



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: 27/10/2022

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	833.34500	833.34500	831.28100	831.28100					0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	848.71000	848.71000	846.62700	846.62700					0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	865.96500	865.96500	863.84600	863.84600					0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	884.02700	884.02700	881.86700	881.86700					0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	902.54700	902.54700	900.34200	900.34200					0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	942.43500	942.43500	941.10600	941.10600					0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	959.81200	959.81200	958.47900	958.47900					0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	979.32600	979.32600	977.97400	977.97400					0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	999.75200	999.75200	998.37600	998.37600					0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,020.69600	1,020.69600	1,019.29200	1,019.29200					0.00	0.00	0	0.00
ALBI	On 03/11/2022	Index Future	828.53600	828.53600	828.31900	828.31900					0.00	0.00	0	106.00
ALBI	On 02/02/2023	Index Future	843.81300	843.81300	843.61100	843.61100					0.00	0.00	0	92.00
ALBI	On 04/05/2023	Index Future	860.96800	860.96800	860.76900	860.76900					0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 03/08/2023	Index Future	878.92600	878.92600		878.72600	878.72600			0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	897.33900	897.33900		897.13500	897.13500			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/11/2022	Bond Future	12.51721	71.74776		12.50963	71.78266			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.71203	73.08851		12.70376	73.12567			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.88101	70.79724		12.87224	70.83581			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	13.04828	72.29187		13.03907	72.33151			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	13.22651	70.02684		13.21688	70.06738			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 03/11/2022	Bond Future	12.70480	70.23242		12.68684	70.32841			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.87225	71.54481		12.85324	71.64422			0.00	0.00	0	4,715.00
ES42	On 04/05/2023	Bond Future	13.02423	68.75360		13.00432	68.85564			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	13.16994	70.20591		13.14918	70.31036			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	13.32454	67.43000		13.30291	67.53667			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	816.73900	816.73900		816.51000	816.51000			0.00	138,845,630.00	17	31.00
GOVI	On 02/02/2023	GOVI	831.79800	831.79800		831.58300	831.58300			0.00	141,405,660.00	17	835.00
GOVI	On 04/05/2023	GOVI	848.70900	848.70900		848.49700	848.49700			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	866.41100	866.41100		866.19800	866.19800			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	884.56200	884.56200		884.34500	884.34500			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	166.13991	166.13991		166.61485	166.61485			0.00	0.00	0	1,204.00
I2025	On 02/02/2023	Bond Future	167.54062	167.54062		168.02817	168.02817			0.00	0.00	0	6,101.00
I2025	On 04/05/2023	Bond Future	170.98824	170.98824		171.48728	171.48728			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	172.84531	172.84531		173.35494	173.35494			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	176.50472	176.50472		177.02525	177.02525			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 03/11/2022	Bond Future	119.33595	119.33595		118.30248	118.30248			0.00	0.00	0	598.00
I2029	On 02/02/2023	Bond Future	121.56591	121.56591		120.51584	120.51584			0.00	0.00	0	1,392.00
I2029	On 04/05/2023	Bond Future	122.77250	122.77250		121.70169	121.70169			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 03/08/2023	Bond Future	125.36204	125.36204		124.26909	124.26909			0.00	0.00	0	0.00
