



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: 28/07/2022

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
AL37	On	04/08/2022	Index Future	815.21200	815.21200		808.73600	808.73600			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	828.09200	828.09200		821.52400	821.52400			0.00	0.00	0	0.0
AL37	On	02/02/2023	Index Future	843.34500	843.34500		836.66700	836.66700			0.00	0.00	0	0.0
AL37	On	04/05/2023	Index Future	859.21800	859.21800		852.41800	852.41800			0.00	0.00	0	0.0
AL37	On	03/08/2023	Index Future	876.07800	876.07800		869.14700	869.14700			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	923.52900	923.52900		910.53600	910.53600			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	938.12000	938.12000		924.93300	924.93300			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	955.40000	955.40000		941.98200	941.98200			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	973.38200	973.38200		959.71600	959.71600			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	992.48200	992.48200		978.55000	978.55000			0.00	0.00	0	0.0
ALBI	On	04/08/2022	Index Future	823.29800	823.29800		812.15400	812.15400			0.00	214,057,480.00	26	1.0
ALBI	On	03/11/2022	Index Future	836.30600	836.30600		824.99600	824.99600			0.00	250,891,800.00	30	138.0
ALBI	On	02/02/2023	Index Future	851.71000	851.71000		840.20200	840.20200			0.00	0.00	0	0.0

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 04/05/2023	Index Future		867.74100	867.74100		856.02000	856.02000			0.00	0.00	0	0.0
ALBI	On 03/08/2023	Index Future		884.76800	884.76800		872.81900	872.81900			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future		12.10480	75.28083		12.30812	74.31172			0.00	0.00	0	0.0
ES33	On 03/11/2022	Bond Future		12.31411	72.69122		12.52595	71.70754			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		12.50007	74.04969		12.72091	73.04863			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future		12.68415	71.67012		12.91447	70.65035			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		12.86289	73.09589		13.10319	72.05616			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future		12.44800	73.67347		12.65612	72.53895			0.00	0.00	0	0.0
ES42	On 03/11/2022	Bond Future		12.63933	70.58341		12.85623	69.43175			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		12.80359	71.90501		13.02925	70.73278			0.00	0.00	0	4,769.0
ES42	On 04/05/2023	Bond Future		12.97337	69.01477		13.20862	67.82051			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		13.13348	70.38953		13.37838	69.17187			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI		811.74000	811.74000		800.65600	800.65600			0.00	0.00	0	44.0
GOVI	On 03/11/2022	GOVI		824.56600	824.56600		813.31600	813.31600			0.00	0.00	0	832.0
GOVI	On 02/02/2023	GOVI		839.75400	839.75400		828.30700	828.30700			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI		855.55900	855.55900		843.90100	843.90100			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		872.34700	872.34700		860.46300	860.46300			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future		162.51817	162.51817		162.45858	162.45858			0.00	65,007,268.00	400	4,055.0
I2025	On 03/11/2022	Bond Future		165.09989	165.09989		165.04131	165.04131			0.00	66,039,956.00	400	8,184.0
I2025	On 02/02/2023	Bond Future		166.48088	166.48088		166.42328	166.42328			0.00	0.00	0	1,918.0
I2025	On 04/05/2023	Bond Future		169.65421	169.65421		169.59625	169.59625			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		171.25972	171.25972		171.20117	171.20117			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 04/08/2022	Bond Future		119.15545	119.15545		118.88196	118.88196			0.00	46,470,625.50	390	1,629.0
I2029	On 03/11/2022	Bond Future		119.79024	119.79024		119.51384	119.51384			0.00	93,436,387.20	780	1,589.0
I2029	On 02/02/2023	Bond Future		122.02642	122.02642		121.74643	121.74643			0.00	0.00	0	728.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 04/05/2023	Bond Future		123.05404	123.05404		122.76925	122.76925			0.00	0.00	0	0.0
I2029	On 03/08/2023	Bond Future		125.49722	125.49722		125.20721	125.20721			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2033	On 04/08/2022	Bond Future		112.39162	112.39162		112.37191	112.37191			0.00	70,581,937.36	628	3,796.0
