



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: 11/10/2022

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
<b>Derivatives</b>														
AL37	On 03/11/2022	Index Future	825.41200		825.41200		825.27100	825.27100			0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	840.82500		840.82500		840.68000	840.68000			0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	857.96500		857.96500		857.97600	857.97600			0.00	0.00	0	0.0
AL37	On 03/08/2023	Index Future	875.94300		875.94300		875.91200	875.91200			0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	894.39200		894.39200		894.21100	894.21100			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	938.26000		938.26000		942.03900	942.03900			0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	955.78100		955.78100		959.62800	959.62800			0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	975.26400		975.26400		979.37100	979.37100			0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	995.70100		995.70100		999.84500	999.84500			0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,016.67100		1,016.67100		1,020.73300	1,020.73300			0.00	0.00	0	0.0
ALBI	On 03/11/2022	Index Future	822.50200		822.50200		826.29300	826.29300			0.00	0.00	0	123.0
ALBI	On 02/02/2023	Index Future	837.86000		837.86000		841.72000	841.72000			0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future	854.94000		854.94000		859.03800	859.03800			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		872.85500	872.85500		876.99600	876.99600			0.00	0.00	0	0.0
ALBI	On 02/11/2023	Index Future		891.23900	891.23900		895.31700	895.31700			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		12.62103	71.27212		12.53130	71.68294			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		12.81607	72.62327		12.72252	73.04140			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future		12.98833	70.32762		12.88765	70.76806			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		13.15845	71.82005		13.05433	72.26585			0.00	0.00	0	0.0
ES33	On 02/11/2023	Bond Future		13.33956	69.55333		13.23385	69.99596			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		12.88468	69.28303		12.79489	69.75422			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		13.05573	70.59740		12.96233	71.07694			0.00	0.00	0	4,769.0
ES42	On 04/05/2023	Bond Future		13.21432	67.79201		13.11432	68.29503			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		13.36615	69.23181		13.26289	69.74152			0.00	0.00	0	0.0
ES42	On 02/11/2023	Bond Future		13.52735	66.44342		13.42227	66.95154			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		810.89600	810.89600		814.65400	814.65400			0.00	0.00	0	929.0
GOVI	On 02/02/2023	GOVI		826.03700	826.03700		829.86400	829.86400			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI		842.87600	842.87600		846.93800	846.93800			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		860.53900	860.53900		864.64200	864.64200			0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI		878.66200	878.66200		882.70600	882.70600			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future		165.88229	165.88229		165.82899	165.82899			0.00	14,597,641.52	88	3,315.0
I2025	On 02/02/2023	Bond Future		167.31824	167.31824		167.26272	167.26272			0.00	14,724,005.12	88	3,967.0
I2025	On 04/05/2023	Bond Future		170.77312	170.77312		170.74850	170.74850			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		172.62728	172.62728		172.59310	172.59310			0.00	0.00	0	0.0
I2025	On 02/11/2023	Bond Future		176.30171	176.30171		176.23695	176.23695			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		119.43333	119.43333		119.24918	119.24918			0.00	31,291,532.46	262	1,086.0
I2029	On 02/02/2023	Bond Future		121.69752	121.69752		121.50907	121.50907			0.00	31,884,750.24	262	912.0
I2029	On 04/05/2023	Bond Future		122.90723	122.90723		122.73802	122.73802			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		125.51249	125.51249		125.33317	125.33317			0.00	0.00	0	0.0