I2029	On 02/11/2023	Bond Future	126.68268	126.68268		125.56624	125.56624			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/11/2022	Bond Future	113.52715	113.52715		113.32393	113.32393			0.00	0.00	0	340.00
I2033	On 02/02/2023	Bond Future	115.64861	115.64861		115.44420	115.44420			0.00	0.00	0	7,279.00
I2033	On 04/05/2023	Bond Future	116.64367	116.64367		116.43583	116.43583			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	119.10377	119.10377		118.89206	118.89206			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	120.20115	120.20115		119.98448	119.98448			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/11/2022	Bond Future	126.21361	126.21361		126.46558	126.46558			0.00	0.00	0	1,160.00
I2038	On 02/02/2023	Bond Future	126.65516	126.65516		126.91468	126.91468			0.00	0.00	0	3,986.00
I2038	On 04/05/2023	Bond Future	129.26194	129.26194		129.52787	129.52787			0.00	0.00	0	1,718.00
I2038	On 03/08/2023	Bond Future	130.02055	130.02055		130.29201	130.29201			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	132.77362	132.77362		133.05077	133.05077			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/11/2022	Bond Future	110.69283	110.69283		111.35859	111.35859			0.00	0.00	0	2,360.00
I2046	On 02/02/2023	Bond Future	112.76133	112.76133		113.44194	113.44194			0.00	0.00	0	11,674.00
I2046	On 04/05/2023	Bond Future	113.04745	113.04745		113.74294	113.74294			0.00	0.00	0	5,677.00
I2046	On 03/08/2023	Bond Future	115.43236	115.43236		116.14275	116.14275			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	115.78106	115.78106		116.50592	116.50592			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/11/2022	Bond Future	113.10901	113.10901		113.86043	113.86043			0.00	0.00	0	1,108.00
I2050	On 02/02/2023	Bond Future	113.08608	113.08608		113.85402	113.85402			0.00	0.00	0	9,251.00
I2050	On 04/05/2023	Bond Future	115.41326	115.41326		116.19797	116.19797			0.00	0.00	0	3,582.00
I2050	On 03/08/2023	Bond Future	115.65871	115.65871		116.45990	116.45990			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	118.10770	118.10770		118.92568	118.92568			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I GOV	On 03/11/2022	Index Future	317.26800	317.26800		317.26700	317.26700			0.00	0.00	0	17.00
I GOV	On 02/02/2023	Index Future	323.19700	323.19700		323.20300	323.20300			0.00	0.00	0	684.00
I GOV	On 04/05/2023	Index Future	329.84500	329.84500		329.85400	329.85400			0.00	0.00	0	16.00
I GOV	On 03/08/2023	Index Future	336.80000	336.80000		336.81100	336.81100			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	343.93000	343.93000		343.94100	343.94100			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.57500	93.42500		6.57000	93.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.20500	92.79500		7.24000	92.76000			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.27000	92.73000		7.29500	92.70500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.66500	92.33500		7.68000	92.32000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.71000	92.29000		7.73500	92.26500			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future			7.85500	92.14500		7.91000	92.09000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.95500	92.04500		8.04500	91.95500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.06500	91.93500		8.20500	91.79500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.10000	91.90000		8.23000	91.77000			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.13500	91.86500		8.25500	91.74500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.09500	91.90500		8.21000	91.79000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.11500	91.88500		8.24000	91.76000			0.00	0.00	0	0.00
R186	On 03/11/2022	Bond Future			8.93399	109.29352		9.01150	109.02296		5.86	0.00	49,182,084.00	450	26,040.00