I2033	On 03/11/2022	Bond Future		112.84304	112.84304		112.82439	112.82439			0.00	106,862,358.88	947	1,047.0
I2033	On 02/02/2023	Bond Future		114.94921	114.94921		114.93157	114.93157			0.00	0.00	0	5,967.0
I2033	On 04/05/2023	Bond Future		115.75595	115.75595		115.73858	115.73858			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future		118.05419	118.05419		118.03676	118.03676			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 04/08/2022	Bond Future		126.02343	126.02343		125.84397	125.84397			0.00	257,087,797.20	2,040	3,429.0
I2038	On 03/11/2022	Bond Future		128.02527	128.02527		127.84462	127.84462			0.00	261,171,550.80	2,040	5,116.0
I2038	On 02/02/2023	Bond Future		128.50203	128.50203		128.31951	128.31951			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future		130.95192	130.95192		130.76653	130.76653			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future		131.56943	131.56943		131.38074	131.38074			0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 04/08/2022	Bond Future		114.50026	114.50026		114.66686	114.66686			0.00	0.00	0	4,858.0
I2046	On 03/11/2022	Bond Future		114.34231	114.34231		114.51299	114.51299			0.00	0.00	0	13,473.0
I2046	On 02/02/2023	Bond Future		116.47736	116.47736		116.65255	116.65255			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future		116.65810	116.65810		116.83727	116.83727			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future		118.97515	118.97515		119.15822	119.15822			0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 04/08/2022	Bond Future		115.10569	115.10569		115.92914	115.92914			0.00	105,667,023.42	918	1,973.0
I2050	On 03/11/2022	Bond Future		116.93441	116.93441		117.77212	117.77212			0.00	107,345,788.38	918	9,512.0
I2050	On 02/02/2023	Bond Future		116.99230	116.99230		117.84709	117.84709			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future		119.22265	119.22265		120.09437	120.09437			0.00	0.00	0	0.0
I2050	On 03/08/2023	Bond Future		119.38811	119.38811		120.27735	120.27735			0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 04/08/2022	Index Future		315.32400	315.32400		315.52800	315.52800			0.00	9,459,720.00	3	14.0
IGOV	On 03/11/2022	Index Future		320.38500	320.38500		320.59500	320.59500			0.00	9,611,550.00	3	702.0
IGOV	On 02/02/2023	Index Future		326.36300	326.36300		326.58200	326.58200			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future		332.58100	332.58100		332.80500	332.80500			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future		339.18100	339.18100		339.41100	339.41100			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future		5.76500	94.23500		5.77500	94.22500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		5.88500	94.11500		5.88500	94.11500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future		6.47000	93.53000		6.50000	93.50000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future		6.58000	93.42000		6.60000	93.40000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		7.06500	92.93500		7.12500	92.87500			0.00	0.00	0	68.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On	18/01/2023			Jibar Tradeable Future	7.17000	92.83000		7.23000	92.77000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/03/2023			Jibar Tradeable Future	7.48000	92.52000		7.58000	92.42000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/06/2023			Jibar Tradeable Future	7.76500	92.23500		7.92500	92.07500			0.00	0.00	0	0.0
JIBAR FUTURE	On	20/09/2023			Jibar Tradeable Future	8.02500	91.97500		8.19500	91.80500			0.00	0.00	0	75.0
JIBAR FUTURE	On	20/12/2023			Jibar Tradeable Future	7.90000	92.10000		8.09500	91.90500			0.00	0.00	0	272.0
JIBAR FUTURE	On	20/03/2024			Jibar Tradeable Future	8.08000	91.92000		8.26000	91.74000			0.00	0.00	0	0.0
JIBAR FUTURE	On	19/06/2024			Jibar Tradeable Future	7.97500	92.02500		8.18500	91.81500			0.00	0.00	0	0.0
R186	On	04/08/2022			Bond Future	8.93875	106.95213		9.17272	106.09714		5.44	0.00	3,120,756,201.27	29,179	58,299.0
R186	On	04/08/2022	6.96	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000	5.94	0.00	0.00	0	3,541.0
R186	On	04/08/2022	7.96	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000	4.94	0.00	0.00	0	3,541.0
