



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: 26/10/2022

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	831.28100	831.28100	825.62600	825.62600					0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	846.62700	846.62700	840.88700	840.88700					0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	863.84600	863.84600	857.99800	857.99800					0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	881.86700	881.86700	875.89900	875.89900					0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	900.34200	900.34200	894.25000	894.25000					0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	941.10600	941.10600	933.93000	933.93000					0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	958.47900	958.47900	951.19300	951.19300					0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	977.97400	977.97400	970.54800	970.54800					0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	998.37600	998.37600	990.79800	990.79800					0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,019.29200	1,019.29200	1,011.55600	1,011.55600					0.00	0.00	0	0.00
ALBI	On 03/11/2022	Index Future	828.31900	828.31900	820.85600	820.85600					0.00	612,956,060.00	74	106.00
ALBI	On 02/02/2023	Index Future	843.61100	843.61100	836.02900	836.02900					0.00	624,272,140.00	74	92.00
ALBI	On 04/05/2023	Index Future	860.76900	860.76900	853.04000	853.04000					0.00	0.00	0	0.00

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ALBI	On 03/08/2023	Index Future	878.72600	878.72600		870.83800	870.83800			0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	897.13500	897.13500		889.08300	889.08300			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	12.50963	71.78266		12.64265	71.17363			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.70376	73.12567		12.84151	72.51016			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.87224	70.83581		13.01548	70.20950			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	13.03907	72.33151		13.18837	71.69267			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	13.21688	70.06738		13.37274	69.41520			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	12.68684	70.32841		12.84392	69.49626			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.85324	71.64422		13.01589	70.80126			0.00	0.00	0	4,715.00
ES42	On 04/05/2023	Bond Future	13.00432	68.85564		13.17338	67.99719			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	13.14918	70.31036		13.32492	69.43456			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	13.30291	67.53667		13.48602	66.64250			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	816.51000	816.51000		809.15100	809.15100			0.00	16,330,200.00	2	48.00
GOVI	On 02/02/2023	GOVI	831.58300	831.58300		824.10700	824.10700			0.00	0.00	0	818.00
GOVI	On 04/05/2023	GOVI	848.49700	848.49700		840.87600	840.87600			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	866.19800	866.19800		858.42000	858.42000			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	884.34500	884.34500		876.40500	876.40500			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	166.61485	166.61485		165.66066	165.66066			0.00	99,968,910.00	600	1,204.00
I2025	On 02/02/2023	Bond Future	168.02817	168.02817		167.06734	167.06734			0.00	100,816,902.00	600	6,101.00
I2025	On 04/05/2023	Bond Future	171.48728	171.48728		170.51103	170.51103			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	173.35494	173.35494		172.35882	172.35882			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	177.02525	177.02525		176.00845	176.00845			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	118.30248	118.30248		117.45497	117.45497			0.00	33,124,694.40	280	598.00
I2029	On 02/02/2023	Bond Future	120.51584	120.51584		119.66054	119.66054			0.00	33,744,435.20	280	1,392.00
I2029	On 04/05/2023	Bond Future	121.70169	121.70169		120.83159	120.83159			0.00	0.00	0	0.00

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I2029	On 03/08/2023	Bond Future	124.26909	124.26909		123.38182	123.38182			0.00	0.00	0	0.00
I2029	On 02/11/2023	Bond Future	125.56624	125.56624		124.65947	124.65947			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	113.32393	113.32393		111.44870	111.44870			0.00	49,862,529.20	440	340.00