R186	On 03/11/2022	Bond Future	8.23	Call	0.00000	0.00000		0.00000	0.00000	0.000	3.81	0.00	0.00	0	4,310.00
R186	On 03/11/2022	Bond Future	8.91	Put	361.51000	0.36151		545.60000	0.54560	361.510	5.26	0.54	0.00	0	4,310.00
R186	On 02/02/2023	Bond Future			9.04976	106.00804		9.13267	105.73503		6.27	0.00	204,383,501.12	1,928	72,900.00
R186	On 04/05/2023	Bond Future			9.11869	108.16659		9.20825	107.88799		5.24	0.00	0.00	0	12,188.00
R186	On 03/08/2023	Bond Future			9.17646	105.11669		9.27382	104.83369		5.31	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			9.23818	107.32015		9.34470	107.03132		4.46	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	1,681.88000	1.68188		1,547.26000	1.54726	1,681.880	4.16	0.49	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	855.08000	0.85508		935.98000	0.93598	855.080	4.84	0.26	0.00	0	1,715.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			334.99246	334.99246		335.03588	335.03588			0.00	0.00	0	108.00
R197	On 02/02/2023	Bond Future			332.34638	332.34638		332.39831	332.39831			0.00	0.00	0	724.00
R197	On 04/05/2023	Bond Future			339.18539	339.18539		339.24131	339.24131			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			337.24301	337.24301		337.29893	337.29893			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			344.38380	344.38380		344.44117	344.44117			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/11/2022	Bond Future			248.83231	248.83231		246.96765	246.96765			0.00	0.00	0	5,616.00
R202	On 02/02/2023	Bond Future			248.75192	248.75192		246.85784	246.85784			0.00	0.00	0	6,660.00
R202	On 04/05/2023	Bond Future			253.86995	253.86995		251.93941	251.93941			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			254.39265	254.39265		252.42085	252.42085			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			259.77875	259.77875		257.76543	257.76543			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/11/2022	Bond Future			7.08365	101.66519		7.27568	101.60660		0.37	0.00	0.00	0	8,432.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/11/2022	Bond Future			10.69991	88.79334		10.72716	88.67040		9.72	0.00	0.00	0	45,739.00
R2030	On 03/11/2022	Bond Future	9.70	Call	0.00000	0.00000		0.00000	0.00000	0.000	5.76	0.00	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	10.20	Call	2.66000	0.00266		3.14000	0.00314	2.660	7.70	0.01	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 03/11/2022	Bond Future	11.57	Put	1.81000	0.00181		4.21000	0.00421	1.810	11.99	0.00	0.00	0	500.00
R2030	On 02/02/2023	Bond Future			10.85494	86.42485		10.88310	86.30173		10.69	0.00	172,849.70	2	90,234.00
R2030	On 02/02/2023	Bond Future	8.81	Call	67.59000	0.06759		65.25000	0.06525	67.590	11.03	0.04	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	119.26000	0.11926		115.10000	0.11510	119.260	10.97	0.06	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	5,758.32000	5.75832		5,869.98000	5.86998	5,758.320	10.53	0.86	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	421.45000	0.42145		406.50000	0.40650	421.450	10.40	0.17	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	4,624.21000	4.62421		4,729.71000	4.72971	4,624.210	10.32	0.80	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	1,331.93000	1.33193		1,388.92000	1.38892	1,331.930	10.84	0.38	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	11.35	Call	3,194.15000	3.19415		3,120.15000	3.12015	3,194.150	11.02	0.68	0.00	0	5,000.00
R2030	On 02/02/2023	Bond Future	11.55	Call	3,806.36000	3.80636		3,724.75000	3.72475	3,806.360	11.24	0.74	0.00	0	5,000.00
