



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: 01/08/2022

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	04/08/2022	Index Future	811.53200	811.53200		815.49700	815.49700			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	824.31400	824.31400		828.37200	828.37200			0.00	0.00	0	0.0
AL37	On	02/02/2023	Index Future	839.45700	839.45700		843.61900	843.61900			0.00	0.00	0	0.0
AL37	On	04/05/2023	Index Future	855.24100	855.24100		859.49400	859.49400			0.00	0.00	0	0.0
AL37	On	03/08/2023	Index Future	872.01100	872.01100		876.35600	876.35600			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	921.25700	921.25700		927.16000	927.16000			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	935.76800	935.76800		941.79800	941.79800			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	952.95700	952.95700		959.13400	959.13400			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	970.87600	970.87600		977.18200	977.18200			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	989.91300	989.91300		996.35300	996.35300			0.00	0.00	0	0.0
ALBI	On	04/08/2022	Index Future	821.62800	821.62800		826.89400	826.89400			0.00	8,216,280.00	1	0.0
ALBI	On	03/11/2022	Index Future	834.57000	834.57000		839.94900	839.94900			0.00	8,345,700.00	1	138.0
ALBI	On	02/02/2023	Index Future	849.90100	849.90100		855.41000	855.41000			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			865.88100	865.88100	871.50600	871.50600			0.00	0.00	0	0.0
ALBI	On 03/08/2023	Index Future			882.86000	882.86000	888.60400	888.60400			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			12.11488	75.23236	12.02707	75.65615			0.00	0.00	0	0.0
ES33	On 03/11/2022	Bond Future			12.32502	72.64010	12.23328	73.07155			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future			12.51186	73.99575	12.41595	74.43618			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future			12.69661	71.61443	12.59649	72.06364			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future			12.87601	73.03857	12.77150	73.49693			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			12.45352	73.64299	12.37050	74.10381			0.00	0.00	0	0.0
ES42	On 03/11/2022	Bond Future			12.64542	70.55063	12.55871	71.01967			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future			12.81029	71.86972	12.71987	72.34847			0.00	0.00	0	4,769.0
ES42	On 04/05/2023	Bond Future			12.98048	68.97816	12.88619	69.46634			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future			13.14098	70.35169	13.04281	70.84977			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			810.07600	810.07600	815.34100	815.34100			0.00	0.00	0	7.0
GOVI	On 03/11/2022	GOVI			822.83600	822.83600	828.21400	828.21400			0.00	0.00	0	868.0
GOVI	On 02/02/2023	GOVI			837.95100	837.95100	843.45900	843.45900			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI			853.70700	853.70700	859.33000	859.33000			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI			870.44600	870.44600	876.18900	876.18900			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future			162.71552	162.71552	162.53841	162.53841			0.00	0.00	0	4,055.0
I2025	On 03/11/2022	Bond Future			165.29647	165.29647	165.11849	165.11849			0.00	0.00	0	8,184.0
I2025	On 02/02/2023	Bond Future			166.67726	166.67726	166.49794	166.49794			0.00	0.00	0	1,918.0
I2025	On 04/05/2023	Bond Future			169.85279	169.85279	169.67085	169.67085			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future			171.46113	171.46113	171.27613	171.27613			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			119.44784	119.44784	119.13758	119.13758			0.00	0.00	0	1,629.0
I2029	On 03/11/2022	Bond Future			120.08434	120.08434	119.77061	119.77061			0.00	360,253.02	3	1,589.0
I2029	On 02/02/2023	Bond Future			122.32301	122.32301	122.00494	122.00494			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	123.35501		123.35501		123.03140	123.03140			0.00	0.00	0	0.0
I2029	On 03/08/2023	Bond Future	125.80336		125.80336		125.47376	125.47376			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	112.94986		112.94986		112.82617	112.82617			0.00	0.00	0	3,796.0
I2033	On 03/11/2022	Bond Future	113.40738		113.40738		113.28313	113.28313			0.00	3,402,221.40	30	1,047.0