R186	On	04/08/2022	9.78	Put	Bond Future	0.04000	0.00004		2.43000	0.00243	0.040	5.83	0.00	0.00	0	3,541.0
R186	On	03/11/2022			Bond Future	9.12601	108.62485		9.37730	107.75778		5.55	0.00	412,231,305.75	3,795	48,075.0
R186	On	03/11/2022	8.23	Call	Bond Future	312.70000	0.31270		189.56000	0.18956	312.700	5.89	0.18	0.00	0	4,310.0
R186	On	03/11/2022	8.91	Put	Bond Future	1,651.94000	1.65194		2,215.16000	2.21516	1,651.940	5.50	0.59	0.00	0	4,310.0
R186	On	02/02/2023			Bond Future	9.25675	105.32812		9.52770	104.44643		5.50	0.00	0.00	0	0.0
R186	On	04/05/2023			Bond Future	9.39436	107.31407		9.68811	106.41628		5.24	0.00	0.00	0	0.0
R186	On	03/08/2023			Bond Future	9.52052	104.12094		9.84040	103.20591		5.27	0.00	0.00	0	0.0
R186	On	21/12/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On	21/12/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On	21/12/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On	04/08/2022			Bond Future	331.23187	331.23187		331.20444	331.20444			0.00	19,873,912.20	60	117.0
R197	On	03/11/2022			Bond Future	336.49373	336.49373		336.46985	336.46985			0.00	40,379,247.60	120	831.0
R197	On	02/02/2023			Bond Future	333.94633	333.94633		333.92619	333.92619			0.00	0.00	0	0.0
R197	On	04/05/2023			Bond Future	340.31402	340.31402		340.29506	340.29506			0.00	0.00	0	0.0
R197	On	03/08/2023			Bond Future	337.93046	337.93046		337.91207	337.91207			0.00	0.00	0	0.0
R197	On	07/12/2023			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On	04/08/2022			Bond Future	243.50123	243.50123		243.45838	243.45838			0.00	0.00	0	5,614.0
R202	On	03/11/2022			Bond Future	247.36939	247.36939		247.32890	247.32890			0.00	0.00	0	6,140.0
R202	On	02/02/2023			Bond Future	247.29713	247.29713		247.25880	247.25880			0.00	0.00	0	460.0
R202	On	04/05/2023			Bond Future	252.01160	252.01160		251.97373	251.97373			0.00	0.00	0	0.0
R202	On	03/08/2023			Bond Future	252.15951	252.15951		252.12149	252.12149			0.00	0.00	0	0.0
R202	On	07/12/2033			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On	04/08/2022			Bond Future	6.81048	103.93134		6.88292	103.89214		0.71	0.00	935,382.06	9	24,601.0
R2023	On	03/11/2022			Bond Future	7.18053	101.63562		7.30689	101.59708		0.44	0.00	21,546,751.44	212	3,810.0
R2023	On	28/02/2023			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On	04/08/2022			Bond Future	10.41761	87.87040		10.67098	86.69170		8.76	0.00	2,013,989,568.00	22,920	43,183.0

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R2030	On 04/08/2022	Bond Future	8.30	Call	0.00000	0.00000		0.00000	0.00000	0.000	9.63	0.00	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	0.00000	0.00000		0.00000	0.00000	0.000	9.63	0.00	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	1.08000	0.00108		43.96000	0.04396	1.080	7.67	0.00	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			10.60029	89.24467		10.86575	88.04858		9.27	0.00	214,276,452.67	2,401	42,008.0
R2030	On 03/11/2022	Bond Future	9.70	Call	382.40000	0.38240		220.17000	0.22017	382.400	9.18	0.17	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	886.05000	0.88605		551.84000	0.55184	886.050	8.83	0.34	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	369.40000	0.36940		604.84000	0.60484	369.400	9.59	0.16	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			10.75055	86.88323		11.02926	85.66625		9.31	0.00	0.00	0	5,200.0
R2030	On 02/02/2023	Bond Future	8.81	Call	141.80000	0.14180		83.14000	0.08314	141.800	8.79	0.06	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	232.13000	0.23213		141.18000	0.14118	232.130	8.79	0.09	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.66	Put	5,565.79000	5.56579		6,580.44000	6.58044	5,565.790	8.79	0.80	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	747.10000	0.74710		500.18000	0.50018	747.100	8.79	0.24	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.94	Put	4,532.79000	4.53279		5,471.17000	5.47117	4,532.790	8.79	0.73	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	11.16	Put	1,453.56000	1.45356		1,951.46000	1.95146	1,453.560	9.04	0.36	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	11.35	Call	3,784.01000	3.78401		2,999.35000	2.99935	3,784.010	9.18	0.69	0.00	0	5,000.0
R2030	On 02/02/2023	Bond Future	11.55	Call	4,402.03000	4.40203		3,554.64000	3.55464	4,402.030	9.36	0.74	0.00	0	5,000.0