R2030	On 04/05/2023	Bond Future			10.98789	88.18517		11.01731	88.06034		10.18	0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future	9.03	Call	308.38000	0.30838		298.73000	0.29873	308.380	10.21	0.10	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	607.03000	0.60703		589.09000	0.58909	607.030	10.05	0.18	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	670.22000	0.67022		650.59000	0.65059	670.220	10.00	0.20	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	754.80000	0.75480		732.94000	0.73294	754.800	9.95	0.22	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	950.53000	0.95053		923.67000	0.92367	950.530	9.84	0.26	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	1,467.01000	1.46701		1,428.49000	1.42849	1,467.010	9.76	0.36	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	1,848.21000	1.84821		1,802.36000	1.80236	1,848.210	9.82	0.42	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	1,901.74000	1.90174		1,958.16000	1.95816	1,901.740	10.26	0.40	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	1,509.57000	1.50957		1,557.66000	1.55766	1,509.570	10.50	0.33	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	1,065.02000	1.06502		1,102.23000	1.10223	1,065.020	10.91	0.25	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	725.65000	0.72565		753.29000	0.75329	725.650	11.38	0.18	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	684.61000	0.68461		711.00000	0.71100	684.610	11.45	0.17	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			11.12274	86.01871		11.15367	85.89157		9.80	0.00	0.00	0	0.00
R2030	On 03/08/2023	Bond Future	10.40	Call	1,585.17000	1.58517		1,545.66000	1.54566	1,585.170	9.32	0.35	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	1,982.09000	1.98209		1,935.60000	1.93560	1,982.090	9.41	0.41	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	1,110.54000	1.11054		1,143.44000	1.14344	1,110.540	11.04	0.22	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	912.43000	0.91243		940.50000	0.94050	912.430	11.33	0.19	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			11.25519	87.82202		11.28774	87.69234		7.91	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 03/11/2022	Bond Future			11.18944	84.04294		11.21660	83.90562		11.96	0.00	0.00	0	112,097.00
R2032	On 03/11/2022	Bond Future	9.31	Call	0.00000	0.00000		0.00000	0.00000	0.000	11.58	0.00	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	0.00000	0.00000		0.00000	0.00000	0.000	11.41	0.00	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	9.46	Call	0.00000	0.00000		0.00000	0.00000	0.000	11.09	0.00	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	9.92	Call	0.00000	0.00000		0.00000	0.00000	0.000	9.61	0.00	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	10.11	Put	5,711.38000	5.71138		5,848.70000	5.84870	5,711.380	8.99	1.00	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	5,435.54000	5.43554		5,572.86000	5.57286	5,435.540	8.83	1.00	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.21	Call	0.00000	0.00000		0.00000	0.00000	0.000	8.67	0.00	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	10.49	Put	3,643.22000	3.64322		3,780.62000	3.78062	3,643.220	9.44	1.00	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	3,269.78000	3.26978		3,407.37000	3.40737	3,269.780	9.71	1.00	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.67	Call	5.14000	0.00514		6.09000	0.00609	5.140	10.12	0.01	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	11.45	Put	144.54000	0.14454		200.49000	0.20049	144.540	12.52	0.18	60,781.23	4	7,500.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 03/11/2022	Bond Future	11.55	Put	79.08000	0.07908		117.67000	0.11767	79.080	12.79	0.11	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	12.30	Put	0.24000	0.00024		0.72000	0.00072	0.240	14.61	0.00	0.00	0	750.00
R2032	On 02/02/2023	Bond Future			11.34437	85.59253		11.37235	85.45459		12.67	0.00	0.00	0	112,747.00