I2029	On 02/11/2023	Bond Future		126.83603	126.83603		126.63126	126.63126			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		113.52142	113.52142		113.27351	113.27351			0.00	62,209,738.16	548	594.0
I2033	On 02/02/2023	Bond Future		115.67356	115.67356		115.42021	115.42021			0.00	63,389,110.88	548	6,990.0
I2033	On 04/05/2023	Bond Future		116.67110	116.67110		116.43437	116.43437			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future		119.14406	119.14406		118.89620	118.89620			0.00	0.00	0	0.0
I2033	On 02/11/2023	Bond Future		120.24139	120.24139		119.96780	119.96780			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		127.46968	127.46968		127.42321	127.42321			0.00	114,085,363.60	895	2,997.0
I2038	On 02/02/2023	Bond Future		127.96387	127.96387		127.91553	127.91553			0.00	114,527,663.65	895	2,770.0
I2038	On 04/05/2023	Bond Future		130.60667	130.60667		130.58192	130.58192			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future		131.38912	131.38912		131.35693	131.35693			0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future		134.18606	134.18606		134.13036	134.13036			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		112.79855	112.79855		112.75724	112.75724			0.00	541,433,040.00	4,800	11,338.0
I2046	On 02/02/2023	Bond Future		114.93698	114.93698		114.89409	114.89409			0.00	551,697,504.00	4,800	5,200.0
I2046	On 04/05/2023	Bond Future		115.26339	115.26339		115.24141	115.24141			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future		117.70697	117.70697		117.67844	117.67844			0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future		118.09471	118.09471		118.04505	118.04505			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		114.74338	114.74338		114.57892	114.57892			0.00	345,836,547.32	3,014	8,431.0
I2050	On 02/02/2023	Bond Future		114.77769	114.77769		114.60933	114.60933			0.00	277,073,343.66	2,414	3,848.0
I2050	On 04/05/2023	Bond Future		117.14795	117.14795		116.99800	116.99800			0.00	0.00	0	0.0
I2050	On 03/08/2023	Bond Future		117.42385	117.42385		117.26441	117.26441			0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future		119.92340	119.92340		119.74035	119.74035			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		319.27500	319.27500		319.02700	319.02700			0.00	0.00	0	702.0
IGOV	On 02/02/2023	Index Future		325.31500	325.31500		325.06200	325.06200			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future		332.02400	332.02400		331.82700	331.82700			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future		339.05700	339.05700		338.84000	338.84000			0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future		346.27200	346.27200		345.99200	345.99200			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future		6.46500	93.53500		6.47500	93.52500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future		6.51500	93.48500		6.52000	93.48000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		7.31500	92.68500		7.32500	92.67500			0.00	0.00	0	68.0
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future		7.34000	92.66000		7.37000	92.63000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future		7.82000	92.18000		7.85000	92.15000			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			7.87000		92.13000		7.90500	92.09500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.18000		91.82000		8.18000	91.82000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.26000		91.74000		8.20000	91.80000			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.37000		91.63000		8.28500	91.71500			0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.34000		91.66000		8.26000	91.74000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.30500		91.69500		8.26000	91.74000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.40000		91.60000		8.36500	91.63500			0.00	0.00	0	0.0
