



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: 12/10/2022

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 03/11/2022	Index Future	824.85300	824.85300		825.41200	825.41200				0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	840.24000	840.24000		840.82500	840.82500				0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	857.36000	857.36000		857.96500	857.96500				0.00	0.00	0	0.0
AL37	On 03/08/2023	Index Future	875.32400	875.32400		875.94300	875.94300				0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	893.75800	893.75800		894.39200	894.39200				0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	933.99900	933.99900		938.26000	938.26000				0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	951.42200	951.42200		955.78100	955.78100				0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	970.80800	970.80800		975.26400	975.26400				0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	991.14800	991.14800		995.70100	995.70100				0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,012.02200	1,012.02200		1,016.67100	1,016.67100				0.00	0.00	0	0.0
ALBI	On 03/11/2022	Index Future	818.59200	818.59200		822.50200	822.50200				0.00	0.00	0	123.0
ALBI	On 02/02/2023	Index Future	833.86100	833.86100		837.86000	837.86000				0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future	850.85200	850.85200		854.94000	854.94000				0.00	0.00	0	0.0

an
ast

00
00
00
00
00

00
00
00
00
00

00
00
00

PM

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			868.67900	868.67900	872.85500	872.85500			0.00	0.00	0	0.0
ALBI	On 02/11/2023	Index Future			886.97300	886.97300	891.23900	891.23900			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 03/11/2022	Bond Future			12.69957	70.91524	12.62103	71.27212			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future			12.89897	72.25561	12.81607	72.62327			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future			13.07522	69.95058	12.98833	70.32762			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future			13.24932	71.43419	13.15845	71.82005			0.00	0.00	0	0.0
ES33	On 02/11/2023	Bond Future			13.43452	69.15902	13.33956	69.55333			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 03/11/2022	Bond Future			12.95767	68.90395	12.88468	69.28303			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future			13.13272	70.20632	13.05573	70.59740			0.00	0.00	0	4,769.0
ES42	On 04/05/2023	Bond Future			13.29500	67.39070	13.21432	67.79201			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future			13.45034	68.82100	13.36615	69.23181			0.00	0.00	0	0.0
ES42	On 02/11/2023	Bond Future			13.61520	66.02357	13.52735	66.44342			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI			807.00500	807.00500	810.89600	810.89600			0.00	3,470,121,500.00	430	499.0
GOVI	On 02/02/2023	GOVI			822.05900	822.05900	826.03700	826.03700			0.00	3,534,853,700.00	430	430.0
GOVI	On 04/05/2023	GOVI			838.81000	838.81000	842.87600	842.87600			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI			856.38400	856.38400	860.53900	860.53900			0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI			874.41900	874.41900	878.66200	878.66200			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future			166.02164	166.02164	165.88229	165.88229			0.00	0.00	0	3,315.0
I2025	On 02/02/2023	Bond Future			167.45092	167.45092	167.31824	167.31824			0.00	0.00	0	3,967.0
I2025	On 04/05/2023	Bond Future			170.90426	170.90426	170.77312	170.77312			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future			172.75989	172.75989	172.62728	172.62728			0.00	0.00	0	0.0
I2025	On 02/11/2023	Bond Future			176.43655	176.43655	176.30171	176.30171			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 03/11/2022	Bond Future			119.33412	119.33412	119.43333	119.43333			0.00	0.00	0	1,086.0
I2029	On 02/02/2023	Bond Future			121.58963	121.58963	121.69752	121.69752			0.00	0.00	0	912.0
I2029	On 04/05/2023	Bond Future			122.79425	122.79425	122.90723	122.90723			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 03/08/2023	Bond Future	125.39578		125.39578		125.51249	125.51249			0.00	0.00	0	0.0