I2033	On 02/02/2023	Bond Future	115.44420	115.44420		113.54146	113.54146			0.00	50,795,448.00	440	7,279.00
I2033	On 04/05/2023	Bond Future	116.43583	116.43583		114.49669	114.49669			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	118.89206	118.89206		116.91317	116.91317			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	119.98448	119.98448		117.96310	117.96310			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	126.46558	126.46558		123.57041	123.57041			0.00	35,410,362.40	280	1,160.00
I2038	On 02/02/2023	Bond Future	126.91468	126.91468		123.97375	123.97375			0.00	35,536,110.40	280	3,986.00
I2038	On 04/05/2023	Bond Future	129.52787	129.52787		126.52970	126.52970			0.00	0.00	0	1,718.00
I2038	On 03/08/2023	Bond Future	130.29201	130.29201		127.23075	127.23075			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	133.05077	133.05077		129.92494	129.92494			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	111.35859	111.35859		107.70220	107.70220			0.00	0.00	0	2,360.00
I2046	On 02/02/2023	Bond Future	113.44194	113.44194		109.72474	109.72474			0.00	0.00	0	11,674.00
I2046	On 04/05/2023	Bond Future	113.74294	113.74294		109.95145	109.95145			0.00	0.00	0	5,677.00
I2046	On 03/08/2023	Bond Future	116.14275	116.14275		112.27247	112.27247			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	116.50592	116.50592		112.55249	112.55249			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	113.86043	113.86043		108.64554	108.64554			0.00	104,523,874.74	918	1,108.00
I2050	On 02/02/2023	Bond Future	113.85402	113.85402		108.54892	108.54892			0.00	104,517,990.36	918	9,251.00
I2050	On 04/05/2023	Bond Future	116.19797	116.19797		110.78666	110.78666			0.00	0.00	0	3,582.00
I2050	On 03/08/2023	Bond Future	116.45990	116.45990		110.93437	110.93437			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	118.92568	118.92568		113.28368	113.28368			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	317.26700	317.26700		312.11000	312.11000			0.00	0.00	0	17.00
I GOV	On 02/02/2023	Index Future	323.20300	323.20300		317.95600	317.95600			0.00	0.00	0	684.00
I GOV	On 04/05/2023	Index Future	329.85400	329.85400		324.50200	324.50200			0.00	0.00	0	16.00
I GOV	On 03/08/2023	Index Future	336.81100	336.81100		331.34700	331.34700			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	343.94100	343.94100		338.36100	338.36100			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.57000	93.43000		6.59000	93.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.24000	92.76000		7.26000	92.74000			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.29500	92.70500		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.68000	92.32000		7.75000	92.25000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.73500	92.26500		7.81500	92.18500			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			7.91000	92.09000		8.00500	91.99500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.04500	91.95500		8.16500	91.83500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.20500	91.79500		8.31000	91.69000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.23000	91.77000		8.33500	91.66500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.25500	91.74500		8.38000	91.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.21000	91.79000		8.31500	91.68500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.24000	91.76000		8.34500	91.65500			0.00	0.00	0	0.00
R186	On 03/11/2022	Bond Future			9.01150	109.02296		9.22964	108.26618		5.86	0.00	787,363,817.12	7,222	26,365.00
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	545.60000	0.54560	1,158.06000	1.15806	545.600		5.26	0.66	0.00	0	4,310.00
R186	On 02/02/2023	Bond Future			9.13267	105.73503		9.36592	104.97174		6.27	0.00	712,971,307.29	6,743	71,172.00
R186	On 04/05/2023	Bond Future			9.20825	107.88799		9.46018	107.11205		5.24	0.00	0.00	0	12,188.00