R186	On 03/11/2022	Bond Future			9.23821		108.23659		9.24328	108.21909		6.01	0.00	2,511,088,888.00	23,200	59,666.0
R186	On 03/11/2022	Bond Future	8.23	Call	0.11000		0.00011		0.14000	0.00014	0.110	3.85	0.00	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	1,326.89000		1.32689		1,349.90000	1.34990	1,326.890	5.40	0.78	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.36912		104.96132		9.37486	104.94263		6.38	0.00	2,435,102,624.00	23,200	26,442.0
R186	On 04/05/2023	Bond Future			9.46221		107.10583		9.46181	107.10706		5.61	0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.54636		104.04664		9.54796	104.04204		5.45	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			9.63838		106.24026		9.64711	106.21686		4.68	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future	9.15	Call	1,382.37000		1.38237		1,375.40000	1.37540	1,382.370	4.49	0.40	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	1,360.56000		1.36056		1,371.41000	1.37141	1,360.560	5.20	0.35	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			335.74938		335.74938		335.68463	335.68463			0.00	72,186,116.70	215	549.0
R197	On 02/02/2023	Bond Future			333.20512		333.20512		333.13651	333.13651			0.00	71,639,100.80	215	294.0
R197	On 04/05/2023	Bond Future			340.08619		340.08619		340.08014	340.08014			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			338.12378		338.12378		338.09930	338.09930			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			345.32224		345.32224		345.23807	345.23807			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			248.45431		248.45431		248.14212	248.14212			0.00	128,450,878.27	517	5,616.0
R202	On 02/02/2023	Bond Future			248.43209		248.43209		248.11236	248.11236			0.00	128,439,390.53	517	1,058.0
R202	On 04/05/2023	Bond Future			253.56159		253.56159		253.28285	253.28285			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			254.06470		254.06470		253.76637	253.76637			0.00	0.00	0	0.0
R202	On 02/11/2023	Bond Future			259.47287		259.47287		259.12425	259.12425			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			7.35598		101.58211		7.28901	101.60253		0.39	0.00	0.00	0	11,802.0
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			10.79763		88.35350		10.72740	88.66932		9.72	0.00	2,718,548,841.50	30,769	64,278.0
R2030	On 03/11/2022	Bond Future	9.70	Call	0.00000		0.00000		0.02000	0.00002	0.000	5.34	0.00	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	40.59000		0.04059		67.80000	0.06780	40.590	7.63	0.06	0.00	0	500.0

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R2030	On 03/11/2022	Bond Future	11.57	Put	120.34000	0.12034		101.72000	0.10172	120.340	12.00	0.10	0.00	0	500.0	
R2030	On 02/02/2023	Bond Future			10.95208	86.00107		10.87842	86.32217		10.75	0.00	2,645,478,914.27	30,761	35,961.0	
R2030	On 02/02/2023	Bond Future	8.81	Call	81.63000	0.08163		97.30000	0.09730	81.630	10.99	0.04	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.08	Call	129.69000	0.12969		152.98000	0.15298	129.690	10.80	0.06	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	9.66	Put	6,189.86000	6.18986		5,919.21000	5.91921	6,189.860	10.38	0.87	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.83	Call	433.77000	0.43377		496.28000	0.49628	433.770	10.33	0.17	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	9.94	Put	5,070.04000	5.07004		4,820.62000	4.82062	5,070.040	10.35	0.81	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	11.16	Put	1,704.78000	1.70478		1,582.48000	1.58248	1,704.780	11.14	0.42	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	11.35	Call	3,113.67000	3.11367		3,330.27000	3.33027	3,113.670	11.34	0.64	0.00	0	5,000.0	
R2030	On 02/02/2023	Bond Future	11.55	Call	3,691.63000	3.69163		3,925.05000	3.92505	3,691.630	11.56	0.69	0.00	0	5,000.0	
R2030	On 04/05/2023	Bond Future			11.08845	87.75942		11.00703	88.10393		10.34	0.00	0.00	0	0.0	
