.55649	85.12758		11.42	0.00	0.00	0	2,600.00
R2032	On 03/08/2023	Bond Future	11.90	Call	4,446.49000		4.44649		4,463.83000	4.46383	4,446.490	11.81	0.59	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			11.69447		82.72620		11.69017	82.74603		9.92	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 03/11/2022	Bond Future			11.52644		84.44951		11.54354	84.35255		13.90	0.00	42,224,755.00	500	63,733.00
R2035	On 03/11/2022	Bond Future	9.82	Call	0.26000		0.00026		0.30000	0.00030	0.260	12.70	0.00	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.30	Call	7.01000		0.00701		7.38000	0.00738	7.010	12.59	0.01	0.00	0	976.00
R2035	On 03/11/2022	Bond Future	10.57	Put	5,725.44000		5.72544		5,823.11000	5.82311	5,725.440	12.63	0.97	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	3,372.22000		3.37222		3,467.24000	3.46724	3,372.220	13.11	0.84	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	11.05	Call	309.95000		0.30995		306.74000	0.30674	309.950	13.19	0.19	0.00	0	976.00
R2035	On 03/11/2022	Bond Future	12.68	Put	55.30000		0.05530		64.90000	0.06490	55.300	15.90	0.04	0.00	0	976.00
R2035	On 02/02/2023	Bond Future			11.67525		86.03049		11.69281	85.93311		14.67	0.00	0.00	0	108,831.00
R2035	On 02/02/2023	Bond Future	9.81	Call	154.86000		0.15486		152.52000	0.15252	154.860	13.45	0.06	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	182.75000		0.18275		179.95000	0.17995	182.750	13.45	0.07	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	398.96000		0.39896		392.52000	0.39252	398.960	13.47	0.13	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	702.22000		0.70222		690.78000	0.69078	702.220	13.48	0.20	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	6,646.17000		6.64617		6,731.76000	6.73176	6,646.170	13.48	0.80	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	1,319.24000		1.31924		1,298.83000	1.29883	1,319.240	13.79	0.32	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	4,856.81000		4.85681		4,933.53000	4.93353	4,856.810	13.80	0.68	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	2,142.29000		2.14229		2,192.76000	2.19276	2,142.290	15.01	0.39	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	635.40000		0.63540		657.57000	0.65757	635.400	16.85	0.14	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			11.79482		83.29881		11.81294	83.20020		15.01	0.00	0.00	0	0.00
R2035	On 04/05/2023	Bond Future	9.85	Call	493.39000		0.49339		485.92000	0.48592	493.390	14.02	0.12	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	988.68000		0.98868		974.29000	0.97429	988.680	14.01	0.21	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,204.56000		1.20456		1,187.33000	1.18733	1,204.560	14.01	0.24	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	2,194.47000		2.19447		2,166.08000	2.16608	2,194.470	14.36	0.37	0.00	0	491.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2035	On 04/05/2023	Bond Future	12.46	Put	2,416.23000	2.41623	2,458.58000	2.45858	2,416.230	15.96	0.34	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	1,473.72000	1.47372	1,503.68000	1.50368	1,473.720	16.92	0.22	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.91583	85.04300	11.93463	84.94264		13.23	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future			12.04756	82.31411	12.06713	82.21171		11.64	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 03/11/2022	Bond Future			11.68832	80.42044	11.69518	80.38124		14.81	0.00	80,420,440.00	1,000	60,175.00
R2037	On 02/02/2023	Bond Future			11.82741	77.66997	11.83430	77.63138		16.52	0.00	0.00	0	76,247.00