I2029	On 02/11/2023	Bond Future	126.71694		126.71694		126.83603	126.83603			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2033	On 03/11/2022	Bond Future	113.61748		113.61748		113.52142	113.52142			0.00	0.00	0	594.0
I2033	On 02/02/2023	Bond Future	115.76498		115.76498		115.67356	115.67356			0.00	0.00	0	6,990.0
I2033	On 04/05/2023	Bond Future	116.76164		116.76164		116.67110	116.67110			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future	119.23527		119.23527		119.14406	119.14406			0.00	0.00	0	0.0
I2033	On 02/11/2023	Bond Future	120.33469		120.33469		120.24139	120.24139			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 03/11/2022	Bond Future	127.32387		127.32387		127.46968	127.46968			0.00	0.00	0	2,997.0
I2038	On 02/02/2023	Bond Future	127.80817		127.80817		127.96387	127.96387			0.00	0.00	0	2,770.0
I2038	On 04/05/2023	Bond Future	130.44444		130.44444		130.60667	130.60667			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future	131.22267		131.22267		131.38912	131.38912			0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future	134.01564		134.01564		134.18606	134.18606			0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 03/11/2022	Bond Future	111.85286		111.85286		112.79855	112.79855			0.00	0.00	0	11,338.0
I2046	On 02/02/2023	Bond Future	113.96695		113.96695		114.93698	114.93698			0.00	0.00	0	5,200.0
I2046	On 04/05/2023	Bond Future	114.27057		114.27057		115.26339	115.26339			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future	116.69205		116.69205		117.70697	117.70697			0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future	117.05855		117.05855		118.09471	118.09471			0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 03/11/2022	Bond Future	114.58682		114.58682		114.74338	114.74338			0.00	0.00	0	8,431.0
I2050	On 02/02/2023	Bond Future	114.61174		114.61174		114.77769	114.77769			0.00	0.00	0	3,848.0
I2050	On 04/05/2023	Bond Future	116.97580		116.97580		117.14795	117.14795			0.00	0.00	0	0.0
I2050	On 03/08/2023	Bond Future	117.24715		117.24715		117.42385	117.42385			0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future	119.74288		119.74288		119.92340	119.92340			0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 03/11/2022	Index Future	318.57900		318.57900		319.27500	319.27500			0.00	0.00	0	702.0
IGOV	On 02/02/2023	Index Future	324.60000		324.60000		325.31500	325.31500			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future	331.29200		331.29200		332.02400	332.02400			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future	338.30800		338.30800		339.05700	339.05700			0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future	345.50600		345.50600		346.27200	346.27200			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future	6.46500		93.53500		6.46500	93.53500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.52000		93.48000		6.51500	93.48500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.32500		92.67500		7.31500	92.68500			0.00	0.00	0	68.0
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.37000		92.63000		7.34000	92.66000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.84000		92.16000		7.82000	92.18000			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.88500		92.11500		7.87000	92.13000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.19000		91.81000		8.18000	91.82000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.24000		91.76000		8.26000	91.74000			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.32500		91.67500		8.37000	91.63000			0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.31000		91.69000		8.34000	91.66000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.29000		91.71000		8.30500	91.69500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.38500		91.61500		8.40000	91.60000			0.00	0.00	0	0.0
R186	On 03/11/2022	Bond Future			9.25216		108.18844		9.23821	108.23659		5.87	0.00	0.00	0	59,666.0