R186	On 03/08/2023	Bond Future			9.27382	104.83369		9.54773	104.04270		5.31	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			9.34470	107.03132		9.64442	106.22407		4.46	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	1,547.26000	1.54726	1,205.46000	1.20546	1,547.260		4.16	0.46	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	935.98000	0.93598	1,187.31000	1.18731	935.980		4.84	0.28	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			335.03588	335.03588		334.99447	334.99447			0.00	20,102,152.80	60	108.00
R197	On 02/02/2023	Bond Future			332.39831	332.39831		332.37913	332.37913			0.00	43,544,178.61	131	724.00
R197	On 04/05/2023	Bond Future			339.24131	339.24131		339.23056	339.23056			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			337.29893	337.29893		337.28757	337.28757			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			344.44117	344.44117		344.43038	344.43038			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			246.96765	246.96765		243.60699	243.60699			0.00	0.00	0	5,616.00
R202	On 02/02/2023	Bond Future			246.85784	246.85784		243.45109	243.45109			0.00	0.00	0	6,660.00
R202	On 04/05/2023	Bond Future			251.93941	251.93941		248.46884	248.46884			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			252.42085	252.42085		248.87772	248.87772			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			257.76543	257.76543		254.14781	254.14781			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			7.27568	101.60660		7.14121	101.64762		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			10.72716	88.67040		10.86941	88.03223		9.72	0.00	35,468,160.00	400	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	3.14000	0.00314		0.76000	0.00076	3.140	7.70	0.01	0.00	0	500.00

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R2030	On 03/11/2022	Bond Future	11.57	Put	4.21000	0.00421		19.07000	0.01907	4.210	11.99	0.01	0.00	0	500.00
R2030	On 02/02/2023	Bond Future			10.88310	86.30173		11.03120	85.65785		10.69	0.00	36,160,424.87	419	90,234.00
R2030	On 02/02/2023	Bond Future	8.81	Call	65.25000	0.06525		47.72000	0.04772	65.250	11.03	0.03	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	115.10000	0.11510		85.72000	0.08572	115.100	10.97	0.06	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	5,869.98000	5.86998		6,441.39000	6.44139	5,869.980	10.53	0.87	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	406.50000	0.40650		314.43000	0.31443	406.500	10.40	0.17	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	4,729.71000	4.72971		5,266.78000	5.26678	4,729.710	10.32	0.81	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	1,388.92000	1.38892		1,667.01000	1.66701	1,388.920	10.84	0.39	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	11.35	Call	3,120.15000	3.12015		2,713.85000	2.71385	3,120.150	11.02	0.67	0.00	0	5,000.00
R2030	On 02/02/2023	Bond Future	11.55	Call	3,724.75000	3.72475		3,279.74000	3.27974	3,724.750	11.24	0.73	0.00	0	5,000.00
R2030	On 04/05/2023	Bond Future			11.01731	88.06034		11.17248	87.40571		10.18	0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future	9.03	Call	298.73000	0.29873		241.31000	0.24131	298.730	10.21	0.10	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	589.09000	0.58909		485.78000	0.48578	589.090	10.05	0.18	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	650.59000	0.65059		538.08000	0.53808	650.590	10.00	0.19	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	732.94000	0.73294		608.40000	0.60840	732.940	9.95	0.21	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	923.67000	0.92367		772.44000	0.77244	923.670	9.84	0.25	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	1,428.49000	1.42849		1,215.24000	1.21524	1,428.490	9.76	0.35	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	1,802.36000	1.80236		1,550.17000	1.55017	1,802.360	9.82	0.42	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	1,958.16000	1.95816		2,241.32000	2.24132	1,958.160	10.26	0.40	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	1,557.66000	1.55766		1,797.13000	1.79713	1,557.660	10.50	0.34	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	1,102.23000	1.10223		1,285.16000	1.28516	1,102.230	10.91	0.25	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	753.29000	0.75329		887.11000	0.88711	753.290	11.38	0.18	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	711.00000	0.71100		838.46000	0.83846	711.000	11.45	0.17	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			11.15367	85.89157		11.31699	85.22420		9.80	0.00	0.00	0	0.00