I2033	On 02/02/2023	Bond Future	115.52113		115.52113		115.39605	115.39605			0.00	0.00	0	5,967.0
I2033	On 04/05/2023	Bond Future	116.33769		116.33769		116.21077	116.21077			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future	118.64662		118.64662		118.51758	118.51758			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	125.91061		125.91061		126.83484	126.83484			0.00	0.00	0	3,429.0
I2038	On 03/11/2022	Bond Future	127.90777		127.90777		128.84827	128.84827			0.00	3,837,233.10	30	5,096.0
I2038	On 02/02/2023	Bond Future	128.37932		128.37932		129.33883	129.33883			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future	130.82565		130.82565		131.80416	131.80416			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future	131.43971		131.43971		132.43806	132.43806			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	115.47911		115.47911		114.70722	114.70722			0.00	272,530,699.60	2,360	4,858.0
I2046	On 03/11/2022	Bond Future	115.33379		115.33379		114.55121	114.55121			0.00	272,187,744.40	2,360	15,833.0
I2046	On 02/02/2023	Bond Future	117.48453		117.48453		116.68881	116.68881			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future	117.68302		117.68302		116.87261	116.87261			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future	120.01959		120.01959		119.19358	119.19358			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	117.05653		117.05653		115.12622	115.12622			0.00	26,688,888.84	228	1,973.0
I2050	On 03/11/2022	Bond Future	118.91307		118.91307		116.95355	116.95355			0.00	27,112,179.96	228	9,740.0
I2050	On 02/02/2023	Bond Future	119.00537		119.00537		117.01072	117.01072			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future	121.27319		121.27319		119.24109	119.24109			0.00	0.00	0	0.0
I2050	On 03/08/2023	Bond Future	121.47843		121.47843		119.40637	119.40637			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	316.95500		316.95500		315.83800	315.83800			0.00	0.00	0	14.0
IGOV	On 03/11/2022	Index Future	322.02700		322.02700		320.90300	320.90300			0.00	0.00	0	703.0
IGOV	On 02/02/2023	Index Future	328.02000		328.02000		326.88700	326.88700			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future	334.26300		334.26300		333.11300	333.11300			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future	340.89200		340.89200		339.72200	339.72200			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future	5.78500		94.21500		5.76500	94.23500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.89000		94.11000		5.86500	94.13500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future	6.47500		93.52500		6.45000	93.55000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.58000		93.42000		6.55000	93.45000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.08000		92.92000		7.05500	92.94500			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	7.16000	92.84000		7.14000	92.86000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/03/2023			Jibar Tradeable Future	7.52000	92.48000		7.47000	92.53000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/06/2023			Jibar Tradeable Future	7.81500	92.18500		7.72500	92.27500			0.00	0.00	0	0.0
JIBAR FUTURE	On	20/09/2023			Jibar Tradeable Future	8.08000	91.92000		7.95500	92.04500			0.00	0.00	0	75.0
JIBAR FUTURE	On	20/12/2023			Jibar Tradeable Future	7.97500	92.02500		7.86000	92.14000			0.00	0.00	0	272.0
JIBAR FUTURE	On	20/03/2024			Jibar Tradeable Future	8.12000	91.88000		8.01000	91.99000			0.00	0.00	0	0.0
JIBAR FUTURE	On	19/06/2024			Jibar Tradeable Future	8.05000	91.95000		7.94000	92.06000			0.00	0.00	0	0.0
R186	On	04/08/2022			Bond Future	9.07472	106.45420		8.92635	106.99769		5.54	0.00	2,011,132,746.40	18,892	40,422.0
R186	On	04/08/2022	6.96	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000	7.35	0.00	0.00	0	3,541.0
R186	On	04/08/2022	7.96	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000	5.36	0.00	0.00	0	3,541.0
R186	On	04/08/2022	9.78	Put	Bond Future	0.00000	0.00000		0.05000	0.00005	0.000	6.52	0.00	0.00	0	3,541.0
R186	On	03/11/2022			Bond Future	9.27301	108.11653		9.11305	108.66981		5.63	0.00	360,784,860.61	3,337	66,177.0
R186	On	03/11/2022	8.23	Call	Bond Future	181.04000	0.18104		271.06000	0.27106	181.040	5.57	0.12	0.00	0	4,310.0