R2032	On 02/02/2023	Bond Future	9.31	Call	57.98000	0.05798		55.83000	0.05583	57.980	12.00	0.03	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	85.72000	0.08572		82.54000	0.08254	85.720	12.00	0.04	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	9.92	Call	223.00000	0.22300		214.80000	0.21480	223.000	11.89	0.09	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	6,482.41000	6.48241		6,607.64000	6.60764	6,482.410	11.83	0.86	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.22	Call	392.27000	0.39227		378.19000	0.37819	392.270	11.81	0.15	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.50	Put	4,943.39000	4.94339		5,059.38000	5.05938	4,943.390	11.74	0.78	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	851.63000	0.85163		823.43000	0.82343	851.630	11.87	0.27	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	11.84	Put	1,284.37000	1.28437		1,340.61000	1.34061	1,284.370	13.11	0.33	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	440.08000	0.44008		465.89000	0.46589	440.080	14.33	0.13	0.00	0	750.00
R2032	On 04/05/2023	Bond Future			11.47536	83.17240		11.50444	83.03238		12.88	0.00	0.00	0	66,353.00
R2032	On 04/05/2023	Bond Future	10.62	Call	1,314.96000	1.31496		1,280.20000	1.28020	1,314.960	12.15	0.30	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	11.37	Call	2,803.12000	2.80312		2,742.81000	2.74281	2,803.120	12.75	0.49	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	13.43	Put	695.64000	0.69564		721.31000	0.72131	695.640	15.21	0.14	0.00	0	400.00
R2032	On 03/08/2023	Bond Future			11.60275	84.90935		11.63307	84.76672		11.74	0.00	0.00	0	2,600.00
R2032	On 03/08/2023	Bond Future	11.90	Call	4,231.05000	4.23105		4,154.49000	4.15449	4,231.050	11.88	0.58	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			11.73752	82.52802		11.76922	82.38250		10.00	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 03/11/2022	Bond Future			11.57418	84.17923		11.56617	84.22449		13.61	0.00	0.00	0	19,424.00
R2035	On 03/11/2022	Bond Future	9.82	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.33	0.00	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.30	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.77	0.00	0.00	0	976.00
R2035	On 03/11/2022	Bond Future	10.57	Put	5,962.51000	5.96251		5,917.28000	5.91728	5,962.510	12.46	1.00	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	3,402.20000	3.40220		3,361.36000	3.36136	3,402.200	12.53	0.99	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	11.05	Call	11.63000	0.01163		18.98000	0.01898	11.630	12.60	0.02	0.00	0	976.00
R2035	On 03/11/2022	Bond Future	12.68	Put	0.12000	0.00012		0.27000	0.00027	0.120	15.22	0.00	0.00	0	976.00
R2035	On 02/02/2023	Bond Future			11.72930	85.73129		11.72060	85.77934		14.33	0.00	463,206,159.87	5,403	156,257.00
R2035	On 02/02/2023	Bond Future	9.81	Call	71.42000	0.07142		75.16000	0.07516	71.420	13.06	0.03	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	87.67000	0.08767		92.06000	0.09206	87.670	13.07	0.04	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	228.59000	0.22859		237.62000	0.23762	228.590	13.08	0.09	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	454.36000	0.45436		468.94000	0.46894	454.360	13.10	0.15	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	6,692.73000	6.69273		6,659.63000	6.65963	6,692.730	13.10	0.84	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	968.52000	0.96852		991.91000	0.99191	968.520	13.42	0.27	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	4,802.84000	4.80284		4,778.40000	4.77840	4,802.840	13.43	0.72	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	1,953.68000	1.95368		1,947.28000	1.94728	1,953.680	14.68	0.40	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	490.38000	0.49038		492.08000	0.49208	490.380	16.58	0.13	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			11.85529	82.97038		11.84611	83.02011		14.83	0.00	0.00	0	0.00