R2030	On 04/05/2023	Bond Future	9.03	Call	327.49000	0.32749		368.20000	0.36820	327.490	10.34	0.10	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	9.58	Call	604.92000	0.60492		672.07000	0.67207	604.920	10.08	0.18	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	665.58000	0.66558		738.02000	0.73802	665.580	10.04	0.19	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	746.44000	0.74644		825.72000	0.82572	746.440	9.98	0.21	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	932.94000	0.93294		1,027.12000	1.02712	932.940	9.88	0.25	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	1,469.05000	1.46905		1,597.97000	1.59797	1,469.050	10.00	0.35	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	10.65	Call	1,844.56000	1.84456		1,993.78000	1.99378	1,844.560	10.10	0.40	0.00	0	350.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	2,277.50000	2.27750		2,141.32000	2.14132	2,277.500	10.63	0.42	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,855.91000	1.85591		1,740.66000	1.74066	1,855.910	10.90	0.36	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	1,360.49000	1.36049		1,272.12000	1.27212	1,360.490	11.32	0.28	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	964.25000	0.96425		899.22000	0.89922	964.250	11.79	0.21	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	12.57	Put	914.93000	0.91493		852.93000	0.85293	914.930	11.86	0.20	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future			11.22636	85.59373		11.14173	85.94062		9.48	0.00	0.00	0	0.0	
R2030	On 03/08/2023	Bond Future	10.40	Call	1,450.91000	1.45091		1,572.50000	1.57250	1,450.910	9.10	0.33	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	10.65	Call	1,837.37000	1.83737		1,979.07000	1.97907	1,837.370	9.24	0.39	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future	12.59	Put	1,256.54000	1.25654		1,179.63000	1.17963	1,256.540	10.94	0.24	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	12.89	Put	1,039.06000	1.03906		974.34000	0.97434	1,039.060	11.23	0.20	0.00	0	350.0	
R2030	On 02/11/2023	Bond Future			11.36171	87.39856		11.27647	87.73722		7.83	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			11.26077	83.68294		11.19079	84.03611		12.08	0.00	1,330,558,746.00	15,900	166,656.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	0.00000	0.00000		0.00000	0.00000	0.000	9.74	0.00	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	0.00000	0.00000		0.00000	0.00000	0.000	9.67	0.00	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	0.00000	0.00000		0.00000	0.00000	0.000	9.53	0.00	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	0.06000	0.00006		0.17000	0.00017	0.060	8.89	0.00	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	6,071.68000	6.07168		5,719.01000	5.71901	6,071.680	8.62	1.00	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	5,796.00000	5.79600		5,443.55000	5.44355	5,796.000	8.56	1.00	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	0.70000	0.00070		1.73000	0.00173	0.700	8.49	0.00	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	4,021.47000	4.02147		3,682.73000	3.68273	4,021.470	9.43	0.98	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	3,663.58000	3.66358		3,333.65000	3.33365	3,663.580	9.72	0.96	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	79.89000	0.07989		122.79000	0.12279	79.890	10.18	0.08	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.45	Put	647.59000	0.64759		551.22000	0.55122	647.590	12.64	0.35	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	503.46000	0.50346		427.07000	0.42707	503.460	12.91	0.29	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	12.30	Put	59.03000	0.05903		50.16000	0.05016	59.030	14.74	0.05	0.00	0	750.0
R2032	On 02/02/2023	Bond Future			11.41422	85.24874		11.34125	85.60794		12.82	0.00	1,346,930,092.00	15,800	15,818.0