R2037	On 02/02/2023	Bond Future	11.10	Call	1,190.66000	1.19066	1,189.46000	1.18946	1,190.660	15.58	0.29	0.00	0	636.00
R2037	On 02/02/2023	Bond Future	11.97	Put	2,579.64000	2.57964	2,609.03000	2.60903	2,579.640	16.89	0.44	0.00	0	636.00
R2037	On 04/05/2023	Bond Future			11.94862	79.27457	11.95564	79.23593		16.07	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future	11.03	Call	1,643.74000	1.64374	1,639.55000	1.63955	1,643.740	15.02	0.30	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	3,346.16000	3.34616	3,336.48000	3.33648	3,346.160	15.78	0.48	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	13.73	Put	1,143.31000	1.14331	1,157.15000	1.15715	1,143.310	18.54	0.18	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			12.07372	76.67657	12.08097	76.63740		15.08	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future			12.19571	78.27971	12.20323	78.23977		12.78	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/11/2022	Bond Future			11.76679	82.17988	11.76347	82.20023		15.62	0.00	123,269,820.00	1,500	53,931.00
R2040	On 03/11/2022	Bond Future	10.60	Call	11.14000	0.01114	13.07000	0.01307	11.140	14.13	0.01	0.00	0	1,467.00
R2040	On 03/11/2022	Bond Future	10.70	Call	19.70000	0.01970	22.70000	0.02270	19.700	14.10	0.02	0.00	0	1,078.00
R2040	On 03/11/2022	Bond Future	11.20	Call	242.31000	0.24231	259.33000	0.25933	242.310	14.68	0.15	0.00	0	1,078.00
R2040	On 03/11/2022	Bond Future	11.30	Call	355.72000	0.35572	376.81000	0.37681	355.720	14.83	0.20	0.00	0	1,467.00
R2040	On 03/11/2022	Bond Future	12.52	Put	214.16000	0.21416	225.41000	0.22541	214.160	17.10	0.11	0.00	0	1,078.00
R2040	On 02/02/2023	Bond Future			11.90171	79.21207	11.89804	79.23414		17.46	0.00	54,893,964.51	693	65,233.00
R2040	On 02/02/2023	Bond Future	10.21	Call	244.82000	0.24482	251.03000	0.25103	244.820	16.01	0.08	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	10.96	Call	933.51000	0.93351	948.01000	0.94801	933.510	16.29	0.23	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	1,330.17000	1.33017	1,347.65000	1.34765	1,330.170	16.57	0.30	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.07	Put	2,740.87000	2.74087	2,744.86000	2.74486	2,740.870	18.03	0.43	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.27	Put	2,287.72000	2.28772	2,292.72000	2.29272	2,287.720	18.39	0.38	0.00	0	388.00
R2040	On 04/05/2023	Bond Future			12.01919	80.84862	12.01524	80.87198		16.99	0.00	0.00	0	0.00
R2040	On 04/05/2023	Bond Future	10.17	Call	612.37000	0.61237	620.45000	0.62045	612.370	15.85	0.13	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	1,201.03000	1.20103	1,213.33000	1.21333	1,201.030	15.84	0.23	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,472.33000	1.47233	1,486.14000	1.48614	1,472.330	15.84	0.27	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.48	Call	2,621.21000	2.62121	2,639.69000	2.63969	2,621.210	16.30	0.40	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.78	Put	2,497.98000	2.49798	2,500.00000	2.50000	2,497.980	18.17	0.32	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	1,598.73000	1.59873	1,601.89000	1.60189	1,598.730	19.19	0.22	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			12.14020	78.03322	12.13605	78.05733		16.27	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			12.25774	79.66479	12.25343	79.68942		14.30	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/11/2022	Bond Future			11.74408	79.11344	11.75078	79.07166		16.50	0.00	0.00	0	74,214.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 03/11/2022	Bond Future	10.60	Call	12.44000	0.01244		13.77000	0.01377	12.440	14.93	0.01	0.00	0	1,647.00