R186	On	03/11/2022	8.91	Put	Bond Future	1,965.54000	1.96554		1,642.08000	1.64208	1,965.540	5.61	0.65	0.00	0	4,310.0
R186	On	02/02/2023			Bond Future	9.41632	104.80773		9.24317	105.37256		5.60	0.00	0.00	0	0.0
R186	On	04/05/2023			Bond Future	9.56777	106.78289		9.37980	107.35883		5.30	0.00	0.00	0	0.0
R186	On	03/08/2023			Bond Future	9.70969	103.57857		9.50480	104.16617		5.17	0.00	0.00	0	0.0
R186	On	21/12/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On	21/12/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On	21/12/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On	04/08/2022			Bond Future	331.28668	331.28668		331.25926	331.25926			0.00	0.00	0	110.0
R197	On	03/11/2022			Bond Future	336.54138	336.54138		336.51754	336.51754			0.00	1,346,165.52	4	831.0
R197	On	02/02/2023			Bond Future	333.98798	333.98798		333.96782	333.96782			0.00	0.00	0	0.0
R197	On	04/05/2023			Bond Future	340.35340	340.35340		340.33435	340.33435			0.00	0.00	0	0.0
R197	On	03/08/2023			Bond Future	337.96793	337.96793		337.94966	337.94966			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	244.92717	244.92717		243.65542	243.65542			0.00	0.00	0	5,614.0
R202	On	03/11/2022			Bond Future	248.81211	248.81211		247.52329	247.52329			0.00	2,736,933.21	11	6,140.0
R202	On	02/02/2023			Bond Future	248.76130	248.76130		247.45157	247.45157			0.00	0.00	0	460.0
R202	On	04/05/2023			Bond Future	253.50133	253.50133		252.16774	252.16774			0.00	0.00	0	0.0
R202	On	03/08/2023			Bond Future	253.67698	253.67698		252.31769	252.31769			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	6.98192	103.83863		6.88370	103.89172		0.75	0.00	1,297,359,843.22	12,494	22,878.0
R2023	On	03/11/2022			Bond Future	7.49767	101.53894		7.31656	101.59413		0.45	0.00	1,259,285,933.88	12,402	12,292.0
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	10.46336	87.65605		10.35017	88.18759		9.04	0.00	2,692,355,575.75	30,715	36,646.0

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R2030	On 04/08/2022	Bond Future	8.30	Call	0.00000	0.00000		0.00000	0.00000	0.00000	0.000	14.52	0.00	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	0.00000	0.00000		0.00000	0.00000	0.00000	0.000	10.25	0.00	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	0.74000	0.00074		3.18000	0.00318	0.740	0.740	10.39	0.00	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			10.64873	89.02484		10.52982	89.56575			9.51	0.00	434,174,144.68	4,877	67,115.0
R2030	On 03/11/2022	Bond Future	9.70	Call	316.72000	0.31672		424.91000	0.42491	316.720	316.720	9.10	0.15	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	856.33000	0.85633		1,068.24000	1.06824	856.330	856.330	9.28	0.32	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	502.61000	0.50261		428.18000	0.42818	502.610	502.610	10.62	0.19	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			10.80196	86.65710		10.67676	87.20911			9.58	0.00	0.00	0	5,200.0
R2030	On 02/02/2023	Bond Future	8.81	Call	181.26000	0.18126		231.65000	0.23165	181.260	181.260	9.57	0.07	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	268.45000	0.26845		337.89000	0.33789	268.450	268.450	9.44	0.10	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.66	Put	5,792.11000	5.79211		5,368.48000	5.36848	5,792.110	5,792.110	9.15	0.81	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	738.99000	0.73899		890.68000	0.89068	738.990	738.990	9.12	0.23	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.94	Put	4,753.48000	4.75348		4,370.01000	4.37001	4,753.480	4,753.480	9.15	0.74	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	11.16	Put	1,731.37000	1.73137		1,546.40000	1.54640	1,731.370	1,731.370	9.96	0.39	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	11.35	Call	3,825.04000	3.82504		4,217.29000	4.21729	3,825.040	3,825.040	10.15	0.66	0.00	0	5,000.0
R2030	On 02/02/2023	Bond Future	11.55	Call	4,425.93000	4.42593		4,841.85000	4.84185	4,425.930	4,425.930	10.36	0.71	0.00	0	5,000.0
R2030	On 04/05/2023	Bond Future			10.96305	88.29075		10.83129	88.85353			9.24	0.00	0.00	0	0.0