R2030	On 04/05/2023	Bond Future			10.90878	88.52199		11.20186	87.28247		8.94	0.00	0.00	0	0.0
R2030	On 04/05/2023	Bond Future	9.03	Call	390.62000	0.39062		263.52000	0.26352	390.620	8.69	0.12	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	9.58	Call	765.33000	0.76533		540.98000	0.54098	765.330	8.69	0.21	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	9.67	Call	846.63000	0.84663		602.88000	0.60288	846.630	8.69	0.23	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	9.78	Call	952.42000	0.95242		683.98000	0.68398	952.420	8.68	0.25	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	10.00	Call	1,180.14000	1.18014		859.77000	0.85977	1,180.140	8.61	0.29	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	10.42	Call	1,728.45000	1.72845		1,294.14000	1.29414	1,728.450	8.48	0.39	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	10.65	Call	2,098.20000	2.09820		1,594.56000	1.59456	2,098.200	8.41	0.45	0.00	0	350.0
R2030	On 04/05/2023	Bond Future	11.34	Put	1,834.36000	1.83436		2,351.59000	2.35159	1,834.360	8.64	0.38	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	11.62	Put	1,458.71000	1.45871		1,895.85000	1.89585	1,458.710	8.84	0.32	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	12.04	Put	1,039.68000	1.03968		1,374.21000	1.37421	1,039.680	9.20	0.24	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	12.50	Put	724.50000	0.72450		971.25000	0.97125	724.500	9.64	0.17	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	12.57	Put	686.46000	0.68646		921.93000	0.92193	686.460	9.71	0.17	0.00	0	350.0
R2030	On 03/08/2023	Bond Future			11.06540	86.25503		11.37431	84.99153		8.81	0.00	0.00	0	0.0
R2030	On 03/08/2023	Bond Future	10.40	Call	1,730.82000	1.73082		1,311.97000	1.31197	1,730.820	8.29	0.37	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	2,106.34000	2.10634		1,620.33000	1.62033	2,106.340	8.26	0.42	0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	997.23000	0.99723		1,292.64000	1.29264	997.230	9.34	0.21	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	820.43000	0.82043		1,069.50000	1.06950	820.430	9.63	0.17	0.00	0	350.0
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2032	On 04/08/2022	Bond Future			10.85234	87.63204		11.10559	86.31152		10.04	0.00	1,979,344,887.48	22,587	55,128.0
R2032	On 04/08/2022	Bond Future	8.97	Call	0.00000	0.00000		0.00000	0.00000	0.000	10.91	0.00	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.72	Call	0.00000	0.00000		0.00000	0.00000	0.000	10.19	0.00	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.80	Call	0.00000	0.00000		0.00000	0.00000	0.000	9.92	0.00	0.00	0	900.0
R2032	On 04/08/2022	Bond Future	10.50	Call	7.61000	0.00761		0.16000	0.00016	7.610	7.62	0.02	0.00	0	900.0
R2032	On 04/08/2022	Bond Future	10.70	Put	923.27000	0.92327		2,136.62000	2.13662	923.270	8.11	0.79	0.00	0	7,500.0
R2032	On 04/08/2022	Bond Future	11.00	Put	146.89000	0.14689		777.87000	0.77787	146.890	8.85	0.23	0.00	0	7,500.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 04/08/2022	Bond Future	11.60	Put	0.29000	0.00029		13.08000	0.01308	0.290	10.26	0.00	0.00	0	800.0
R2032	On 03/11/2022	Bond Future			11.03105	84.84982		11.29525	83.50967		11.10	0.00	1,989,728,279.00	23,450	127,367.0
R2032	On 03/11/2022	Bond Future	9.31	Call	40.80000	0.04080		18.17000	0.01817	40.800	10.24	0.02	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	9.36	Call	47.63000	0.04763		21.49000	0.02149	47.630	10.24	0.03	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	9.46	Call	64.33000	0.06433		29.80000	0.02980	64.330	10.24	0.04	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	9.92	Call	218.84000	0.21884		113.70000	0.11370	218.840	10.21	0.10	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	10.11	Put	5,242.48000	5.24248	6,428.15000	6.42815	5,242.480	10.18	0.85	0.00	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.16	Put	5,005.39000	5.00539	6,175.70000	6.17570	5,005.390	10.17	0.84	0.00	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.21	Call	419.07000	0.41907	232.79000	0.23279	419.070	10.16	0.18	0.00	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	10.49	Put	3,565.12000	3.56512	4,607.37000	4.60737	3,565.120	10.11	0.73	0.00	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.56	Put	3,290.25000	3.29025	4,299.51000	4.29951	3,290.250	10.10	0.70	0.00	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.67	Call	1,003.52000	1.00352	616.97000	0.61697	1,003.520	10.08	0.35	0.00	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	11.55	Put	851.03000	0.85103	1,302.16000	1.30216	851.030	10.84	0.28	0.00	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	12.30	Put	265.74000	0.26574	445.95000	0.44595	265.740	11.88	0.10	0.00	0.00	0	750.0