R2035	On 04/05/2023	Bond Future	9.85	Call	352.28000	0.35228		360.76000	0.36076	352.280	13.78	0.10	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	768.28000	0.76828		783.02000	0.78302	768.280	13.78	0.18	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	957.70000	0.95770		974.78000	0.97478	957.700	13.79	0.21	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	1,816.29000	1.81629		1,841.59000	1.84159	1,816.290	13.94	0.34	0.00	0	491.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2035	On 04/05/2023	Bond Future	12.46	Put	2,237.91000	2.23791	2,229.89000	2.22989	2,237.910	15.46	0.34	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	1,308.10000	1.30810	1,304.89000	1.30489	1,308.100	16.46	0.22	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.97970	84.70278	11.97008	84.75389		13.56	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future			12.11316	81.97159	12.10312	82.02388		11.67	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 03/11/2022	Bond Future			11.71827	80.24951	11.70511	80.32455		14.52	0.00	236,575,555.48	2,948	19,649.00
R2037	On 02/02/2023	Bond Future			11.86260	77.47318	11.84859	77.55144		16.16	0.00	228,390,934.64	2,948	127,872.00
R2037	On 02/02/2023	Bond Future	11.10	Call	845.71000	0.84571	874.93000	0.87493	845.710	14.89	0.25	0.00	0	636.00
R2037	On 02/02/2023	Bond Future	11.97	Put	2,282.48000	2.28248	2,260.72000	2.26072	2,282.480	16.11	0.45	0.00	0	636.00
R2037	On 04/05/2023	Bond Future			11.98919	79.05167	11.97451	79.13221		15.88	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future	11.03	Call	1,382.39000	1.38239	1,412.61000	1.41261	1,382.390	14.79	0.28	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	3,009.87000	3.00987	3,057.24000	3.05724	3,009.870	15.58	0.47	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	13.73	Put	1,024.64000	1.02464	1,017.92000	1.01792	1,024.640	18.43	0.17	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			12.11678	76.44434	12.10146	76.52684		15.41	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future			12.23957	78.04720	12.22364	78.13153		12.79	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/11/2022	Bond Future			11.75271	82.26626	11.73947	82.34762		15.27	0.00	239,970,680.42	2,917	10,013.00
R2040	On 03/11/2022	Bond Future	10.60	Call	0.00000	0.00000	0.01000	0.00001	0.000	14.26	0.00	0.00	0	1,467.00
R2040	On 03/11/2022	Bond Future	10.70	Call	0.01000	0.00001	0.03000	0.00003	0.010	14.13	0.00	0.00	0	1,078.00
R2040	On 03/11/2022	Bond Future	11.20	Call	9.00000	0.00900	16.05000	0.01605	9.000	14.00	0.02	0.00	0	1,078.00
R2040	On 03/11/2022	Bond Future	11.30	Call	26.74000	0.02674	42.05000	0.04205	26.740	14.12	0.04	0.00	0	1,467.00
R2040	On 03/11/2022	Bond Future	12.52	Put	3.65000	0.00365	5.63000	0.00563	3.650	16.27	0.01	0.00	0	1,078.00
R2040	On 02/02/2023	Bond Future			11.89095	79.27679	11.87689	79.36148		17.03	0.00	231,250,396.43	2,917	118,801.00
R2040	On 02/02/2023	Bond Future	10.21	Call	141.90000	0.14190	150.22000	0.15022	141.900	15.53	0.05	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	10.96	Call	671.31000	0.67131	697.23000	0.69723	671.310	15.56	0.20	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	1,018.13000	1.01813	1,051.98000	1.05198	1,018.130	15.80	0.27	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.07	Put	2,291.41000	2.29141	2,269.88000	2.26988	2,291.410	17.16	0.42	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.27	Put	1,854.32000	1.85432	1,837.71000	1.83771	1,854.320	17.53	0.36	0.00	0	388.00
R2040	On 04/05/2023	Bond Future			12.01183	80.89215	11.99711	80.97931		16.75	0.00	0.00	0	0.00
R2040	On 04/05/2023	Bond Future	10.17	Call	486.25000	0.48625	501.11000	0.50111	486.250	15.56	0.12	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	1,022.58000	1.02258	1,047.99000	1.04799	1,022.580	15.57	0.21	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,278.58000	1.27858	1,308.17000	1.30817	1,278.580	15.57	0.25	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.48	Call	2,337.23000	2.33723	2,380.37000	2.38037	2,337.230	15.80	0.39	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.78	Put	2,166.89000	2.16689	2,149.61000	2.14961	2,166.890	17.57	0.31	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	1,326.57000	1.32657	1,316.95000	1.31695	1,326.570	18.62	0.20	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			12.13338	78.07284	12.11803	78.16214		16.41	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			12.24984	79.70995	12.23391	79.80113		14.21	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/11/2022	Bond Future			11.72696	79.22034	11.70860	79.33527		16.09	0.00	0.00	0	44,236.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 03/11/2022	Bond Future	10.60	Call	0.00000	0.00000		0.01000	0.00001	0.000	14.68	0.00	0.00	0	1,647.00