R2030	On 03/08/2023	Bond Future	10.40	Call	1,545.66000	1.54566		1,332.01000	1.33201	1,545.660	9.32	0.34	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	1,935.60000	1.93560		1,684.86000	1.68486	1,935.600	9.41	0.40	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	1,143.44000	1.14344		1,307.41000	1.30741	1,143.440	11.04	0.23	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	940.50000	0.94050		1,079.38000	1.07938	940.500	11.33	0.19	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			11.28774	87.69234		11.45973	87.01121		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			11.21660	83.90562		11.35854	83.19288		11.96	0.00	146,750,929.38	1,749	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	5,848.70000	5.84870		6,561.44000	6.56144	5,848.700	8.99	1.00	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	5,572.86000	5.57286		6,285.60000	6.28560	5,572.860	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	3,780.62000	3.78062		4,493.16000	4.49316	3,780.620	9.44	1.00	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	3,407.37000	3.40737		4,119.34000	4.11934	3,407.370	9.71	1.00	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.67	Call	6.09000	0.00609		1.86000	0.00186	6.090	10.12	0.01	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	11.45	Put	200.49000	0.20049		448.43000	0.44843	200.490	12.52	0.22	0.00	0	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	117.67000	0.11767	293.73000	0.29373	117.670	12.79	0.14	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	12.30	Put	0.72000	0.00072	4.51000	0.00451	0.720	14.61	0.00	0.00	0	750.00
R2032	On 02/02/2023	Bond Future			11.37235	85.45459	11.51944	84.73444		12.67	0.00	88,958,228.19	1,041	112,747.00
R2032	On 02/02/2023	Bond Future	9.31	Call	55.83000	0.05583	39.94000	0.03994	55.830	12.00	0.03	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	82.54000	0.08254	59.86000	0.05986	82.540	12.00	0.04	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	9.92	Call	214.80000	0.21480	161.17000	0.16117	214.800	11.89	0.09	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	6,607.64000	6.60764	7,247.75000	7.24775	6,607.640	11.83	0.87	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.22	Call	378.19000	0.37819	290.24000	0.29024	378.190	11.81	0.14	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.50	Put	5,059.38000	5.05938	5,647.46000	5.64746	5,059.380	11.74	0.79	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	823.43000	0.82343	656.34000	0.65634	823.430	11.87	0.26	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	11.84	Put	1,340.61000	1.34061	1,609.27000	1.60927	1,340.610	13.11	0.33	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	465.89000	0.46589	583.28000	0.58328	465.890	14.33	0.14	0.00	0	750.00
R2032	On 04/05/2023	Bond Future			11.50444	83.03238	11.65766	82.29981		12.88	0.00	10,545,112.26	127	66,353.00
R2032	On 04/05/2023	Bond Future	10.62	Call	1,280.20000	1.28020	1,084.46000	1.08446	1,280.200	12.15	0.29	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	11.37	Call	2,742.81000	2.74281	2,409.75000	2.40975	2,742.810	12.75	0.48	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	13.43	Put	721.31000	0.72131	841.38000	0.84138	721.310	15.21	0.15	0.00	0	400.00
R2032	On 03/08/2023	Bond Future			11.63307	84.76672	11.79302	84.01974		11.74	0.00	0.00	0	2,600.00
R2032	On 03/08/2023	Bond Future	11.90	Call	4,154.49000	4.15449	3,742.30000	3.74230	4,154.490	11.88	0.58	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			11.76922	82.38250	11.93652	81.62012		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			11.56617	84.22449	11.70290	83.45674		13.61	0.00	42,954,489.90	510	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	5,917.28000	5.91728	6,685.01000	6.68501	5,917.280	12.46	1.00	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	3,361.36000	3.36136	4,122.85000	4.12285	3,361.360	12.53	0.98	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	11.05	Call	18.98000	0.01898	7.61000	0.00761	18.980	12.60	0.03	0.00	0	976.00