R186	On 03/11/2022	Bond Future	8.23	Call	0.05000		0.00005		0.11000	0.00011	0.050	3.76	0.00	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	1,345.00000		1.34500		1,326.89000	1.32689	1,345.000	5.27	0.80	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.38609		104.90607		9.36912	104.96132		6.24	0.00	0.00	0	26,442.0
R186	On 04/05/2023	Bond Future			9.48153		107.04663		9.46221	107.10583		5.37	0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.56783		103.98496		9.54636	104.04664		5.30	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			9.66203		106.17688		9.63838	106.24026		4.54	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future	9.15	Call	1,254.41000		1.25441		1,382.37000	1.38237	1,254.410	4.25	0.39	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	1,268.24000		1.26824		1,360.56000	1.36056	1,268.240	4.92	0.34	0.00	0	1,715.0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 03/11/2022	Bond Future			335.94112		335.94112		335.74938	335.74938			0.00	0.00	0	549.0
R197	On 02/02/2023	Bond Future			333.38142		333.38142		333.20512	333.20512			0.00	0.00	0	294.0
R197	On 04/05/2023	Bond Future			340.25753		340.25753		340.08619	340.08619			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			338.29719		338.29719		338.12378	338.12378			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			345.49824		345.49824		345.32224	345.32224			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 03/11/2022	Bond Future			247.78134		247.78134		248.45431	248.45431			0.00	0.00	0	5,616.0
R202	On 02/02/2023	Bond Future			247.73246		247.73246		248.43209	248.43209			0.00	0.00	0	1,058.0
R202	On 04/05/2023	Bond Future			252.84118		252.84118		253.56159	253.56159			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			253.32725		253.32725		254.06470	254.06470			0.00	0.00	0	0.0
R202	On 02/11/2023	Bond Future			258.71885		258.71885		259.47287	259.47287			0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 03/11/2022	Bond Future			7.31646		101.59416		7.35598	101.58211		0.38	0.00	342,372,319.20	3,370	8,432.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 03/11/2022	Bond Future			10.86719		88.04215		10.79763	88.35350		9.65	0.00	0.00	0	64,278.0
R2030	On 03/11/2022	Bond Future	9.70	Call	0.00000		0.00000		0.00000	0.00000	0.000	5.52	0.00	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	22.83000		0.02283		40.59000	0.04059	22.830	7.62	0.04	0.00	0	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
R2030	On 03/11/2022	Bond Future	11.57	Put	137.63000	0.13763		120.34000	0.12034	137.630	11.89	0.11		0	500.0	
R2030	On 02/02/2023	Bond Future			11.02634	85.67888		10.95208	86.00107		10.60	0.00	715,075,932.48	8,346	35,961.0	
R2030	On 02/02/2023	Bond Future	8.81	Call	65.29000	0.06529		81.63000	0.08163	65.290	10.91	0.03	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.08	Call	112.10000	0.11210		129.69000	0.12969	112.100	10.85	0.05	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	9.66	Put	6,470.84000	6.47084	6,189.86000	6.18986	6,470.840	10.43	0.88	0.00	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.83	Call	373.69000	0.37369		433.77000	0.43377	373.690	10.30	0.15	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	9.94	Put	5,310.83000	5.31083	5,070.04000	5.07004	5,310.830	10.22	0.83	0.00	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	11.16	Put	1,761.67000	1.76167	1,704.78000	1.70478	1,761.670	10.75	0.44	0.00	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	11.35	Call	2,829.22000	2.82922	3,113.67000	3.11367	2,829.220	10.93	0.62	0.00	0.00	0	5,000.0	
R2030	On 02/02/2023	Bond Future	11.55	Call	3,392.19000	3.39219	3,691.63000	3.69163	3,392.190	11.15	0.68	0.00	0.00	0	5,000.0	
R2030	On 04/05/2023	Bond Future			11.16708	87.42838		11.08845	87.75942		10.10	0.00	0.00	0	0.0	