R2030	On 04/05/2023	Bond Future	9.03	Call	402.59000	0.40259		484.32000	0.48432	402.590	402.590	9.01	0.12	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	9.58	Call	738.30000	0.73830		869.53000	0.86953	738.300	738.300	8.85	0.20	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	9.67	Call	810.58000	0.81058		951.41000	0.95141	810.580	810.580	8.82	0.22	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	9.78	Call	906.55000	0.90655		1,059.68000	1.05968	906.550	906.550	8.79	0.24	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	10.00	Call	1,125.53000	1.12553		1,304.99000	1.30499	1,125.530	1,125.530	8.72	0.28	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	10.42	Call	1,735.69000	1.73569		1,973.69000	1.97369	1,735.690	1,735.690	8.87	0.38	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	10.65	Call	2,153.11000	2.15311		2,424.04000	2.42404	2,153.110	2,153.110	8.99	0.44	0.00	0	350.0
R2030	On 04/05/2023	Bond Future	11.34	Put	2,165.06000	2.16506		1,964.75000	1.96475	2,165.060	2,165.060	9.52	0.40	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	11.62	Put	1,776.79000	1.77679		1,607.73000	1.60773	1,776.790	1,776.790	9.77	0.34	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	12.04	Put	1,319.94000	1.31994		1,190.39000	1.19039	1,319.940	1,319.940	10.17	0.27	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	12.50	Put	952.75000	0.95275		857.05000	0.85705	952.750	952.750	10.61	0.20	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	12.57	Put	906.84000	0.90684		815.51000	0.81551	906.840	906.840	10.67	0.19	0.00	0	350.0
R2030	On 03/08/2023	Bond Future			11.12275	86.01867		10.98379	86.59279			9.25	0.00	0.00	0	0.0
R2030	On 03/08/2023	Bond Future	10.40	Call	1,814.29000	1.81429		2,043.73000	2.04373	1,814.290	1,814.290	8.86	0.36	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	2,241.78000	2.24178		2,502.83000	2.50283	2,241.780	2,241.780	9.00	0.42	0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	1,368.34000	1.36834		1,247.15000	1.24715	1,368.340	1,368.340	10.63	0.24	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	1,150.01000	1.15001		1,047.02000	1.04702	1,150.010	1,150.010	10.89	0.21	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			10.90817	87.33853		10.78495	87.98813			10.33	0.00	2,095,163,996.17	23,989	54,629.0
R2032	On 04/08/2022	Bond Future	8.97	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.000	11.73	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	0.000	11.22	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	0.000	11.22	0.00	0.00	0	900.0
R2032	On 04/08/2022	Bond Future	10.50	Call	2.30000	0.00230		72.09000	0.07209	2.300	2.300	11.22	0.01	0.00	0	900.0
R2032	On 04/08/2022	Bond Future	10.70	Put	1,148.31000	1.14831		763.87000	0.76387	1,148.310	1,148.310	11.22	0.89	0.00	0	7,500.0
R2032	On 04/08/2022	Bond Future	11.00	Put	164.15000	0.16415		126.75000	0.12675	164.150	164.150	11.22	0.29	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	0.01000	0.00001		0.21000	0.00021	0.010	11.73	0.00	0.00	0	800.0
R2032	On 03/11/2022	Bond Future			11.08975	84.54957		10.96092	85.21042		11.42	0.00	1,631,214,854.01	19,293	146,856.0
R2032	On 03/11/2022	Bond Future	9.31	Call	35.85000	0.03585		58.10000	0.05810	35.850	10.54	0.02	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	9.36	Call	41.70000	0.04170		66.91000	0.06691	41.700	10.53	0.02	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	9.46	Call	55.98000	0.05598		88.06000	0.08806	55.980	10.52	0.03	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	9.92	Call	190.50000	0.19050		275.10000	0.27510	190.500	10.44	0.09	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	10.11	Put	5,511.83000	5.51183	4,971.37000	4.97137	5,511.830	10.52	0.86	0.00	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.16	Put	5,276.42000	5.27642	4,747.03000	4.74703	5,276.420	10.56	0.85	0.00	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.21	Call	391.78000	0.39178	534.81000	0.53481	391.780	10.60	0.17	0.00	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	10.49	Put	3,854.98000	3.85498	3,409.53000	3.40953	3,854.980	10.82	0.74	0.00	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.56	Put	3,588.34000	3.58834	3,162.79000	3.16279	3,588.340	10.90	0.71	0.00	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.67	Call	1,015.27000	1.01527	1,282.43000	1.28243	1,015.270	11.02	0.33	0.00	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	11.55	Put	1,103.92000	1.10392	937.28000	0.93728	1,103.920	12.17	0.32	0.00	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	12.30	Put	391.73000	0.39173	328.69000	0.32869	391.730	13.19	0.13	0.00	0.00	0	750.0