R2032	On 02/02/2023	Bond Future			11.17866	86.41582		11.45435	85.05209		10.87	0.00	0.00	0	18.0
R2032	On 02/02/2023	Bond Future	9.31	Call	194.88000	0.19488	117.35000	0.11735	194.880	10.20	0.07	0.00	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	9.47	Call	259.83000	0.25983	159.77000	0.15977	259.830	10.20	0.09	0.00	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	9.92	Call	541.89000	0.54189	352.69000	0.35269	541.890	10.20	0.17	0.00	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	10.16	Put	6,070.95000	6.07095	7,181.92000	7.18192	6,070.950	10.17	0.78	0.00	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.22	Call	828.13000	0.82813	557.71000	0.55771	828.130	10.16	0.23	0.00	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	4,671.98000	4.67198	5,673.47000	5.67347	4,671.980	10.12	0.69	0.00	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	1,449.27000	1.44927	1,024.26000	1.02426	1,449.270	10.09	0.36	0.00	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	1,303.30000	1.30330	1,765.61000	1.76561	1,303.300	10.70	0.30	0.00	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	525.92000	0.52592	746.85000	0.74685	525.920	11.79	0.14	0.00	0.00	0	750.0
R2032	On 04/05/2023	Bond Future			11.32818	83.88596		11.61625	82.49694		11.08	0.00	0.00	0	0.0
R2032	On 04/05/2023	Bond Future	10.62	Call	1,658.03000	1.65803	1,233.56000	1.23356	1,658.030	10.42	0.34	0.00	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	11.37	Call	3,146.19000	3.14619	2,467.60000	2.46760	3,146.190	10.40	0.53	0.00	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	13.43	Put	585.87000	0.58587	784.75000	0.78475	585.870	12.40	0.12	0.00	0.00	0	400.0
R2032	On 03/08/2023	Bond Future			11.47026	85.53643		11.77133	84.12050		10.39	0.00	0.00	0	2,600.0
R2032	On 03/08/2023	Bond Future	11.90	Call	4,530.59000	4.53059	3,713.50000	3.71350	4,530.590	10.10	0.61	0.00	0.00	0	5,000.0
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future			11.15133	88.73116		11.35419	87.53981		11.11	0.00	527,506,746.20	5,945	113,339.0
R2035	On 04/08/2022	Bond Future	9.53	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.12	0.00	0.00	0	394.0
R2035	On 04/08/2022	Bond Future	9.84	Call	0.00000	0.00000		0.00000	0.00000	0.000	11.91	0.00	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	0.61000	0.00061		0.05000	0.00005	0.610	10.31	0.00	0.00	0	394.0
R2035	On 04/08/2022	Bond Future	10.64	Put	3,115.52000	3.11552	4,304.39000	4.30439	3,115.520	10.06	0.99	0.00	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	566.80000	0.56680	1,431.55000	1.43155	566.800	10.21	0.54	0.00	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	0.01000	0.00001		0.42000	0.00042	0.010	11.84	0.00	0.00	0	394.0
R2035	On 03/11/2022	Bond Future			11.32078	85.62850		11.53172	84.41956		12.41	0.00	527,985,331.00	6,166	27,886.0
R2035	On 03/11/2022	Bond Future	9.82	Call	72.23000	0.07223		38.71000	0.03871	72.230	11.08	0.04	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	274.27000	0.27427		163.12000	0.16312	274.270	11.09	0.12	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	10.57	Put	5,027.45000	5.02745	6,045.45000	6.04545	5,027.450	11.10	0.81	0.00	0.00	0	582.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 03/11/2022	Bond Future	10.99	Put	3,113.62000	3.11362	3,950.63000	3.95063	3,113.620	11.12	0.64	0.00	0	582.0		
R2035	On 03/11/2022	Bond Future	11.05	Call	1,301.34000	1.30134	897.86000	0.89786	1,301.340	11.18	0.39	0.00	0	976.0		
R2035	On 03/11/2022	Bond Future	12.68	Put	269.22000	0.26922	410.87000	0.41087	269.220	13.52	0.09	0.00	0	976.0		
R2035	On 02/02/2023	Bond Future			11.46534	87.20743	11.68483	85.97734		12.19	0.00	0.00	0	72,176.0		
R2035	On 02/02/2023	Bond Future	9.81	Call	285.84000	0.28584	192.82000	0.19282	285.840	11.15	0.09	0.00	0	582.0		