R2044	On 03/11/2022	Bond Future	11.30	Call	38.04000	0.03804		60.02000	0.06002	38.040	15.24	0.05	0.00	0	1,647.00
R2044	On 02/02/2023	Bond Future			11.85676	76.29983		11.83740	76.41871		17.97	0.00	0.00	0	82,130.00
R2044	On 02/02/2023	Bond Future	11.20	Call	1,102.50000	1.10250		1,147.80000	1.14780	1,102.500	16.68	0.28	0.00	0	1,300.00
R2044	On 02/02/2023	Bond Future	11.90	Call	2,933.62000	2.93362		3,011.65000	3.01165	2,933.620	17.79	0.53	0.00	0	1,300.00
R2044	On 02/02/2023	Bond Future	12.00	Put	2,403.50000	2.40350		2,366.65000	2.36665	2,403.500	17.97	0.43	0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future			11.96973	77.85462		11.94954	77.97661		17.68	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future	11.75	Put	4,606.82000	4.60682		4,552.67000	4.55267	4,606.820	17.30	0.53	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	3,853.75000	3.85375		3,807.45000	3.80745	3,853.750	17.68	0.47	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.25	Put	3,219.91000	3.21991		3,180.72000	3.18072	3,219.910	18.08	0.41	0.00	0	1,500.00
R2044	On 03/08/2023	Bond Future			12.08294	75.09715		12.06194	75.22193		17.46	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			12.19098	76.67183		12.16920	76.79929		15.84	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 03/11/2022	Bond Future			11.64632	78.18684		11.61784	78.37021		16.64	0.00	0.00	0	84,671.00
R2048	On 03/11/2022	Bond Future	10.60	Call	0.00000	0.00000		0.02000	0.00002	0.000	15.19	0.00	0.00	0	874.00
R2048	On 03/11/2022	Bond Future	11.30	Call	75.94000	0.07594		119.30000	0.11930	75.940	15.77	0.10	0.00	0	874.00
R2048	On 02/02/2023	Bond Future			11.76867	79.66534		11.73883	79.85388		17.57	0.00	0.00	0	249,744.00
R2048	On 02/02/2023	Bond Future	11.00	Call	896.10000	0.89610		952.76000	0.95276	896.100	16.06	0.24	0.00	0	2,542.00
R2048	On 02/02/2023	Bond Future	11.70	Call	2,600.39000	2.60039		2,708.66000	2.70866	2,600.390	17.04	0.49	0.00	0	2,542.00
R2048	On 04/05/2023	Bond Future			11.87462	76.82534		11.84358	77.01839		18.31	0.00	0.00	0	10,943.00
R2048	On 03/08/2023	Bond Future			11.98131	78.39192		11.94905	78.58934		16.82	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			12.08464	75.61145		12.05120	75.81302		14.81	0.00	0.00	0	13,000.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/11/2022	Bond Future			11.57237	64.85667		11.56411	64.89736		15.37	0.00	0.00	0	15,753.00
R209	On 03/11/2022	Bond Future	9.25	Call	0.00000	0.00000		0.00000	0.00000	0.000	15.14	0.00	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	10.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	14.81	0.00	0.00	0	3,250.00
R209	On 03/11/2022	Bond Future	10.00	Put	8,450.08000	8.45008		8,409.39000	8.40939	8,450.080	14.81	1.00	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	10.90	Call	1.57000	0.00157		3.18000	0.00318	1.570	14.03	0.00	0.00	0	1,136.00
R209	On 03/11/2022	Bond Future	11.00	Put	2,914.07000	2.91407		2,877.62000	2.87762	2,914.070	14.16	0.99	0.00	0	5,000.00
R209	On 03/11/2022	Bond Future	11.50	Call	375.41000	0.37541		427.91000	0.42791	375.410	14.90	0.40	0.00	0	1,136.00
R209	On 03/11/2022	Bond Future	12.00	Put	44.04000	0.04404		54.83000	0.05483	44.040	15.85	0.07	0.00	0	3,250.00
R209	On 02/02/2023	Bond Future			11.70664	66.05248		11.69777	66.09541		16.24	0.00	0.00	0	24,565.00