R2030	On 04/05/2023	Bond Future	9.03	Call	266.73000	0.26673		327.49000	0.32749	266.730	10.11	0.09	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	9.58	Call	507.78000	0.50778		604.92000	0.60492	507.780	9.84	0.16	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	561.21000	0.56121		665.58000	0.66558	561.210	9.80	0.17	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	633.27000	0.63327		746.44000	0.74644	633.270	9.75	0.19	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	800.43000	0.80043		932.94000	0.93294	800.430	9.64	0.23	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	1,294.96000	1.29496	1,469.05000	1.46905	1,294.960	9.76	0.32	0.00	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	10.65	Call	1,647.75000	1.64775	1,844.56000	1.84456	1,647.750	9.86	0.38	0.00	0.00	0	350.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	2,354.91000	2.35491	2,277.50000	2.27750	2,354.910	10.40	0.44	0.00	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,914.14000	1.91414	1,855.91000	1.85591	1,914.140	10.67	0.38	0.00	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	1,395.84000	1.39584	1,360.49000	1.36049	1,395.840	11.08	0.29	0.00	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	985.78000	0.98578	964.25000	0.96425	985.780	11.56	0.22	0.00	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	12.57	Put	934.76000	0.93476	914.93000	0.91493	934.760	11.63	0.21	0.00	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future			11.30949	85.25470		11.22636	85.59373		9.56	0.00	0.00	0	0.0	
R2030	On 03/08/2023	Bond Future	10.40	Call	1,332.76000	1.33276	1,450.91000	1.45091	1,332.760	9.08	0.31	0.00	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	10.65	Call	1,687.29000	1.68729	1,837.37000	1.83737	1,687.290	9.17	0.37	0.00	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future	12.59	Put	1,298.78000	1.29878	1,256.54000	1.25654	1,298.780	10.79	0.25	0.00	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	12.89	Put	1,073.45000	1.07345	1,039.06000	1.03906	1,073.450	11.08	0.21	0.00	0.00	0	350.0	
R2030	On 02/11/2023	Bond Future			11.44936	87.05209		11.36171	87.39856		7.88	0.00	0.00	0	0.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 03/11/2022	Bond Future			11.34560	83.25752		11.26077	83.68294		11.86	0.00	189,743,888.08	2,279	168,935.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	0.00000	0.00000		0.00000	0.00000	0.000	10.48	0.00	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	0.00000	0.00000		0.00000	0.00000	0.000	10.37	0.00	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	0.00000	0.00000		0.00000	0.00000	0.000	10.15	0.00	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	0.02000	0.00002		0.06000	0.00006	0.020	9.11	0.00	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	6,496.90000	6.49690	6,071.68000	6.07168	6,496.900	8.68	1.00	0.00	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	6,221.10000	6.22110	5,796.00000	5.79600	6,221.100	8.56	1.00	0.00	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	0.21000	0.00021		0.70000	0.00070	0.210	8.45	0.00	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	4,436.26000	4.43626	4,021.47000	4.02147	4,436.260	9.30	0.99	0.00	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	4,070.43000	4.07043	3,663.58000	3.66358	4,070.430	9.57	0.98	0.00	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	41.77000	0.04177		79.89000	0.07989	41.770	10.01	0.05	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.45	Put	770.45000	0.77045		647.59000	0.64759	770.450	12.41	0.41	0.00	0	7,500.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 03/11/2022	Bond Future	11.55	Put	599.64000	0.59964		503.46000	0.50346	599.640	12.68	0.34	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	67.87000	0.06787		59.03000	0.05903	67.870	14.49	0.05	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future			11.50380	84.81062		11.41422	85.24874		12.57	0.00	0.00	0	15,818.