R2032	On 02/02/2023	Bond Future			11.24040	86.10781	11.10567	86.78190		11.21	0.00	0.00	0.00	0	18.0
R2032	On 02/02/2023	Bond Future	9.31	Call	193.10000	0.19310	253.15000	0.25315	193.100	10.55	0.07	0.00	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	9.47	Call	253.48000	0.25348	328.16000	0.32816	253.480	10.52	0.09	0.00	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	9.92	Call	512.54000	0.51254	641.65000	0.64165	512.540	10.45	0.16	0.00	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	10.16	Put	6,335.29000	6.33529	5,827.52000	5.82752	6,335.290	10.41	0.79	0.00	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.22	Call	780.97000	0.78097	957.44000	0.95744	780.970	10.40	0.22	0.00	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	4,957.08000	4.95708	4,513.79000	4.51379	4,957.080	10.55	0.70	0.00	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	1,447.15000	1.44715	1,712.89000	1.71289	1,447.150	10.66	0.34	0.00	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	1,633.78000	1.63378	1,445.07000	1.44507	1,633.780	11.89	0.33	0.00	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	726.49000	0.72649	637.02000	0.63702	726.490	12.99	0.16	0.00	0.00	0	750.0
R2032	On 04/05/2023	Bond Future			11.39287	83.57132	11.25200	84.25851		11.54	0.00	0.00	0.00	0	0.0
R2032	On 04/05/2023	Bond Future	10.62	Call	1,693.66000	1.69366	1,951.87000	1.95187	1,693.660	11.03	0.34	0.00	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	11.37	Call	3,326.01000	3.32601	3,709.31000	3.70931	3,326.010	11.66	0.52	0.00	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	13.43	Put	823.25000	0.82325	736.80000	0.73680	823.250	13.70	0.15	0.00	0.00	0	400.0
R2032	On 03/08/2023	Bond Future			11.53801	85.21498	11.39071	85.91598		10.99	0.00	0.00	0.00	0	2,600.0
R2032	On 03/08/2023	Bond Future	11.90	Call	4,731.97000	4.73197	5,171.97000	5.17197	4,731.970	11.35	0.59	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	0.00	0	0.0
R2035	On 04/08/2022	Bond Future			11.16730	88.63649	11.06402	89.25141		11.56	0.00	0.00	1,550,872,665.53	17,497	97,700.0
R2035	On 04/08/2022	Bond Future	9.53	Call	0.00000	0.00000	0.00000	0.00000	0.000	16.17	0.00	0.00	0.00	0	394.0
R2035	On 04/08/2022	Bond Future	9.84	Call	0.00000	0.00000	0.01000	0.00001	0.000	16.17	0.00	0.00	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	0.63000	0.00063	31.03000	0.03103	0.630	16.17	0.00	0.00	0.00	0	394.0
R2035	On 04/08/2022	Bond Future	10.64	Put	3,210.82000	3.21082	2,664.29000	2.66429	3,210.820	16.17	0.99	0.00	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	637.19000	0.63719	556.43000	0.55643	637.190	16.17	0.56	0.00	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	0.00000	0.00000	0.09000	0.00009	0.000	16.17	0.00	0.00	0.00	0	394.0
R2035	On 03/11/2022	Bond Future			11.33776	85.53025	11.23012	86.15586		12.87	0.00	0.00	1,477,620,599.00	17,276	45,483.0
R2035	On 03/11/2022	Bond Future	9.82	Call	78.38000	0.07838	115.29000	0.11529	78.380	11.59	0.04	0.00	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	290.90000	0.29090	392.65000	0.39265	290.900	11.65	0.12	0.00	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	10.57	Put	5,179.71000	5.17971	4,716.80000	4.71680	5,179.710	11.95	0.80	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	3,358.98000	3.35898		3,009.87000	3.00987	3,358.980	12.48	0.63	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	11.05	Call	1,455.56000	1.45556		1,748.86000	1.74886	1,455.560	12.57	0.39	0.00	0	976.0	
R2035	On 03/11/2022	Bond Future	12.68	Put	381.68000	0.38168		333.31000	0.33331	381.680	15.10	0.12	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future			11.48343	87.10505		11.37116	87.74331		12.76	0.00	0.00	0	72,176.0	