R2032	On 02/02/2023	Bond Future	9.31	Call	82.31000	0.08231		98.66000	0.09866	82.310	12.15	0.04	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	9.47	Call	114.53000	0.11453		136.13000	0.13613	114.530	12.11	0.05	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	9.92	Call	269.58000	0.26958		313.12000	0.31312	269.580	12.00	0.10	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	10.16	Put	6,881.71000	6.88171		6,582.85000	6.58285	6,881.710	11.94	0.86	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.22	Call	449.47000	0.44947		514.59000	0.51459	449.470	11.93	0.16	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	5,383.51000	5.38351		5,116.85000	5.11685	5,383.510	12.10	0.77	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	951.44000	0.95144		1,062.74000	1.06274	951.440	12.22	0.27	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	1,652.29000	1.65229		1,537.22000	1.53722	1,652.290	13.58	0.36	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	656.54000	0.65654		605.69000	0.60569	656.540	14.76	0.17	0.00	0	750.0
R2032	On 04/05/2023	Bond Future			11.54704	82.82783		11.46747	83.21045		13.02	0.00	0.00	0	0.0
R2032	On 04/05/2023	Bond Future	10.62	Call	1,352.34000	1.35234		1,474.92000	1.47492	1,352.340	12.31	0.29	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	11.37	Call	2,796.83000	2.79683		2,990.75000	2.99075	2,796.830	12.89	0.48	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	13.43	Put	848.40000	0.84840		794.15000	0.79415	848.400	15.29	0.16	0.00	0	400.0
R2032	On 03/08/2023	Bond Future			11.67569	84.56680		11.59352	84.95283		11.42	0.00	0.00	0	2,600.0
R2032	On 03/08/2023	Bond Future	11.90	Call	4,109.25000	4.10925		4,337.47000	4.33747	4,109.250	11.81	0.57	0.00	0	5,000.0
R2032	On 02/11/2023	Bond Future			11.81165	82.18826		11.72893	82.56752		9.92	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			11.63990	83.80921		11.54982	84.31699		13.90	0.00	1,151,454,736.19	13,739	58,208.0
R2035	On 03/11/2022	Bond Future	9.82	Call	0.03000	0.00003		0.09000	0.00009	0.030	12.70	0.00	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	1.51000	0.00151		3.55000	0.00355	1.510	12.59	0.00	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	10.57	Put	6,342.68000	6.34268		5,844.98000	5.84498	6,342.680	12.63	0.99	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	3,885.28000	3.88528		3,446.09000	3.44609	3,885.280	13.11	0.91	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	157.67000	0.15767		241.82000	0.24182	157.670	13.19	0.12	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	12.68	Put	56.65000	0.05665		43.88000	0.04388	56.650	15.90	0.04	0.00	0	976.0
R2035	On 02/02/2023	Bond Future			11.79360	85.37737		11.69986	85.89406		14.67	0.00	1,387,553,017.24	16,252	111,903.0
R2035	On 02/02/2023	Bond Future	9.81	Call	110.74000	0.11074		138.15000	0.13815	110.740	13.45	0.04	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	132.06000	0.13206		163.78000	0.16378	132.060	13.45	0.05	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.30	Call	302.99000	0.30299		365.24000	0.36524	302.990	13.47	0.10	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	10.64	Call	553.25000	0.55325		652.64000	0.65264	553.250	13.48	0.17	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.66	Put	7,146.80000	7.14680		6,732.02000	6.73202	7,146.800	13.48	0.83	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	1,085.83000	1.08583		1,246.44000	1.24644	1,085.830	13.79	0.28	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	11.06	Put	5,274.27000	5.27427		4,919.85000	4.91985	5,274.270	13.80	0.72	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	2,361.28000	2.36128		2,160.15000	2.16015	2,361.280	15.01	0.43	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	13.22	Put	701.35000	0.70135		631.16000	0.63116	701.350	16.85	0.16	0.00	0	976.0
R2035	On 04/05/2023	Bond Future			11.92102	82.61550		11.82056	83.15878		15.01	0.00	0.00	0	0.0