R2035	On 03/11/2022	Bond Future	12.68	Put	0.27000	0.00027	2.11000	0.00211	0.270	15.22	0.00	0.00	0	976.00
R2035	On 02/02/2023	Bond Future			11.72060	85.77934	11.86202	85.00318		14.33	0.00	215,906,598.78	2,517	161,660.00
R2035	On 02/02/2023	Bond Future	9.81	Call	75.16000	0.07516	54.40000	0.05440	75.160	13.06	0.03	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	92.06000	0.09206	67.11000	0.06711	92.060	13.07	0.04	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	237.62000	0.23762	179.54000	0.17954	237.620	13.08	0.09	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	468.94000	0.46894	364.62000	0.36462	468.940	13.10	0.16	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	6,659.63000	6.65963	7,328.16000	7.32816	6,659.630	13.10	0.84	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	991.91000	0.99191	802.11000	0.80211	991.910	13.42	0.28	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	4,778.40000	4.77840	5,362.32000	5.36232	4,778.400	13.43	0.72	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	1,947.28000	1.94728	2,287.87000	2.28787	1,947.280	14.68	0.40	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	492.08000	0.49208	609.12000	0.60912	492.080	16.58	0.13	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			11.84611	83.02011	11.99281	82.23043		14.83	0.00	0.00	0	0.00
R2035	On 04/05/2023	Bond Future	9.85	Call	360.76000	0.36076	293.81000	0.29381	360.760	13.78	0.10	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	783.02000	0.78302	653.95000	0.65395	783.020	13.78	0.18	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	974.78000	0.97478	820.33000	0.82033	974.780	13.79	0.22	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	1,841.59000	1.84159	1,588.83000	1.58883	1,841.590	13.94	0.35	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	2,229.89000		2.22989	2,520.17000	2.52017	2,229.890		15.46	0.34	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	1,304.89000		1.30489	1,494.72000	1.49472	1,304.890		16.46	0.22	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.97008		84.75389	12.12265	83.94863			13.56	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future			12.10312		82.02388	12.26202	81.20192			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			11.70511		80.32455	11.83639	79.58074			14.52	0.00	437,126,201.10	5,442	19,877.00
R2037	On 02/02/2023	Bond Future			11.84859		77.55144	11.98410	76.79941			16.16	0.00	446,463,640.08	5,757	126,398.00
R2037	On 02/02/2023	Bond Future	11.10	Call	874.93000		0.87493	708.38000	0.70838	874.930		14.89	0.25	0.00	0	636.00
R2037	On 02/02/2023	Bond Future	11.97	Put	2,260.72000		2.26072	2,623.32000	2.62332	2,260.720		16.11	0.44	0.00	0	636.00
R2037	On 04/05/2023	Bond Future			11.97451		79.13221	12.11490	78.36702			15.88	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future	11.03	Call	1,412.61000		1.41261	1,214.05000	1.21405	1,412.610		14.79	0.28	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	3,057.24000		3.05724	2,716.51000	2.71651	3,057.240		15.58	0.47	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	13.73	Put	1,017.92000		1.01792	1,162.71000	1.16271	1,017.920		18.43	0.17	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			12.10146		76.52684	12.24734	75.74654			15.41	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future			12.22364		78.13153	12.37514	77.33510			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			11.73947		82.34762	11.88055	81.48735			15.27	0.00	41,173,810.00	500	12,785.00
R2040	On 03/11/2022	Bond Future	10.60	Call	0.01000		0.00001	0.00000	0.00000	0.010		14.26	0.00	0.00	0	1,467.00
R2040	On 03/11/2022	Bond Future	10.70	Call	0.03000		0.00003	0.01000	0.00001	0.030		14.13	0.00	0.00	0	1,078.00
R2040	On 03/11/2022	Bond Future	11.20	Call	16.05000		0.01605	6.08000	0.00608	16.050		14.00	0.03	0.00	0	1,078.00
R2040	On 03/11/2022	Bond Future	11.30	Call	42.05000		0.04205	17.05000	0.01705	42.050		14.12	0.06	0.00	0	1,467.00
R2040	On 03/11/2022	Bond Future	12.52	Put	5.63000		0.00563	26.94000	0.02694	5.630		16.27	0.01	0.00	0	1,078.00
R2040	On 02/02/2023	Bond Future			11.87689		79.36148	12.02255	78.49100			17.03	0.00	59,203,664.08	746	115,884.00