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	58.13000	0.05813		82.31000	0.08231	58.130	11.90	0.03	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	84.15000	0.08415		114.53000	0.11453	84.150	11.90	0.04	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	9.92	Call	208.96000	0.20896		269.58000	0.26958	208.960	11.80	0.08	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	7,236.10000	7.23610		6,881.71000	6.88171	7,236.100	11.74	0.88	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	359.19000	0.35919		449.47000	0.44947	359.190	11.73	0.13	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	5,662.69000	5.66269		5,383.51000	5.38351	5,662.690	11.66	0.81	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	762.67000	0.76267		951.44000	0.95144	762.670	11.78	0.24	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	1,700.16000	1.70016		1,652.29000	1.65229	1,700.160	13.00	0.38	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	657.07000	0.65707		656.54000	0.65654	657.070	14.21	0.18	0.00	0	750.0	
R2032	On 04/05/2023	Bond Future			11.64110	82.37857		11.54704	82.82783		12.70	0.00	0.00	0	0.0	
R2032	On 04/05/2023	Bond Future	10.62	Call	1,151.74000	1.15174		1,352.34000	1.35234	1,151.740	11.99	0.27	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	11.37	Call	2,501.84000	2.50184		2,796.83000	2.79683	2,501.840	12.57	0.45	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	13.43	Put	873.44000	0.87344		848.40000	0.84840	873.440	15.01	0.17	0.00	0	400.0	
R2032	On 03/08/2023	Bond Future			11.77420	84.10716		11.67569	84.56680		11.44	0.00	0.00	0	2,600.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	3,779.42000	3.77942		4,109.25000	4.10925	3,779.420	11.58	0.55	0.00	0	5,000.0	
R2032	On 02/11/2023	Bond Future			11.91479	81.71861		11.81165	82.18826		9.88	0.00	0.00	0	0.0	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On 03/11/2022	Bond Future			11.71974	83.36289		11.63990	83.80921		13.53	0.00	40,180,912.98	482	58,690.0	
R2035	On 03/11/2022	Bond Future	9.82	Call	0.01000	0.00001		0.03000	0.00003	0.010	12.83	0.00	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.30	Call	0.58000	0.00058		1.51000	0.00151	0.580	12.50	0.00	0.00	0	976.0	
R2035	On 03/11/2022	Bond Future	10.57	Put	6,782.83000	6.78283		6,342.68000	6.34268	6,782.830	12.31	1.00	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.99	Put	4,271.71000	4.27171		3,885.28000	3.88528	4,271.710	12.45	0.94	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	11.05	Call	82.15000	0.08215		157.67000	0.15767	82.150	12.52	0.07	0.00	0	976.0	
R2035	On 03/11/2022	Bond Future	12.68	Put	54.72000	0.05472		56.65000	0.05665	54.720	15.13	0.04	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future			11.87768	84.91788		11.79360	85.37737		14.29	0.00	106,147,350.00	1,250	111,903.0	
R2035	On 02/02/2023	Bond Future	9.81	Call	75.29000	0.07529		110.74000	0.11074	75.290	13.04	0.03	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	9.89	Call	91.12000	0.09112		132.06000	0.13206	91.120	13.04	0.04	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	10.30	Call	224.01000	0.22401		302.99000	0.30299	224.010	13.06	0.08	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future	10.64	Call	429.77000	0.42977		553.25000	0.55325	429.770	13.07	0.14	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	10.66	Put	7,479.86000	7.47986		7,146.80000	7.14680	7,479.860	13.07	0.86	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.05	Call	893.55000	0.89355		1,085.83000	1.08583	893.550	13.38	0.25	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future	11.06	Put	5,539.67000	5.53967		5,274.27000	5.27427	5,539.670	13.39	0.75	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.98	Put	2,479.73000	2.47973		2,361.28000	2.36128	2,479.730	14.63	0.45	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	13.22	Put	727.88000	0.72788		701.35000	0.70135	727.880	16.51	0.17	0.00	0	976.0	
R2035	On 04/05/2023	Bond Future			12.00890	82.14448		11.92102	82.61550		14.73	0.00	0.00	0	0.0	