R2035	On 02/02/2023	Bond Future	9.81	Call	324.19000	0.32419		403.12000	0.40312	324.190	11.73	0.10	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	9.89	Call	371.64000	0.37164		459.42000	0.45942	371.640	11.73	0.11	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	10.30	Call	708.71000	0.70871		851.67000	0.85167	708.710	11.73	0.19	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future	10.64	Call	1,158.53000	1.15853		1,360.34000	1.36034	1,158.530	11.85	0.27	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	10.66	Put	6,039.36000	6.03936		5,606.75000	5.60675	6,039.360	11.87	0.73	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.05	Call	1,974.22000	1.97422		2,256.89000	2.25689	1,974.220	12.22	0.39	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future	11.06	Put	4,441.93000	4.44193		4,088.34000	4.08834	4,441.930	12.23	0.61	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.98	Put	2,070.81000	2.07081		1,880.13000	1.88013	2,070.810	13.39	0.35	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	13.22	Put	706.24000	0.70624		636.78000	0.63678	706.240	15.07	0.14	0.00	0	976.0	
R2035	On 04/05/2023	Bond Future			11.62243	84.24556		11.50557	84.89624		13.08	0.00	0.00	0	0.0	
R2035	On 04/05/2023	Bond Future	9.85	Call	624.60000	0.62460		734.69000	0.73469	624.600	12.25	0.14	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	10.42	Call	1,205.62000	1.20562		1,385.67000	1.38567	1,205.620	12.22	0.24	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	10.60	Call	1,472.58000	1.47258		1,679.42000	1.67942	1,472.580	12.28	0.28	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	11.17	Call	2,632.92000	2.63292		2,931.85000	2.93185	2,632.920	12.73	0.41	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	12.46	Put	2,203.50000	2.20350		2,029.43000	2.02943	2,203.500	14.24	0.31	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	13.18	Put	1,355.94000	1.35594		1,244.66000	1.24466	1,355.940	15.13	0.20	0.00	0	491.0	
R2035	On 03/08/2023	Bond Future			11.75628	85.90181		11.63457	86.56562		12.71	0.00	0.00	0	0.0	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2037	On 04/08/2022	Bond Future			11.33139	80.30697		11.23802	80.86745		12.98	0.00	2,238,797,709.66	27,878	101,547.0	
R2037	On 04/08/2022	Bond Future	10.10	Call	0.00000	0.00000		0.04000	0.00004	0.000	18.10	0.00	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	10.90	Put	2,651.22000	2.65122		2,210.52000	2.21052	2,651.220	18.10	0.98	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.21	Call	241.48000	0.24148		667.81000	0.66781	241.480	18.10	0.29	0.00	0	1,050.0	
R2037	On 04/08/2022	Bond Future	11.42	Put	302.26000	0.30226		323.08000	0.32308	302.260	18.10	0.34	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.95	Put	1.08000	0.00108		7.53000	0.00753	1.080	18.10	0.00	0.00	0	1,050.0	
R2037	On 03/11/2022	Bond Future			11.49095	81.56098		11.39384	82.13124		13.74	0.00	528,107,345.50	6,475	48,188.0	
R2037	On 02/02/2023	Bond Future			11.62689	78.80562		11.52582	79.38740		14.39	0.00	0.00	0	63,547.0	
R2037	On 04/05/2023	Bond Future			11.76566	80.29178		11.66060	80.88487		14.04	0.00	0.00	0	0.0	
R2037	On 04/05/2023	Bond Future	11.03	Call	2,038.63000	2.03863		2,270.98000	2.27098	2,038.630	13.32	0.35	0.00	0	400.0	
R2037	On 04/05/2023	Bond Future	11.78	Call	3,956.98000	3.95698		4,298.24000	4.29824	3,956.980	14.08	0.53	0.00	0	400.0	
R2037	On 04/05/2023	Bond Future	13.73	Put	1,057.99000	1.05799		980.64000	0.98064	1,057.990	16.63	0.16	0.00	0	400.0	
R2037	On 03/08/2023	Bond Future			11.90211	77.61253		11.79280	78.21753		14.40	0.00	0.00	0	0.0	
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2040	On 04/08/2022	Bond Future			11.40097	82.21317		11.31255	82.78470		13.72	0.00	1,388,991,507.15	16,895	70,358.0	
R2040	On 04/08/2022	Bond Future	9.70	Call	0.00000	0.00000		0.00000	0.00000	0.000	19.19	0.00	0.00	0	460.0	
R2040	On 04/08/2022	Bond Future	10.70	Call	0.27000	0.00027		18.60000	0.01860	0.270	19.19	0.00	0.00	0	460.0	
R2040	On 04/08/2022	Bond Future	12.24	Put	0.04000	0.00004		1.07000	0.00107	0.040	19.19	0.00	0.00	0	460.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 03/11/2022	Bond Future			11.55469	83.49695		11.46277	84.07841			14.53	0.00	1,394,983,543.65	16,707	51,668.0
R2040	On 03/11/2022	Bond Future	10.70	Call	515.04000	0.51504		650.03000	0.65003	515.040		13.34	0.17	0.00	0	1,078.0
R2040	On 03/11/2022	Bond Future	10.80	Call	649.40000	0.64940		807.48000	0.80748	649.400		13.47	0.21	0.00	0	1,500.0