R2040	On 02/02/2023	Bond Future	10.21	Call	150.22000		0.15022	110.16000	0.11016	150.220		15.53	0.06	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	10.96	Call	697.23000		0.69723	545.90000	0.54590	697.230		15.56	0.20	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	1,051.98000		1.05198	842.78000	0.84278	1,051.980		15.80	0.27	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.07	Put	2,269.88000		2.26988	2,668.51000	2.66851	2,269.880		17.16	0.42	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.27	Put	1,837.71000		1.83771	2,181.13000	2.18113	1,837.710		17.53	0.36	0.00	0	388.00
R2040	On 04/05/2023	Bond Future			11.99711		80.97931	12.14795	80.09329			16.75	0.00	0.00	0	0.00
R2040	On 04/05/2023	Bond Future	10.17	Call	501.11000		0.50111	409.04000	0.40904	501.110		15.56	0.12	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	1,047.99000		1.04799	877.32000	0.87732	1,047.990		15.57	0.21	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,308.17000		1.30817	1,104.09000	1.10409	1,308.170		15.57	0.25	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.48	Call	2,380.37000		2.38037	2,059.88000	2.05988	2,380.370		15.80	0.39	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.78	Put	2,149.61000		2.14961	2,444.06000	2.44406	2,149.610		17.57	0.31	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	1,316.95000		1.31695	1,515.27000	1.51527	1,316.950		18.62	0.20	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			12.11803		78.16214	12.27466	77.25847			16.41	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			12.23391		79.80113	12.39642	78.87879			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			11.70860		79.33527	11.85939	78.39983			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	0.01000	0.00001	0.00000	0.00000	0.010	14.68	0.00	0	1,647.00
R2044	On 03/11/2022	Bond Future	11.30	Call	60.02000	0.06002	23.49000	0.02349	60.020	15.24	0.08	0	1,647.00
R2044	On 02/02/2023	Bond Future			11.83740	76.41871	11.99310	75.47143		17.97	0.00	148	82,130.00
R2044	On 02/02/2023	Bond Future	11.20	Call	1,147.80000	1.14780	907.18000	0.90718	1,147.800	16.68	0.29	0	1,300.00
R2044	On 02/02/2023	Bond Future	11.90	Call	3,011.65000	3.01165	2,539.44000	2.53944	3,011.650	17.79	0.54	0	1,300.00
R2044	On 02/02/2023	Bond Future	12.00	Put	2,366.65000	2.36665	2,809.48000	2.80948	2,366.650	17.97	0.43	0	4,000.00
R2044	On 04/05/2023	Bond Future			11.94954	77.97661	12.11068	77.01214		17.68	0.00	0	0.00
R2044	On 04/05/2023	Bond Future	11.75	Put	4,552.67000	4.55267	5,087.88000	5.08788	4,552.670	17.30	0.52	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	3,807.45000	3.80745	4,282.39000	4.28239	3,807.450	17.68	0.46	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.25	Put	3,180.72000	3.18072	3,598.92000	3.59892	3,180.720	18.08	0.40	0	1,500.00
R2044	On 03/08/2023	Bond Future			12.06194	75.22193	12.22912	74.23816		17.46	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			12.16920	76.79929	12.34250	75.79511		15.84	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			11.61784	78.37021	11.78340	77.31499		16.64	0.00	0	84,671.00
R2048	On 03/11/2022	Bond Future	10.60	Call	0.02000	0.00002	0.01000	0.00001	0.020	15.19	0.00	0	874.00
R2048	On 03/11/2022	Bond Future	11.30	Call	119.30000	0.11930	43.83000	0.04383	119.300	15.77	0.13	0	874.00
R2048	On 02/02/2023	Bond Future			11.73883	79.85388	11.90983	78.78452		17.57	0.00	142	249,744.00
R2048	On 02/02/2023	Bond Future	11.00	Call	952.76000	0.95276	721.72000	0.72172	952.760	16.06	0.25	0	2,542.00
R2048	On 02/02/2023	Bond Future	11.70	Call	2,708.66000	2.70866	2,216.06000	2.21606	2,708.660	17.04	0.50	0	2,542.00
R2048	On 04/05/2023	Bond Future			11.84358	77.01839	12.02055	75.92933		18.31	0.00	0	10,943.00
R2048	On 03/08/2023	Bond Future			11.94905	78.58934	12.13259	77.47830		16.82	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			12.05120	75.81302	12.24145	74.67899		14.81	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			11.56411	64.89736	11.69497	64.25695		15.37	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	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	3,250.00