R2035	On 04/05/2023	Bond Future	9.85	Call	321.35000	0.32135		402.15000	0.40215	321.350	13.70	0.09	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	10.42	Call	694.52000	0.69452		831.23000	0.83123	694.520	13.70	0.16	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	10.60	Call	864.37000	0.86437		1,021.90000	1.02190	864.370	13.70	0.19	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	11.17	Call	1,640.63000	1.64063		1,917.84000	1.91784	1,640.630	13.85	0.32	0.00	0	491.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 04/05/2023	Bond Future	12.46	Put	2,643.41000		2.64341	2,619.99000	2.61999	2,643.410		15.35	0.38	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	13.18	Put	1,597.36000		1.59736	1,601.97000	1.60197	1,597.360		16.34	0.25	0.00	0	491.0
R2035	On 03/08/2023	Bond Future			12.13807		83.86787	12.04639	84.34969			13.27	0.00	0.00	0	0.0
R2035	On 02/11/2023	Bond Future			12.27628		81.12874	12.18071	81.62103			11.61	0.00	0.00	0	0.0
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2037	On 03/11/2022	Bond Future			11.88208		79.32435	11.80191	79.77507			14.43	0.00	0.00	0	60,179.0
R2037	On 02/02/2023	Bond Future			12.02982		76.54813	11.94563	77.01179			16.10	0.00	0.00	0	76,247.0
R2037	On 02/02/2023	Bond Future	11.10	Call	759.19000		0.75919	973.48000	0.97348	759.190		14.85	0.22	0.00	0	636.0
R2037	On 02/02/2023	Bond Future	11.97	Put	2,899.96000		2.89996	2,829.44000	2.82944	2,899.960		16.05	0.50	0.00	0	636.0
R2037	On 04/05/2023	Bond Future			12.16219		78.11181	12.07433	78.58698			15.77	0.00	0.00	0	0.0
R2037	On 04/05/2023	Bond Future	11.03	Call	1,222.05000		1.22205	1,415.35000	1.41535	1,222.050		14.70	0.25	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.78	Call	2,698.17000		2.69817	2,987.18000	2.98718	2,698.170		15.48	0.43	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	13.73	Put	1,286.77000		1.28677	1,242.14000	1.24214	1,286.770		18.29	0.20	0.00	0	400.0
R2037	On 03/08/2023	Bond Future			12.29530		75.49258	12.20371	75.97868			15.09	0.00	0.00	0	0.0
R2037	On 02/11/2023	Bond Future			12.42330		77.08451	12.32809	77.58112			12.71	0.00	0.00	0	0.0
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 03/11/2022	Bond Future			11.97087		80.94427	11.87538	81.51861			15.19	0.00	0.00	0	51,626.0
R2040	On 03/11/2022	Bond Future	10.60	Call	0.79000		0.00079	2.73000	0.00273	0.790		13.78	0.00	0.00	0	1,467.0
R2040	On 03/11/2022	Bond Future	10.70	Call	1.68000		0.00168	5.46000	0.00546	1.680		13.70	0.00	0.00	0	1,078.0
R2040	On 03/11/2022	Bond Future	11.20	Call	58.79000		0.05879	117.44000	0.11744	58.790		14.24	0.05	0.00	0	1,078.0
R2040	On 03/11/2022	Bond Future	11.30	Call	101.60000		0.10160	187.51000	0.18751	101.600		14.39	0.08	0.00	0	1,467.0
R2040	On 03/11/2022	Bond Future	12.52	Put	282.11000		0.28211	235.48000	0.23548	282.110		16.68	0.16	0.00	0	1,078.0
R2040	On 02/02/2023	Bond Future			12.11474		77.94787	12.01469	78.53758			16.99	0.00	0.00	0	67,005.0
R2040	On 02/02/2023	Bond Future	10.21	Call	122.82000		0.12282	181.40000	0.18140	122.820		15.51	0.05	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	10.96	Call	553.89000		0.55389	753.36000	0.75336	553.890		15.54	0.16	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	11.19	Call	839.20000		0.83920	1,099.45000	1.09945	839.200		15.78	0.22	0.00	0	621.0
R2040	On 02/02/2023	Bond Future	12.07	Put	3,098.63000		3.09863	2,987.59000	2.98759	3,098.630		17.12	0.50	0.00	0	621.0
R2040	On 02/02/2023	Bond Future	12.27	Put	2,576.08000		2.57608	2,497.05000	2.49705	2,576.080		17.48	0.43	0.00	0	388.0
R2040	On 04/05/2023	Bond Future			12.24347		79.54034	12.13922	80.14413			16.65	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future	10.17	Call	398.51000		0.39851	506.52000	0.50652	398.510		15.48	0.10	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	10.73	Call	843.35000		0.84335	1,022.74000	1.02274	843.350		15.49	0.18	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	10.92	Call	1,057.87000		1.05787	1,265.06000	1.26506	1,057.870		15.49	0.21	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	11.48	Call	1,962.84000		1.96284	2,315.44000	2.31544	1,962.840		15.71	0.34	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	12.78	Put	2,737.85000		2.73785	2,692.88000	2.69288	2,737.850		17.46	0.36	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	13.45	Put	1,734.90000		1.73490	1,725.93000	1.72593	1,734.900		18.50	0.25	0.00	0	486.0