R2040	On 03/11/2022	Bond Future	11.20	Call	1,432.13000	1.43213		1,692.29000	1.69229	1,432.130		14.02	0.37	0.00	0	1,078.0
R2040	On 03/11/2022	Bond Future	11.30	Call	1,693.53000	1.69353		1,979.74000	1.97974	1,693.530		14.19	0.41	0.00	0	1,160.0
R2040	On 03/11/2022	Bond Future	11.50	Call	2,291.99000	2.29199		2,628.27000	2.62827	2,291.990		14.53	0.49	0.00	0	1,500.0
R2040	On 03/11/2022	Bond Future	12.00	Call	4,153.89000	4.15389		4,593.26000	4.59326	4,153.890		15.42	0.68	0.00	0	1,160.0
R2040	On 03/11/2022	Bond Future	12.52	Put	726.19000	0.72619		652.62000	0.65262	726.190		16.35	0.18	0.00	0	1,078.0
R2040	On 02/02/2023	Bond Future			11.68579	80.52688		11.59018	81.12012			15.25	0.00	0.00	0	62,354.0
R2040	On 02/02/2023	Bond Future	10.21	Call	507.62000	0.50762		605.45000	0.60545	507.620		14.02	0.13	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	10.96	Call	1,516.14000	1.51614		1,729.55000	1.72955	1,516.140		14.24	0.31	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	12.27	Put	2,120.73000	2.12073		1,958.80000	1.95880	2,120.730		16.08	0.33	0.00	0	388.0
R2040	On 04/05/2023	Bond Future			11.81909	82.04563		11.71977	82.65046			14.88	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future	10.17	Call	812.29000	0.81229		929.74000	0.92974	812.290		13.94	0.16	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	10.73	Call	1,522.03000	1.52203		1,708.32000	1.70832	1,522.030		13.90	0.27	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	10.92	Call	1,877.54000	1.87754		2,091.86000	2.09186	1,877.540		14.04	0.31	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	11.48	Call	3,228.99000	3.22899		3,528.24000	3.52824	3,228.990		14.56	0.45	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	12.78	Put	2,256.46000	2.25646		2,108.79000	2.10879	2,256.460		16.30	0.29	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	13.45	Put	1,459.40000	1.45940		1,361.59000	1.36159	1,459.400		17.24	0.20	0.00	0	486.0
R2040	On 03/08/2023	Bond Future			11.94995	79.15054		11.84670	79.76749			15.31	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.39536	79.16630		11.30182	79.78315			14.50	0.00	1,383,510,258.80	17,476	12,332.0
R2044	On 03/11/2022	Bond Future			11.54028	80.40251		11.44310	81.03002			15.36	0.00	1,422,159,596.88	17,688	60,238.0
R2044	On 03/11/2022	Bond Future	10.60	Call	417.72000	0.41772		541.44000	0.54144	417.720		13.98	0.15	0.00	0	1,600.0
R2044	On 03/11/2022	Bond Future	11.30	Call	1,760.00000	1.76000		2,071.52000	2.07152	1,760.000		15.00	0.41	0.00	0	1,600.0
R2044	On 02/02/2023	Bond Future			11.66348	77.50074		11.56252	78.14070			16.15	0.00	0.00	0	29,403.0
R2044	On 04/05/2023	Bond Future			11.78836	78.96239		11.68357	79.61488			15.77	0.00	0.00	0	0.0
R2044	On 03/08/2023	Bond Future			11.91053	76.13195		11.80170	76.79751			16.25	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			11.34039	82.38401		11.24182	83.05220			14.25	0.00	32,953,604.00	400	95,065.0
R2048	On 04/08/2022	Bond Future	10.20	Call	0.00000	0.00000		0.13000	0.00013	0.000		19.85	0.00	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.30	Call	0.00000	0.00000		0.50000	0.00050	0.000		19.85	0.00	0.00	0	1,200.0
R2048	On 04/08/2022	Bond Future	10.90	Call	11.85000	0.01185		142.07000	0.14207	11.850		19.85	0.02	0.00	0	100.0
R2048	On 04/08/2022	Bond Future	11.00	Call	38.10000	0.03810		262.16000	0.26216	38.100		19.85	0.06	0.00	0	1,200.0
R2048	On 04/08/2022	Bond Future	11.00	Put	2,388.43000	2.38843		1,944.30000	1.94430	2,388.430		19.85	0.94	0.00	0	50.0
R2048	On 04/08/2022	Bond Future	11.30	Call	466.09000	0.46609		1,053.76000	1.05376	466.090		19.85	0.43	0.00	0	1,600.0
R2048	On 03/11/2022	Bond Future			11.48385	79.24337		11.38139	79.92293			15.94	0.00	62,364,532.19	787	248,528.0
R2048	On 03/11/2022	Bond Future	11.20	Call	1,657.83000	1.65783		1,979.78000	1.97978	1,657.830		15.38	0.40	0.00	0	1,650.0
R2048	On 03/11/2022	Bond Future	11.90	Call	4,174.68000	4.17468		4,680.24000	4.68024	4,174.680		16.72	0.67	0.00	0	1,650.0
R2048	On 02/02/2023	Bond Future			11.60612	80.70250		11.49962	81.39566			15.86	0.00	0.00	0	0.0
R2048	On 04/05/2023	Bond Future			11.72154	77.78594		11.61109	78.49253			16.37	0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