R209	On 03/11/2022	Bond Future	10.00	Put	8,409.39000	8.40939	9,049.80000	9.04980	8,409.390	14.81	1.00	0	6,000.00
R209	On 03/11/2022	Bond Future	10.90	Call	3.18000	0.00318	1.25000	0.00125	3.180	14.03	0.01	0	1,136.00
R209	On 03/11/2022	Bond Future	11.00	Put	2,877.62000	2.87762	3,512.18000	3.51218	2,877.620	14.16	0.98	0	5,000.00
R209	On 03/11/2022	Bond Future	11.50	Call	427.91000	0.42791	242.39000	0.24239	427.910	14.90	0.42	0	1,136.00
R209	On 03/11/2022	Bond Future	12.00	Put	54.83000	0.05483	152.41000	0.15241	54.830	15.85	0.08	0	3,250.00
R209	On 02/02/2023	Bond Future			11.69777	66.09541	11.83253	65.44762		16.24	0.00	154	24,565.00
R209	On 04/05/2023	Bond Future			11.81148	64.28800	11.95080	63.62880		16.76	0.00	0	3,450.00
R209	On 04/05/2023	Bond Future	10.00	Call	408.04000	0.40804	337.93000	0.33793	408.040	15.57	0.12	0	8,500.00
R209	On 04/05/2023	Bond Future	11.00	Put	5,416.92000	5.41692	5,886.31000	5.88631	5,416.920	15.58	0.69	0	11,000.00
R209	On 04/05/2023	Bond Future	12.50	Put	1,827.06000	1.82706	2,056.80000	2.05680	1,827.060	17.53	0.32	0	8,500.00
R209	On 03/08/2023	Bond Future			11.92116	65.63083	12.06543	64.95849		15.40	0.00	0	0.00
R209	On 02/11/2023	Bond Future			12.03532	63.85420	12.18490	63.16799		13.28	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			223.91825	223.91825		223.31221	223.31221			0.00	0.00	0	103.00
R210	On 02/02/2023	Bond Future			228.10762	228.10762		227.50552	227.50552			0.00	0.00	0	372.00
R210	On 04/05/2023	Bond Future			229.71902	229.71902		229.10967	229.10967			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			234.56544	234.56544		233.94554	233.94554			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future			236.35438	236.35438		235.71958	235.71958			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			11.09220	79.46326		11.23440	78.81888		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	5,981.66000	5.98166		6,626.04000	6.62604	5,981.660	8.37	1.00	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	5,284.51000	5.28451		5,928.89000	5.92889	5,284.510	7.75	1.00	0.00	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	4,252.53000	4.25253		4,896.91000	4.89691	4,252.530	6.81	1.00	0.00	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	3,380.91000	3.38091		4,025.28000	4.02528	3,380.910	7.19	1.00	0.00	0	200.00
R213	On 02/02/2023	Bond Future			11.25341	80.93022		11.40098	80.27939		11.93	0.00	728,371.98	9	31,813.00
R213	On 02/02/2023	Bond Future	9.16	Call	58.30000	0.05830		42.35000	0.04235	58.300	11.81	0.03	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	6,073.72000	6.07372		6,653.78000	6.65378	6,073.720	11.39	0.87	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	4,680.15000	4.68015		5,214.81000	5.21481	4,680.150	11.30	0.79	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	619.25000	0.61925		489.37000	0.48937	619.250	11.34	0.23	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	699.47000	0.69947		859.92000	0.85992	699.470	13.09	0.22	0.00	0	912.00
R213	On 04/05/2023	Bond Future			11.38274	79.02391		11.53655	78.36195		12.01	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future			11.51090	80.67391		11.67174	79.99896		10.97	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future			11.65171	78.81030		11.82025	78.12141		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			11.62332	62.70913		11.77899	61.91272		16.68	0.00	0.00	0	15,325.00
R214	On 02/02/2023	Bond Future			11.75001	63.86681		11.91053	63.05997		17.63	0.00	5,364,812.04	84	71,030.00
R214	On 02/02/2023	Bond Future	11.10	Call	902.67000	0.90267		703.79000	0.70379	902.670	16.24	0.28	0.00	0	1,600.00
R214	On 02/02/2023	Bond Future	11.80	Call	2,414.98000	2.41498		2,016.96000	2.01696	2,414.980	17.27	0.54	0.00	0	1,600.00
R214	On 04/05/2023	Bond Future			11.85198	61.86715		12.01771	61.04558		18.32	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future			11.95144	63.15916		12.12285	62.32107		17.04	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future			12.05685	61.18247		12.23429	60.32699		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
Total for Derivatives :											5,065,473,468.36	39,087	1 935 410.00
Grand Total:											5,065,473,468.36	39,087	1 935 410.00