R2040	On 03/08/2023	Bond Future			12.37279		76.70070	12.26423	77.31813			16.16	0.00	0.00	0	0.0
R2040	On 02/11/2023	Bond Future			12.49671		78.31819	12.38395	78.94896			14.12	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2044	On 03/11/2022	Bond Future			11.93851		77.91663	11.85281	78.44025			16.02	0.00	64,514,969.64	828	69,703.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 03/11/2022	Bond Future	10.60	Call	0.96000		0.00096		3.11000	0.00311	0.960	14.52	0.00	0.00	0	1,647.0
R2044	On 03/11/2022	Bond Future	11.30	Call	118.74000		0.11874		208.00000	0.20800	118.740	15.17	0.09	0.00	0	1,647.0
R2044	On 02/02/2023	Bond Future			12.07368		74.98894		11.98391	75.52679		17.94	0.00	0.00	0	35,889.0
R2044	On 02/02/2023	Bond Future	11.20	Call	918.91000		0.91891		1,182.13000	1.18213	918.910	16.67	0.24	0.00	0	1,300.0
R2044	On 02/02/2023	Bond Future	11.90	Call	2,480.95000		2.48095		2,917.31000	2.91731	2,480.950	17.76	0.46	0.00	0	1,300.0
R2044	On 02/02/2023	Bond Future	12.00	Put	3,219.41000		3.21941		3,135.74000	3.13574	3,219.410	17.94	0.50	0.00	0	4,000.0
R2044	On 04/05/2023	Bond Future			12.19409		76.52100		12.10061	77.07180		17.59	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future	11.75	Put	5,477.11000		5.47711		5,264.25000	5.26425	5,477.110	17.22	0.58	0.00	0	4,115.0
R2044	On 04/05/2023	Bond Future	12.00	Put	4,643.40000		4.64340		4,463.26000	4.46326	4,643.400	17.59	0.52	0.00	0	4,115.0
R2044	On 04/05/2023	Bond Future	12.25	Put	3,933.11000		3.93311		3,781.81000	3.78181	3,933.110	17.99	0.46	0.00	0	1,500.0
R2044	On 03/08/2023	Bond Future			12.31464		73.74328		12.21738	74.30654		17.28	0.00	0.00	0	0.0
R2044	On 02/11/2023	Bond Future			12.42970		75.29839		12.32877	75.87384		15.78	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2048	On 03/11/2022	Bond Future			11.87164		76.76302		11.78571	77.30045		16.58	0.00	57,725,791.04	752	144,867.0
R2048	On 03/11/2022	Bond Future	10.60	Call	1.57000		0.00157		4.80000	0.00480	1.570	15.04	0.00	0.00	0	874.0
R2048	On 03/11/2022	Bond Future	11.30	Call	161.97000		0.16197		273.95000	0.27395	161.970	15.70	0.11	0.00	0	874.0
R2048	On 02/02/2023	Bond Future			11.99992		78.23179		11.90996	78.78372		17.55	0.00	0.00	0	169,815.0
R2048	On 02/02/2023	Bond Future	11.00	Call	727.81000		0.72781		966.93000	0.96693	727.810	16.06	0.20	0.00	0	2,542.0
R2048	On 02/02/2023	Bond Future	11.70	Call	2,149.13000		2.14913		2,571.90000	2.57190	2,149.130	17.03	0.42	0.00	0	2,542.0
R2048	On 04/05/2023	Bond Future			12.11383		75.36643		12.02017	75.93164		18.23	0.00	0.00	0	0.0
R2048	On 03/08/2023	Bond Future			12.22836		76.91010		12.13096	77.48804		16.51	0.00	0.00	0	0.0
R2048	On 02/11/2023	Bond Future			12.33935		74.10732		12.23827	74.69770		14.78	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 03/11/2022	Bond Future			11.73422		64.06663		11.65374	64.45774		15.28	0.00	230,639,868.00	3,600	15,858.0
R209	On 03/11/2022	Bond Future	9.25	Call	0.00000		0.00000		0.00000	0.00000	0.000	14.53	0.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	0.04000		0.00004		0.10000	0.00010	0.040	14.33	0.00	16,133.27	2,500	3,250.0
R209	On 03/11/2022	Bond Future	10.00	Put	9,240.16000		9.24016		8,849.11000	8.84911	9,240.160	14.33	1.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.90	Call	27.24000		0.02724		60.89000	0.06089	27.240	13.94	0.03	0.00	0	1,136.0
R209	On 03/11/2022	Bond Future	11.00	Put	3,748.21000		3.74821		3,408.13000	3.40813	3,748.210	14.07	0.95	305,273,687.64	5,000	5,000.0
R209	On 03/11/2022	Bond Future	11.50	Call	473.36000		0.47336		684.10000	0.68410	473.360	14.81	0.32	0.00	0	1,136.0
R209	On 03/11/2022	Bond Future	12.00	Put	472.95000		0.47295		430.86000	0.43086	472.950	15.76	0.30	47,754,471.80	2,500	3,250.0
R209	On 02/02/2023	Bond Future			11.87157		65.26169		11.78734	65.66381		16.18	0.00	0.00	0	6,691.0
R209	On 04/05/2023	Bond Future			11.99112		63.43982		11.90343	63.85185		16.65	0.00	0.00	0	3,450.0
R209	On 04/05/2023	Bond Future	10.00	Call	353.85000		0.35385		435.32000	0.43532	353.850	15.48	0.11	0.00	0	8,500.0