R2044	On 03/11/2022	Bond Future	11.30	Call	388.98000	0.38898		398.01000	0.39801	388.980	15.66	0.21	0.00	0	1,647.00
R2044	On 02/02/2023	Bond Future			11.87088	76.21333		11.87761	76.17216		18.46	0.00	0.00	0	31,719.00
R2044	On 02/02/2023	Bond Future	11.20	Call	1,426.02000	1.42602		1,424.65000	1.42465	1,426.020	17.54	0.31	0.00	0	1,300.00
R2044	On 02/02/2023	Bond Future	11.90	Call	3,324.46000	3.32446		3,316.34000	3.31634	3,324.460	18.74	0.53	0.00	0	1,300.00
R2044	On 02/02/2023	Bond Future	12.00	Put	2,877.24000	2.87724		2,909.10000	2.90910	2,877.240	18.93	0.44	0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future			11.98077	77.78806		11.98764	77.74668		17.98	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future	11.75	Put	4,915.81000	4.91581		4,947.52000	4.94752	4,915.810	17.62	0.53	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	4,158.22000	4.15822		4,187.70000	4.18770	4,158.220	17.98	0.47	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.25	Put	3,516.89000	3.51689		3,544.11000	3.54411	3,516.890	18.37	0.41	0.00	0	1,500.00
R2044	On 03/08/2023	Bond Future			12.09363	75.03377		12.10071	74.99184		17.53	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			12.20283	76.60263		12.21016	76.55988		16.08	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 03/11/2022	Bond Future			11.67179	78.02351		11.67841	77.98116		17.09	0.00	0.00	0	248,049.00
R2048	On 03/11/2022	Bond Future	10.60	Call	18.43000	0.01843		20.21000	0.02021	18.430	15.46	0.02	0.00	0	874.00
R2048	On 03/11/2022	Bond Future	11.30	Call	499.11000	0.49911		508.58000	0.50858	499.110	16.22	0.25	0.00	0	874.00
R2048	On 02/02/2023	Bond Future			11.79160	79.52102		11.79825	79.47925		18.09	0.00	75,147,363.90	945	945.00
R2048	On 02/02/2023	Bond Future	11.00	Call	1,192.80000	1.19280		1,192.28000	1.19228	1,192.800	16.94	0.27	0.00	0	2,542.00
R2048	On 02/02/2023	Bond Future	11.70	Call	2,976.06000	2.97606		2,969.26000	2.96926	2,976.060	18.00	0.49	0.00	0	2,542.00
R2048	On 04/05/2023	Bond Future			11.89492	76.69956		11.90170	76.65763		18.65	0.00	0.00	0	0.00
R2048	On 03/08/2023	Bond Future			12.00163	78.26804		12.00862	78.22551		16.55	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			12.10645	75.48050		12.11369	75.43713		14.90	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/11/2022	Bond Future			11.54006	65.01606		11.54174	65.00775		15.68	0.00	8,127,007.50	125	18,269.00
R209	On 03/11/2022	Bond Future	9.25	Call	0.00000	0.00000		0.00000	0.00000	0.000	14.40	0.00	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	10.00	Call	0.74000	0.00074		0.91000	0.00091	0.740	14.28	0.00	0.00	0	6,750.00
R209	On 03/11/2022	Bond Future	10.00	Put	8,291.43000	8.29143		8,299.91000	8.29991	8,291.430	14.28	1.00	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	10.90	Call	139.31000	0.13931		147.56000	0.14756	139.310	14.66	0.11	0.00	0	1,136.00
R209	On 03/11/2022	Bond Future	11.00	Put	2,959.19000	2.95919		2,977.78000	2.97778	2,959.190	14.79	0.84	0.00	0	5,000.00
R209	On 03/11/2022	Bond Future	11.50	Call	1,011.38000	1.01138		1,027.66000	1.02766	1,011.380	15.68	0.48	0.00	0	1,136.00
R209	On 03/11/2022	Bond Future	12.00	Put	368.48000	0.36848		386.16000	0.38616	368.480	16.64	0.22	0.00	0	6,750.00
R209	On 02/02/2023	Bond Future			11.66935	66.23322		11.67087	66.22583		16.60	0.00	0.00	0	2,066.00
R209	On 04/05/2023	Bond Future			11.77840	64.44595		11.77985	64.43901		16.95	0.00	0.00	0	3,450.00
R209	On 04/05/2023	Bond Future	10.00	Call	529.39000	0.52939		532.54000	0.53254	529.390	15.82	0.14	0.00	0	8,500.00
R209	On 04/05/2023	Bond Future	11.00	Put	5,519.96000	5.51996		5,531.40000	5.53140	5,519.960	16.05	0.66	0.00	0	11,000.00