R2035	On 04/05/2023	Bond Future	9.85	Call	402.15000	0.40215		464.64000	0.46464	402.150	14.02	0.10	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	10.42	Call	831.23000	0.83123		941.88000	0.94188	831.230	14.01	0.18	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	10.60	Call	1,021.90000	1.02190		1,151.28000	1.15128	1,021.900	14.01	0.22	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	11.17	Call	1,917.84000	1.91784		2,118.21000	2.11821	1,917.840	14.36	0.34	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	Open Interest
R2035	On	04/05/2023	Bond Future	12.46	Put	2,619.99000	2.61999	2,437.37000	2.43737	2,619.990	15.96	0.36	0.00	0	388.0	
R2035	On	04/05/2023	Bond Future	13.18	Put	1,601.97000	1.60197	1,482.28000	1.48228	1,601.970	16.92	0.24	0.00	0	491.0	
R2035	On	03/08/2023	Bond Future			12.04639	84.34969	11.94266	84.89983		13.23	0.00	0.00	0	0.0	
R2035	On	02/11/2023	Bond Future			12.18071	81.62103	12.07552	82.16787		11.64	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			11.80191	79.77507	11.71181	80.28633		14.81	0.00	534,492,969.00	6,700	60,179.0	
R2037	On	02/02/2023	Bond Future			11.94563	77.01179	11.85206	77.53204		16.52	0.00	515,978,993.00	6,700	76,247.0	
R2037	On	02/02/2023	Bond Future	11.10	Call	973.48000	0.97348	1,121.63000	1.12163	973.480	15.58	0.25	0.00	0	636.0	
R2037	On	02/02/2023	Bond Future	11.97	Put	2,829.44000	2.82944	2,602.97000	2.60297	2,829.440	16.89	0.47	0.00	0	636.0	
R2037	On	04/05/2023	Bond Future			12.07433	78.58698	11.97436	79.13304		16.07	0.00	0.00	0	0.0	
R2037	On	04/05/2023	Bond Future	11.03	Call	1,415.35000	1.41535	1,578.73000	1.57873	1,415.350	15.02	0.28	0.00	0	400.0	
R2037	On	04/05/2023	Bond Future	11.78	Call	2,987.18000	2.98718	3,250.89000	3.25089	2,987.180	15.78	0.45	0.00	0	400.0	
R2037	On	04/05/2023	Bond Future	13.73	Put	1,242.14000	1.24214	1,147.70000	1.14770	1,242.140	18.54	0.19	0.00	0	400.0	
R2037	On	03/08/2023	Bond Future			12.20371	75.97868	12.10054	76.53180		15.08	0.00	0.00	0	0.0	
R2037	On	02/11/2023	Bond Future			12.32809	77.58112	12.22357	78.13190		12.78	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			11.87538	81.51861	11.78527	82.06673		15.62	0.00	694,049,445.54	8,514	51,626.0	
R2040	On	03/11/2022	Bond Future	10.60	Call	2.73000	0.00273	6.10000	0.00610	2.730	14.13	0.00	0.00	0	1,467.0	
R2040	On	03/11/2022	Bond Future	10.70	Call	5.46000	0.00546	11.52000	0.01152	5.460	14.10	0.01	0.00	0	1,078.0	
R2040	On	03/11/2022	Bond Future	11.20	Call	117.44000	0.11744	186.37000	0.18637	117.440	14.68	0.09	0.00	0	1,078.0	
R2040	On	03/11/2022	Bond Future	11.30	Call	187.51000	0.18751	284.28000	0.28428	187.510	14.83	0.13	0.00	0	1,467.0	
R2040	On	03/11/2022	Bond Future	12.52	Put	235.48000	0.23548	185.63000	0.18563	235.480	17.10	0.13	0.00	0	1,078.0	
R2040	On	02/02/2023	Bond Future			12.01469	78.53758	11.92114	79.09542		17.46	0.00	668,668,956.12	8,514	67,005.0	
R2040	On	02/02/2023	Bond Future	10.21	Call	181.40000	0.18140	222.91000	0.22291	181.400	16.01	0.06	0.00	0	388.0	
R2040	On	02/02/2023	Bond Future	10.96	Call	753.36000	0.75336	879.12000	0.87912	753.360	16.29	0.20	0.00	0	388.0	
R2040	On	02/02/2023	Bond Future	11.19	Call	1,099.45000	1.09945	1,263.33000	1.26333	1,099.450	16.57	0.26	0.00	0	621.0	
R2040	On	02/02/2023	Bond Future	12.07	Put	2,987.59000	2.98759	2,750.56000	2.75056	2,987.590	18.03	0.46	0.00	0	621.0	
R2040	On	02/02/2023	Bond Future	12.27	Put	2,497.05000	2.49705	2,291.54000	2.29154	2,497.050	18.39	0.41	0.00	0	388.0	
R2040	On	04/05/2023	Bond Future			12.13922	80.14413	12.03948	80.72883		16.99	0.00	0.00	0	0.0	
R2040	On	04/05/2023	Bond Future	10.17	Call	506.52000	0.50652	582.05000	0.58205	506.520	15.85	0.11	0.00	0	388.0	
R2040	On	04/05/2023	Bond Future	10.73	Call	1,022.74000	1.02274	1,153.35000	1.15335	1,022.740	15.84	0.20	0.00	0	486.0	
R2040	On	04/05/2023	Bond Future	10.92	Call	1,265.06000	1.26506	1,418.19000	1.41819	1,265.060	15.84	0.24	0.00	0	388.0	
R2040	On	04/05/2023	Bond Future	11.48	Call	2,315.44000	2.31544	2,546.42000	2.54642	2,315.440	16.30	0.37	0.00	0	486.0	