R2048	On 03/08/2023	Bond Future			11.83168		79.31543		11.71712	80.03618		15.96	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			11.16096		68.23883		11.07254	68.69825		13.07	0.00	327,614,622.83	4,801	8,968.0
R209	On 03/11/2022	Bond Future			11.31177		66.15834		11.21996	66.62580		14.51	0.00	1,065,546,224.04	16,106	18,801.0
R209	On 03/11/2022	Bond Future	9.25	Call	10.56000		0.01056		16.56000	0.01656	10.560	13.04	0.01	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	121.49000		0.12149		165.76000	0.16576	121.490	13.07	0.07	0.00	0	8,000.0
R209	On 03/11/2022	Bond Future	10.00	Put	7,269.90000		7.26990	6,846.71000	6.84671	7,269.900	13.07	0.94	0.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	2,818.29000		2.81829	2,567.77000	2.56777	2,818.290	14.08	0.62	0.00	0.00	0	10,000.0
R209	On 03/11/2022	Bond Future	12.00	Put	807.49000		0.80749	724.14000	0.72414	807.490	15.85	0.25	0.00	0.00	0	8,000.0
R209	On 02/02/2023	Bond Future			11.43664		67.37758		11.34134	67.85454		14.43	0.00	0.00	0	2,066.0
R209	On 04/05/2023	Bond Future			11.56130		65.49634		11.46247	65.98255		14.76	0.00	0.00	0	0.0
R209	On 03/08/2023	Bond Future			11.67856		66.78437		11.57609	67.28042		14.39	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future			224.64987		224.64987		224.27065	224.27065			0.00	0.00	0	439.0
R210	On 03/11/2022	Bond Future			225.21633		225.21633		224.83392	224.83392			0.00	0.00	0	732.0
R210	On 02/02/2023	Bond Future			229.41536		229.41536		229.02864	229.02864			0.00	0.00	0	300.0
R210	On 04/05/2023	Bond Future			230.69371		230.69371		230.30058	230.30058			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			235.27316		235.27316		234.87308	234.87308			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			10.77825		82.31299		10.66005	82.87482		9.87	0.00	123,551,797.99	1,501	27,866.0
R213	On 03/11/2022	Bond Future			10.96258		80.05665		10.83890	80.62824		10.88	0.00	123,767,580.90	1,546	33,204.0
R213	On 03/11/2022	Bond Future	9.13	Call	38.77000		0.03877		60.30000	0.06030	38.770	10.56	0.02	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	45.40000		0.04540		69.94000	0.06994	45.400	10.53	0.03	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	5,602.93000		5.60293	5,116.37000	5.11637	5,602.930	10.23	0.89	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	4,979.84000		4.97984	4,514.70000	4.51470	4,979.840	10.16	0.86	0.00	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	4,119.07000		4.11907	3,695.39000	3.69539	4,119.070	10.25	0.80	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	3,448.18000		3.44818	3,065.17000	3.06517	3,448.180	10.34	0.73	0.00	0.00	0	200.0
R213	On 02/02/2023	Bond Future			11.11871		81.53043		10.98909	82.11361		10.53	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	178.61000		0.17861		231.12000	0.23112	178.610	10.18	0.07	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	5,794.76000		5.79476	5,351.43000	5.35143	5,794.760	9.89	0.80	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	4,553.36000		4.55336	4,165.33000	4.16533	4,553.360	10.04	0.71	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	1,123.80000		1.12380	1,332.81000	1.33281	1,123.800	10.08	0.31	0.00	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	962.12000		0.96212	851.16000	0.85116	962.120	11.87	0.23	0.00	0.00	0	912.0
R213	On 04/05/2023	Bond Future			11.26938		79.51643		11.13375	80.11095		10.77	0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 03/08/2023	Bond Future	11.41519	81.07913		11.27311	81.68563		10.26	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 04/08/2022	Bond Future	11.30029	65.91471		11.21676	66.36826		14.24	0.00	496,601,425.14	7,534	74,238.0
R214	On 03/11/2022	Bond Future	11.44245	63.65531		11.35580	64.11672		15.89	0.00	528,721,004.86	8,306	11,496.0
R214	On 02/02/2023	Bond Future	11.56322	64.82730		11.47332	65.29804		15.83	0.00	0.00	0	65,489.0
R214	On 04/05/2023	Bond Future	11.67728	62.75250		11.58422	63.23238		16.28	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future	11.78592	63.98611		11.68956	64.47571		15.89	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :											26,554,400,271.89	310,128	2 013 973.0
Grand Total:											26,554,400,271.89	310,128	2 013 973.0