R209	On 04/05/2023	Bond Future			11.82079	64.24365		11.81148	64.28800		16.76	0.00	0.00	0	3,450.00
R209	On 04/05/2023	Bond Future	10.00	Call	398.96000	0.39896		408.04000	0.40804	398.960	15.57	0.12	0.00	0	8,500.00
R209	On 04/05/2023	Bond Future	11.00	Put	5,440.68000	5.44068		5,416.92000	5.41692	5,440.680	15.58	0.69	0.00	0	11,000.00
R209	On 04/05/2023	Bond Future	12.50	Put	1,833.68000	1.83368		1,827.06000	1.82706	1,833.680	17.53	0.32	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future			11.93087	65.58526		11.92116	65.63083		15.40	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			12.04540	63.80762		12.03532	63.85420		13.28	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/11/2022	Bond Future			225.68866	225.68866		223.91825	223.91825			0.00	0.00	0	103.00
R210	On 02/02/2023	Bond Future			229.90602	229.90602		228.10762	228.10762			0.00	0.00	0	372.00
R210	On 04/05/2023	Bond Future			231.55284	231.55284		229.71902	229.71902			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			236.43712	236.43712		234.56544	234.56544			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future			238.26666	238.26666		236.35438	236.35438			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future			11.06496	79.58749		11.09220	79.46326		11.28	0.00	0.00	0	33,027.00
R213	On 03/11/2022	Bond Future	9.13	Call	0.00000	0.00000		0.00000	0.00000	0.000	11.01	0.00	0.00	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	0.00000	0.00000		0.00000	0.00000	0.000	11.01	0.00	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	5,857.43000	5.85743		5,981.66000	5.98166	5,857.430	8.37	1.00	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	5,160.28000	5.16028		5,284.51000	5.28451	5,160.280	7.75	1.00	0.00	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	4,128.30000	4.12830		4,252.53000	4.25253	4,128.300	6.81	1.00	0.00	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	3,256.68000	3.25668		3,380.91000	3.38091	3,256.680	7.19	1.00	0.00	0	200.00
R213	On 02/02/2023	Bond Future			11.22532	81.05490		11.25341	80.93022		11.93	0.00	60,791,175.00	750	32,563.00
R213	On 02/02/2023	Bond Future	9.16	Call	60.42000	0.06042		58.30000	0.05830	60.420	11.81	0.03	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	5,960.20000	5.96020		6,073.72000	6.07372	5,960.200	11.39	0.87	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	4,574.67000	4.57467		4,680.15000	4.68015	4,574.670	11.30	0.79	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	640.89000	0.64089		619.25000	0.61925	640.890	11.34	0.24	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	665.03000	0.66503		699.47000	0.69947	665.030	13.09	0.21	0.00	0	912.00
R213	On 04/05/2023	Bond Future			11.35354	79.15040		11.38274	79.02391		12.01	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future			11.48039	80.80279		11.51090	80.67391		10.97	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future			11.61976	78.94177		11.65171	78.81030		9.30	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 03/11/2022	Bond Future			11.64171	62.61419		11.62332	62.70913		16.68	0.00	0.00	0	15,325.00
R214	On 02/02/2023	Bond Future			11.76935	63.76870		11.75001	63.86681		17.63	0.00	21,681,358.00	340	71,370.00
R214	On 02/02/2023	Bond Future	11.10	Call	866.28000	0.86628		902.67000	0.90267	866.280	16.24	0.27	0.00	0	1,600.00
R214	On 02/02/2023	Bond Future	11.80	Call	2,351.23000	2.35123		2,414.98000	2.41498	2,351.230	17.27	0.53	0.00	0	1,600.00
R214	On 04/05/2023	Bond Future			11.87210	61.76647		11.85198	61.86715		18.32	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future			11.97231	63.05613		11.95144	63.15916		17.04	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future			12.07846	61.07725		12.05685	61.18247		15.82	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Total for Derivatives :</b>											2,015,916,765.89	20,641	1 933 891.00
<b>Grand Total:</b>											2,015,916,765.89	20,641	1 933 891.00