R2040	On	04/05/2023	Bond Future	12.78	Put	2,692.88000	2.69288	2,507.87000	2.50787	2,692.880	18.17	0.34	0.00	0	388.0	
R2040	On	04/05/2023	Bond Future	13.45	Put	1,725.93000	1.72593	1,600.15000	1.60015	1,725.930	19.19	0.24	0.00	0	486.0	
R2040	On	03/08/2023	Bond Future			12.26423	77.31813	12.16134	77.91060		16.27	0.00	0.00	0	0.0	
R2040	On	02/11/2023	Bond Future			12.38395	78.94896	12.27968	79.53960		14.30	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			11.85281	78.44025	11.76266	78.99769		16.50	0.00	2,955,236,418.75	37,675	70,059.0	



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	3.11000	0.00311		6.88000	0.00688	3.110	14.93	0.00	0.00	0	1,647.0
R2044	On 03/11/2022	Bond Future	11.30	Call	208.00000	0.20800		312.93000	0.31293	208.000	15.66	0.14	0.00	0	1,647.0
R2044	On 02/02/2023	Bond Future			11.98391	75.52679		11.89038	76.09414		18.46	0.00	2,845,094,179.30	37,670	35,889.0
R2044	On 02/02/2023	Bond Future	11.20	Call	1,182.13000	1.18213		1,355.77000	1.35577	1,182.130	17.54	0.27	0.00	0	1,300.0
R2044	On 02/02/2023	Bond Future	11.90	Call	2,917.31000	2.91731		3,220.33000	3.22033	2,917.310	18.74	0.50	0.00	0	1,300.0
R2044	On 02/02/2023	Bond Future	12.00	Put	3,135.74000	3.13574		2,888.67000	2.88867	3,135.740	18.93	0.47	0.00	0	4,000.0
R2044	On 04/05/2023	Bond Future			12.10061	77.07180		12.00112	77.66562		17.98	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future	11.75	Put	5,264.25000	5.26425		4,950.99000	4.95099	5,264.250	17.62	0.56	0.00	0	4,115.0
R2044	On 04/05/2023	Bond Future	12.00	Put	4,463.26000	4.46326		4,185.57000	4.18557	4,463.260	17.98	0.50	0.00	0	4,115.0
R2044	On 04/05/2023	Bond Future	12.25	Put	3,781.81000	3.78181		3,537.44000	3.53744	3,781.810	18.37	0.44	0.00	0	1,500.0
R2044	On 03/08/2023	Bond Future			12.21738	74.30654		12.11480	74.90851		17.53	0.00	0.00	0	0.0
R2044	On 02/11/2023	Bond Future			12.32877	75.87384		12.22478	76.47474		16.08	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			11.78571	77.30045		11.69046	77.90418		17.09	0.00	15,957,131,893.50	206,430	145,243.0
R2048	On 03/11/2022	Bond Future	10.60	Call	4.80000	0.00480		10.63000	0.01063	4.800	15.46	0.01	0.00	0	874.0
R2048	On 03/11/2022	Bond Future	11.30	Call	273.95000	0.27395		410.24000	0.41024	273.950	16.22	0.17	0.00	0	874.0
R2048	On 02/02/2023	Bond Future			11.90996	78.78372		11.81117	79.39823		18.09	0.00	16,263,323,319.60	206,430	169,815.0
R2048	On 02/02/2023	Bond Future	11.00	Call	966.93000	0.96693		1,128.43000	1.12843	966.930	16.94	0.23	0.00	0	2,542.0
R2048	On 02/02/2023	Bond Future	11.70	Call	2,571.90000	2.57190		2,874.54000	2.87454	2,571.900	18.00	0.45	0.00	0	2,542.0
R2048	On 04/05/2023	Bond Future			12.02017	75.93164		11.91533	76.57347		18.65	0.00	0.00	0	0.0
R2048	On 03/08/2023	Bond Future			12.13096	77.48804		12.02285	78.13907		16.55	0.00	0.00	0	0.0
R2048	On 02/11/2023	Bond Future			12.23827	74.69770		12.12846	75.34877		14.90	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			11.65374	64.45774		11.56365	64.89963		15.68	0.00	2,449,394.12	38	17,533.0
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	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	0.10000	0.00010		0.29000	0.00029	0.100	14.28	0.00	0.00	0	5,750.0
R209	On 03/11/2022	Bond Future	10.00	Put	8,849.11000	8.84911		8,407.41000	8.40741	8,849.110	14.28	1.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.90	Call	60.89000	0.06089		101.20000	0.10120	60.890	14.66	0.06	0.00	0	1,136.0
R209	On 03/11/2022	Bond Future	11.00	Put	3,408.13000	3.40813		3,025.01000	3.02501	3,408.130	14.79	0.91	0.00	0	4,500.0
R209	On 03/11/2022	Bond Future	11.50	Call	684.10000	0.68410		893.61000	0.89361	684.100	15.68	0.39	0.00	0	1,136.0
R209	On 03/11/2022	Bond Future	12.00	Put	430.86000	0.43086		344.39000	0.34439	430.860	16.64	0.26	0.00	0	5,750.0
R209	On 02/02/2023	Bond Future			11.78734	65.66381		11.69403	66.11352		16.60	0.00	303,695,121.25	4,625	6,691.0