R2035	On 02/02/2023	Bond Future	9.89	Call	330.21000	0.33021	224.68000	0.22468	330.210	11.15	0.10	0.00	0	388.0		
R2035	On 02/02/2023	Bond Future	10.30	Call	651.76000	0.65176	462.94000	0.46294	651.760	11.15	0.18	0.00	0	976.0		
R2035	On 02/02/2023	Bond Future	10.64	Call	1,066.66000	1.06666	783.57000	0.78357	1,066.660	11.15	0.26	0.00	0	388.0		
R2035	On 02/02/2023	Bond Future	10.66	Put	5,840.94000	5.84094	6,781.71000	6.78171	5,840.940	11.15	0.73	0.00	0	582.0		
R2035	On 02/02/2023	Bond Future	11.05	Call	1,787.26000	1.78726	1,363.75000	1.36375	1,787.260	11.14	0.38	0.00	0	976.0		
R2035	On 02/02/2023	Bond Future	11.06	Put	4,149.77000	4.14977	4,952.63000	4.95263	4,149.770	11.14	0.61	0.00	0	582.0		
R2035	On 02/02/2023	Bond Future	11.98	Put	1,712.45000	1.71245	2,167.56000	2.16756	1,712.450	11.85	0.33	0.00	0	388.0		
R2035	On 02/02/2023	Bond Future	13.22	Put	511.85000	0.51185	680.64000	0.68064	511.850	13.54	0.12	0.00	0	976.0		
R2035	On 04/05/2023	Bond Future			11.60346	84.35070	11.83177	83.09790		12.58	0.00	0.00	0	0.0		
R2035	On 04/05/2023	Bond Future	9.85	Call	570.30000	0.57030	421.70000	0.42170	570.300	11.74	0.14	0.00	0	388.0		
R2035	On 04/05/2023	Bond Future	10.42	Call	1,142.08000	1.14208	877.44000	0.87744	1,142.080	11.74	0.24	0.00	0	491.0		
R2035	On 04/05/2023	Bond Future	10.60	Call	1,388.50000	1.38850	1,078.97000	1.07897	1,388.500	11.74	0.27	0.00	0	388.0		
R2035	On 04/05/2023	Bond Future	11.17	Call	2,409.35000	2.40935	1,936.73000	1.93673	2,409.350	11.71	0.41	0.00	0	491.0		
R2035	On 04/05/2023	Bond Future	12.46	Put	1,761.90000	1.76190	2,157.40000	2.15740	1,761.900	12.54	0.29	0.00	0	388.0		
R2035	On 04/05/2023	Bond Future	13.18	Put	1,011.98000	1.01198	1,262.29000	1.26229	1,011.980	13.41	0.18	0.00	0	491.0		
R2035	On 03/08/2023	Bond Future			11.73641	86.00967	11.97409	84.73258		11.83	0.00	0.00	0	0.0		
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2037	On 04/08/2022	Bond Future			11.30510	80.46420	11.52781	79.14666		12.44	0.00	574,031,602.80	7,134	121,384.0		
R2037	On 04/08/2022	Bond Future	10.10	Call	0.00000	0.00000	0.00000	0.00000	0.000	13.30	0.00	0.00	0	50.0		
R2037	On 04/08/2022	Bond Future	10.90	Put	2,493.84000	2.49384	3,800.17000	3.80017	2,493.840	11.22	0.97	0.00	0	50.0		
R2037	On 04/08/2022	Bond Future	11.21	Call	265.33000	0.26533	46.52000	0.04652	265.330	11.22	0.33	0.00	0	1,050.0		
R2037	On 04/08/2022	Bond Future	11.42	Put	237.51000	0.23751	913.62000	0.91362	237.510	11.47	0.29	0.00	0	50.0		
R2037	On 04/08/2022	Bond Future	11.95	Put	1.12000	0.00112	26.59000	0.02659	1.120	12.35	0.00	0.00	0	1,050.0		
R2037	On 03/11/2022	Bond Future			11.46331	81.72268	11.69444	80.38547		13.18	0.00	650,839,423.52	7,964	27,815.0		
R2037	On 02/02/2023	Bond Future			11.59781	78.97236	11.83785	77.61151		13.71	0.00	0.00	0	63,547.0		
R2037	On 04/05/2023	Bond Future			11.73532	80.46238	11.98469	79.07634		13.42	0.00	0.00	0	0.0		
R2037	On 04/05/2023	Bond Future	11.03	Call	1,908.51000	1.90851	1,476.63000	1.47663	1,908.510	12.50	0.34	0.00	0	400.0		
R2037	On 04/05/2023	Bond Future	11.78	Call	3,688.15000	3.68815	2,998.17000	2.99817	3,688.150	12.69	0.53	0.00	0	400.0		
R2037	On 04/05/2023	Bond Future	13.73	Put	792.06000	0.79206	1,009.77000	1.00977	792.060	15.05	0.14	0.00	0	400.0		
R2037	On 03/08/2023	Bond Future			11.87045	77.78705	12.12984	76.37411		13.35	0.00	0.00	0	0.0		
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2040	On 04/08/2022	Bond Future			11.39460	82.25413	11.59216	80.99850		13.05	0.00	94,756,757.76	1,152	83,183.0		
R2040	On 04/08/2022	Bond Future	9.70	Call	0.00000	0.00000	0.00000	0.00000	0.000	14.22	0.00	0.00	0	460.0		
R2040	On 04/08/2022	Bond Future	10.70	Call	0.23000	0.00023	0.02000	0.00002	0.230	12.32	0.00	0.00	0	460.0		
R2040	On 04/08/2022	Bond Future	12.24	Put	0.10000	0.00010	3.46000	0.00346	0.100	13.52	0.00	0.00	0	460.0		



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
R2040	On 03/11/2022	Bond Future			11.54776		83.54056		11.75271	82.26626		13.82	0.00	96,238,725.12	1,152	39,389.0
R2040	On 03/11/2022	Bond Future	10.70	Call	445.01000		0.44501		277.96000	0.27796	445.010	12.36	0.16	0.00	0	1,078.0
R2040	On 03/11/2022	Bond Future	10.80	Call	557.71000		0.55771		355.32000	0.35532	557.710	12.36	0.19	0.00	0	1,500.0