R209	On 04/05/2023	Bond Future	12.50	Put	2,015.93000	2.01593		2,025.77000	2.02577	2,015.930	18.09	0.32	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future			11.88614	65.79555		11.88759	65.78872		15.04	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			11.99983	64.01855		12.00132	64.01164		13.24	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/11/2022	Bond Future			226.64080	226.64080		225.75264	225.75264			0.00	16,544,778.40	73	357.00
R210	On 02/02/2023	Bond Future			230.93966	230.93966		230.03840	230.03840			0.00	0.00	0	372.00
R210	On 04/05/2023	Bond Future			232.65024	232.65024		231.73183	231.73183			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			237.57055	237.57055		236.63341	236.63341			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future			239.37458	239.37458		238.41508	238.41508			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future			11.02910	79.75141		11.03111	79.74221		11.29	0.00	0.00	0	33,626.00
R213	On 03/11/2022	Bond Future	9.13	Call	0.00000	0.00000		0.00000	0.00000	0.000	7.97	0.00	0.00	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	0.00000	0.00000		0.00000	0.00000	0.000	7.84	0.00	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	5,693.53000	5.69353		5,702.73000	5.70273	5,693.530	6.52	1.00	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	4,996.42000	4.99642		5,005.63000	5.00563	4,996.420	6.23	1.00	0.00	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	3,968.41000	3.96841		3,978.18000	3.97818	3,968.410	7.34	0.99	0.00	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	3,130.10000	3.13010		3,142.34000	3.14234	3,130.100	8.42	0.95	0.00	0	200.00
R213	On 02/02/2023	Bond Future			11.18273	81.24443		11.18454	81.23636		12.00	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	112.91000	0.11291		114.92000	0.11492	112.910	11.87	0.05	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	5,916.03000	5.91603		5,928.37000	5.92837	5,916.030	11.47	0.83	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	4,580.86000	4.58086		4,593.97000	4.59397	4,580.860	11.38	0.75	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	849.58000	0.84958		854.78000	0.85478	849.580	11.42	0.27	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	785.90000	0.78590		795.24000	0.79524	785.900	13.13	0.22	0.00	0	912.00
R213	On 04/05/2023	Bond Future			11.30397	79.36572		11.30569	79.35824		12.11	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future			11.42741	81.02724		11.42915	81.01985		10.63	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future			11.56534	79.16636		11.56715	79.15888		9.16	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 03/11/2022	Bond Future			11.66325	62.50328		11.66992	62.46900		17.08	0.00	0.00	0	24,788.00
R214	On 02/02/2023	Bond Future			11.78818	63.67341		11.79488	63.63956		18.10	0.00	0.00	0	64,507.00
R214	On 02/02/2023	Bond Future	11.10	Call	1,119.32000	1.11932		1,118.26000	1.11826	1,119.320	17.07	0.30	0.00	0	1,600.00
R214	On 02/02/2023	Bond Future	11.80	Call	2,655.06000	2.65506		2,648.44000	2.64844	2,655.060	18.19	0.52	0.00	0	1,600.00
R214	On 04/05/2023	Bond Future			11.88813	61.68644		11.89494	61.65249		18.60	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future			11.98816	62.97807		11.99517	62.94360		17.00	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future			12.09561	60.99395		12.10286	60.95879		15.98	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Total for Derivatives :											2,498,596,297.43	21,589	327.000000000
Grand Total:											2,498,596,297.43	21,589	827.000000000