R209	On 04/05/2023	Bond Future			11.90343	63.85185		11.80410	64.32319		16.95	0.00	0.00	0	3,450.0
R209	On 04/05/2023	Bond Future	10.00	Call	435.32000	0.43532		500.07000	0.50007	435.320	15.82	0.12	0.00	0	8,500.0
R209	On 04/05/2023	Bond Future	11.00	Put	5,895.78000	5.89578		5,581.32000	5.58132	5,895.780	16.05	0.69	0.00	0	11,000.0
R209	On 04/05/2023	Bond Future	12.50	Put	2,184.88000	2.18488		2,033.13000	2.03313	2,184.880	18.09	0.35	0.00	0	8,500.0
R209	On 03/08/2023	Bond Future			12.01500	65.19236		11.91281	65.67005		15.04	0.00	0.00	0	0.0
R209	On 02/11/2023	Bond Future			12.13097	63.41419		12.02749	63.89041		13.24	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

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	0.0
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			226.23286		226.23286		226.21588	226.21588			0.00	57,463,146.44	254	103.0
R210	On 02/02/2023	Bond Future			230.52174		230.52174		230.50283	230.50283			0.00	58,552,521.96	254	372.0
R210	On 04/05/2023	Bond Future			232.17807		232.17807		232.20257	232.20257			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			237.09994		237.09994		237.11263	237.11263			0.00	0.00	0	0.0
R210	On 02/11/2023	Bond Future			238.93591		238.93591		238.90789	238.90789			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			11.13759		79.25683		11.06253	79.59858		11.29	0.00	0.00	0	33,626.0
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	200.0
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	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	6,188.09000		6.18809		5,846.34000	5.84634	6,188.090	6.52	1.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	5,490.94000		5.49094		5,149.20000	5.14920	5,490.940	6.23	1.00	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	4,459.59000		4.45959		4,118.94000	4.11894	4,459.590	7.34	1.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	3,598.57000		3.59857		3,267.56000	3.26756	3,598.570	8.42	0.98	0.00	0	200.0
R213	On 02/02/2023	Bond Future			11.29642		80.73981		11.21801	81.08738		12.00	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	81.68000		0.08168		98.40000	0.09840	81.680	11.87	0.04	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	6,321.79000		6.32179		6,031.02000	6.03102	6,321.790	11.47	0.86	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	4,941.30000		4.94130		4,678.84000	4.67884	4,941.300	11.38	0.79	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	692.63000		0.69263		785.84000	0.78584	692.630	11.42	0.24	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	870.21000		0.87021		797.58000	0.79758	870.210	13.13	0.24	0.00	0	912.0
R213	On 04/05/2023	Bond Future			11.42651		78.83480		11.34102	79.20471		12.11	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			11.55472		80.48928		11.46626	80.86257		10.63	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future			11.69537		78.63110		11.60607	78.99819		9.16	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			11.77195		61.94838		11.68185	62.40777		17.08	0.00	805,328.94	13	24,777.0
R214	On 02/02/2023	Bond Future			11.90098		63.10750		11.80767	63.57503		18.10	0.00	820,397.50	13	64,507.0
R214	On 02/02/2023	Bond Future	11.10	Call	923.99000		0.92399		1,062.92000	1.06292	923.990	17.07	0.26	0.00	0	1,600.0
R214	On 02/02/2023	Bond Future	11.80	Call	2,323.60000		2.32360		2,570.25000	2.57025	2,323.600	18.19	0.49	0.00	0	1,600.0
R214	On 04/05/2023	Bond Future			12.00733		61.09652		11.90840	61.58548		18.60	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future			12.11088		62.37900		12.00918	62.87479		17.00	0.00	0.00	0	0.0
R214	On 02/11/2023	Bond Future			12.22041		60.39322		12.11738	60.88848		15.98	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
<b>Total for Derivatives :</b>											58,947,943,671.13	713,529	1 624 703.
<b>Grand Total:</b>											58,947,943,671.13	713,529	1 624 703.