R2040	On 03/11/2022	Bond Future	11.20	Call	1,228.64000		1.22864		843.51000	0.84351	1,228.640	12.38	0.35	0.00	0	1,078.0
R2040	On 03/11/2022	Bond Future	11.30	Call	1,468.11000		1.46811		1,027.73000	1.02773	1,468.110	12.44	0.40	0.00	0	1,160.0
R2040	On 03/11/2022	Bond Future	11.50	Call	2,047.55000		2.04755		1,491.05000	1.49105	2,047.550	12.69	0.49	0.00	0	1,500.0
R2040	On 03/11/2022	Bond Future	12.00	Call	3,921.89000		3.92189		3,093.36000	3.09336	3,921.890	13.39	0.70	0.00	0	1,160.0
R2040	On 03/11/2022	Bond Future	12.52	Put	530.60000		0.53060		774.82000	0.77482	530.600	14.31	0.16	0.00	0	1,078.0
R2040	On 02/02/2023	Bond Future			11.67825		80.57342		11.89097	79.27667		14.41	0.00	0.00	0	62,354.0
R2040	On 02/02/2023	Bond Future	10.21	Call	429.71000		0.42971		298.90000	0.29890	429.710	13.17	0.12	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	10.96	Call	1,345.19000		1.34519		1,007.39000	1.00739	1,345.190	13.17	0.29	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	12.27	Put	1,800.50000		1.80050		2,253.46000	2.25346	1,800.500	14.44	0.31	0.00	0	388.0
R2040	On 04/05/2023	Bond Future			11.81114		82.09378		12.03198	80.77308		14.11	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future	10.17	Call	704.94000		0.70494		529.56000	0.52956	704.940	13.17	0.15	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	10.73	Call	1,384.22000		1.38422		1,078.32000	1.07832	1,384.220	13.16	0.26	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	10.92	Call	1,694.16000		1.69416		1,335.05000	1.33505	1,694.160	13.15	0.30	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	11.48	Call	2,872.18000		2.87218		2,336.75000	2.33675	2,872.180	13.12	0.44	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	12.78	Put	1,831.82000		1.83182		2,222.48000	2.22248	1,831.820	14.48	0.27	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	13.45	Put	1,124.06000		1.12406		1,383.59000	1.38359	1,124.060	15.43	0.18	0.00	0	486.0
R2040	On 03/08/2023	Bond Future			11.94159		79.20022		12.17114	77.85386		14.08	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.37373		79.30823		11.57619	77.99630		13.69	0.00	87,001,128.31	1,097	28,283.0
R2044	On 03/11/2022	Bond Future			11.51754		80.54860		11.72748	79.21709		14.51	0.00	88,361,814.20	1,097	43,652.0
R2044	On 03/11/2022	Bond Future	10.60	Call	370.99000		0.37099		223.91000	0.22391	370.990	12.97	0.14	0.00	0	1,600.0
R2044	On 03/11/2022	Bond Future	11.30	Call	1,556.51000		1.55651		1,080.87000	1.08087	1,556.510	13.07	0.41	0.00	0	1,600.0
R2044	On 02/02/2023	Bond Future			11.63958		77.65144		11.85731	76.29646		15.15	0.00	0.00	0	29,403.0
R2044	On 04/05/2023	Bond Future			11.76343		79.11679		11.98931	77.73663		14.84	0.00	0.00	0	0.0
R2044	On 03/08/2023	Bond Future			11.88456		76.28989		12.11913	74.88294		14.82	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			11.33382		82.42824		11.53133	81.11751		13.34	0.00	95,039,760.72	1,153	95,825.0
R2048	On 04/08/2022	Bond Future	10.20	Call	0.00000		0.00000		0.00000	0.00000	0.000	13.98	0.00	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.30	Call	0.00000		0.00000		0.00000	0.00000	0.000	13.71	0.00	0.00	0	1,200.0
R2048	On 04/08/2022	Bond Future	10.90	Call	7.69000		0.00769		0.75000	0.00075	7.690	12.04	0.02	0.00	0	100.0
R2048	On 04/08/2022	Bond Future	11.00	Call	25.25000		0.02525		2.85000	0.00285	25.250	11.76	0.05	0.00	0	1,200.0
R2048	On 04/08/2022	Bond Future	11.00	Put	2,331.35000		2.33135		3,619.68000	3.61968	2,331.350	11.76	0.95	0.00	0	50.0
R2048	On 04/08/2022	Bond Future	11.30	Call	447.35000		0.44735		112.57000	0.11257	447.350	12.15	0.44	0.00	0	1,600.0
R2048	On 03/11/2022	Bond Future			11.47673		79.29026		11.68171	77.96006		14.96	0.00	91,421,669.78	1,153	248,028.0
R2048	On 03/11/2022	Bond Future	11.20	Call	1,455.82000		1.45582		1,012.29000	1.01229	1,455.820	13.67	0.39	0.00	0	1,650.0
R2048	On 03/11/2022	Bond Future	11.90	Call	3,971.01000		3.97101		3,120.45000	3.12045	3,971.010	14.77	0.69	0.00	0	1,650.0
R2048	On 02/02/2023	Bond Future			11.59840		80.75238		11.81109	79.39873		14.73	0.00	0.00	0	0.0
R2048	On 04/05/2023	Bond Future			11.71342		77.83750		11.93395	76.45876		15.31	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