R209	On 04/05/2023	Bond Future	11.00	Put	6,088.57000		6.08857		5,895.78000	5.89578	6,088.570	15.49	0.72	0.00	0	11,000.0
R209	On 04/05/2023	Bond Future	12.50	Put	2,203.68000		2.20368		2,184.88000	2.18488	2,203.680	17.41	0.36	0.00	0	8,500.0
R209	On 03/08/2023	Bond Future			12.10605		64.77099		12.01500	65.19236		15.07	0.00	0.00	0	0.0
R209	On 02/11/2023	Bond Future			12.22547		62.98366		12.13097	63.41419		13.21	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/R204	On	31/03/2036			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On	31/03/2036			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On	03/11/2022			Bond Future	226.38774	226.38774		226.23286	226.23286			0.00	0.00	0	103.0
R210	On	02/02/2023			Bond Future	230.66677	230.66677		230.52174	230.52174			0.00	0.00	0	372.0
R210	On	04/05/2023			Bond Future	232.32079	232.32079		232.17807	232.17807			0.00	0.00	0	0.0
R210	On	03/08/2023			Bond Future	237.24302	237.24302		237.09994	237.09994			0.00	0.00	0	0.0
R210	On	02/11/2023			Bond Future	239.08255	239.08255		238.93591	238.93591			0.00	0.00	0	0.0
R210	On	31/03/2028			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On	03/11/2022			Bond Future	11.21719	78.89650		11.13759	79.25683		11.17	0.00	0.00	0	33,626.0
R213	On	03/11/2022	9.13	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000	9.49	0.00	0.00	0	200.0
R213	On	03/11/2022	9.19	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000	9.49	0.00	0.00	0	476.0
R213	On	03/11/2022	9.84	Put	Bond Future	6,548.42000	6.54842	6,188.09000	6.18809	6,548.420	7.61	1.00	0.00	0.00	0	476.0
R213	On	03/11/2022	9.98	Put	Bond Future	5,851.28000	5.85128	5,490.94000	5.49094	5,851.280	7.16	1.00	0.00	0.00	0	200.0
R213	On	03/11/2022	10.19	Put	Bond Future	4,819.32000	4.81932	4,459.59000	4.45959	4,819.320	6.49	1.00	0.00	0.00	0	476.0
R213	On	03/11/2022	10.37	Put	Bond Future	3,948.55000	3.94855	3,598.57000	3.59857	3,948.550	6.98	1.00	0.00	0.00	0	200.0
R213	On	02/02/2023			Bond Future	11.38074	80.36824		11.29642	80.73981		11.82	0.00	0.00	0	0.0
R213	On	02/02/2023	9.16	Call	Bond Future	60.52000	0.06052	81.68000	0.08168	60.520	11.68	0.03	0.00	0.00	0	476.0
R213	On	02/02/2023	10.01	Put	Bond Future	6,622.40000	6.62240	6,321.79000	6.32179	6,622.400	11.28	0.88	0.00	0.00	0	476.0
R213	On	02/02/2023	10.35	Put	Bond Future	5,207.84000	5.20784	4,941.30000	4.94130	5,207.840	11.19	0.81	0.00	0.00	0	476.0
R213	On	02/02/2023	10.43	Call	Bond Future	578.01000	0.57801	692.63000	0.69263	578.010	11.23	0.21	0.00	0.00	0	912.0
R213	On	02/02/2023	12.20	Put	Bond Future	930.05000	0.93005	870.21000	0.87021	930.050	12.96	0.26	0.00	0.00	0	912.0
R213	On	04/05/2023			Bond Future	11.51515	78.45362		11.42651	78.83480		11.83	0.00	0.00	0	0.0
R213	On	03/08/2023			Bond Future	11.64774	80.09920		11.55472	80.48928		10.68	0.00	0.00	0	0.0
R213	On	02/11/2023			Bond Future	11.79294	78.23251		11.69537	78.63110		9.16	0.00	0.00	0	0.0
R213	On	28/02/2031			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On	28/02/2031			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On	03/11/2022			Bond Future	11.84761	61.56682		11.77195	61.94838		16.60	0.00	25,858,064.40	420	24,567.0
R214	On	02/02/2023			Bond Future	11.98014	62.71530		11.90098	63.10750		17.60	0.00	0.00	0	64,507.0
R214	On	02/02/2023	11.10	Call	Bond Future	725.32000	0.72532	923.99000	0.92399	725.320	16.23	0.23	0.00	0.00	0	1,600.0
R214	On	02/02/2023	11.80	Call	Bond Future	1,993.42000	1.99342	2,323.60000	2.32360	1,993.420	17.24	0.46	0.00	0.00	0	1,600.0
R214	On	04/05/2023			Bond Future	12.08958	60.69473		12.00733	61.09652		18.21	0.00	0.00	0	0.0
R214	On	03/08/2023			Bond Future	12.19619	61.96806		12.11088	62.37900		16.82	0.00	0.00	0	0.0
R214	On	02/11/2023			Bond Future	12.30882	59.97335		12.22041	60.39322		15.74	0.00	0.00	0	0.0
R214	On	28/02/2041			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On	28/02/2041			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Total for Derivatives :											9,130,278,588.52	32,187	1 616 977.
Grand Total:											9,130,278,588.52	32,187	1 616 977.