R2048	On 03/08/2023	Bond Future			11.82316		79.36862		12.05190	77.96313		14.42	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			11.14957		68.29776		11.35213	67.26078		12.53	0.00	223,128,781.92	3,267	19,842.0
R209	On 03/11/2022	Bond Future			11.29963		66.21988		11.50947	65.16747		13.96	0.00	216,340,347.96	3,267	10,156.0
R209	On 03/11/2022	Bond Future	9.25	Call	8.97000		0.00897		4.22000	0.00422	8.970	12.47	0.01	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	111.31000		0.11131		62.11000	0.06211	111.310	12.47	0.06	12,133,010.74	3,000	8,000.0
R209	On 03/11/2022	Bond Future	10.00	Put	7,198.18000		7.19818		8,201.39000	8.20139	7,198.180	12.47	0.94	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	2,613.20000		2.61320		3,327.74000	3.32774	2,613.200	12.51	0.63	61,728,661.76	1,500	10,000.0
R209	On 03/11/2022	Bond Future	12.00	Put	629.49000		0.62949		906.50000	0.90650	629.490	13.96	0.22	43,489,752.77	3,000	8,000.0
R209	On 02/02/2023	Bond Future			11.42372		67.44195		11.64101	66.37106		13.76	0.00	0.00	0	2,066.0
R209	On 04/05/2023	Bond Future			11.54778		65.56255		11.77299	64.47183		14.17	0.00	0.00	0	0.0
R209	On 03/08/2023	Bond Future			11.66444		66.85241		11.89782	65.74055		13.36	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future			223.54446		223.54446		223.28201	223.28201			0.00	13,412,667.60	60	439.0
R210	On 03/11/2022	Bond Future			224.09888		224.09888		223.83492	223.83492			0.00	26,891,865.60	120	732.0
R210	On 02/02/2023	Bond Future			228.28276		228.28276		228.01670	228.01670			0.00	0.00	0	300.0
R210	On 04/05/2023	Bond Future			229.54195		229.54195		229.27192	229.27192			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			234.10011		234.10011		233.82550	233.82550			0.00	0.00	0	0.0
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future			10.73247		82.52999		10.97572	81.38569		9.63	0.00	2,145,779.74	26	28,918.0
R213	On 03/11/2022	Bond Future			10.91433		80.27901		11.16825	79.11779		10.61	0.00	4,174,508.52	52	14,045.0
R213	On 03/11/2022	Bond Future	9.13	Call	44.24000		0.04424		21.57000	0.02157	44.240	10.33	0.03	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	52.52000		0.05252		25.96000	0.02596	52.520	10.33	0.03	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	5,429.08000		5.42908		6,476.16000	6.47616	5,429.080	10.29	0.87	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	4,816.68000		4.81668		5,831.74000	5.83174	4,816.680	10.22	0.84	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	3,953.23000		3.95323		4,908.47000	4.90847	3,953.230	10.11	0.78	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	3,273.34000		3.27334		4,165.49000	4.16549	3,273.340	10.03	0.72	0.00	0	200.0
R213	On 02/02/2023	Bond Future			11.06776		81.75900		11.33320	80.57745		10.28	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	185.86000		0.18586		116.03000	0.11603	185.860	9.96	0.07	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	5,643.61000		5.64361		6,606.18000	6.60618	5,643.610	9.96	0.78	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	4,370.85000		4.37085		5,243.73000	5.24373	4,370.850	9.83	0.70	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	1,160.50000		1.16050		827.98000	0.82798	1,160.500	9.80	0.32	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	699.83000		0.69983		970.59000	0.97059	699.830	10.50	0.20	0.00	0	912.0
R213	On 04/05/2023	Bond Future			11.21592		79.75008		11.49346	78.54667		10.38	0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 03/08/2023	Bond Future	11.35908	81.31793		11.64965	80.09121		9.77	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 04/08/2022	Bond Future	11.29369	65.95036		11.50115	64.84470		13.49	0.00	15,036,682.08	228	74,916.0
R214	On 03/11/2022	Bond Future	11.43532	63.69308		11.65011	62.57090		15.10	0.00	57,642,237.40	905	3,594.0
R214	On 02/02/2023	Bond Future	11.55550	64.86750		11.77789	63.72545		14.90	0.00	0.00	0	65,489.0
R214	On 04/05/2023	Bond Future	11.66918	62.79404		11.89929	61.63082		15.41	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future	11.77743	64.02901		12.01562	62.84320		14.54	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
<b>Total for Derivatives :</b>											<b>14,986,060,485.71</b>	<b>163,694</b>	<b>1 941 444.0</b>
<b>Grand Total:</b>											<b>14,986,060,485.71</b>	<b>163,694</b>	<b>1 941 444.0</b>