



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: 29/03/2022

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 05/05/2022	Index Future	815.63400	815.63400	809.94400	809.94400				0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	826.37300	826.37300	820.72100	820.72100				0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	838.65500	838.65500	832.85500	832.85500				0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	852.72900	852.72900	846.51000	846.51000				0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	947.66400	947.66400	939.00100	939.00100				0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	960.14100	960.14100	951.49500	951.49500				0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	974.41200	974.41200	965.56200	965.56200				0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	990.76400	990.76400	981.39300	981.39300				0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	846.82800	846.82800	839.62200	839.62200				0.00	0.00	0	129.0
ALBI	On 04/08/2022	Index Future	857.97700	857.97700	850.79400	850.79400				0.00	0.00	0	92.0
ALBI	On 03/11/2022	Index Future	870.73000	870.73000	863.37200	863.37200				0.00	0.00	0	0.0
ALBI	On 02/02/2023	Index Future	885.34200	885.34200	877.52800	877.52800				0.00	0.00	0	0.0

an
est

00
00
00
00

00
00
00
00

00
00
00
00

:30

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
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 05/05/2022	Bond Future	11.19572	77.69876	11.32090	77.04200			0.00	0.00	0	87.0
ES33		On 04/08/2022	Bond Future	11.40615	78.75315	11.53442	78.09867			0.00	0.00	0	263.0
ES33		On 03/11/2022	Bond Future	11.59975	76.15108	11.73464	75.48044			0.00	0.00	0	0.0
ES33		On 02/02/2023	Bond Future	11.78005	77.45337	11.92692	76.74124			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 05/05/2022	Bond Future	11.60030	76.42846	11.70499	75.78566			0.00	0.00	0	1,190.0
ES42		On 04/08/2022	Bond Future	11.79048	77.46630	11.89759	76.82597			0.00	0.00	0	3,579.0
ES42		On 03/11/2022	Bond Future	11.96636	74.36795	12.07893	73.71171			0.00	0.00	0	0.0
ES42		On 02/02/2023	Bond Future	12.12440	75.64292	12.24668	74.94575			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 05/05/2022	GOVI	835.27900	835.27900	828.11100	828.11100			0.00	0.00	0	989.0
GOVI		On 04/08/2022	GOVI	846.27600	846.27600	839.13000	839.13000			0.00	0.00	0	0.0
GOVI		On 03/11/2022	GOVI	858.85400	858.85400	851.53500	851.53500			0.00	0.00	0	0.0
GOVI		On 02/02/2023	GOVI	873.26700	873.26700	865.49700	865.49700			0.00	0.00	0	0.0
I2025		On 05/05/2022	Bond Future	159.88120	159.88120	159.81206	159.81206			0.00	0.00	0	5,484.0
I2025		On 04/08/2022	Bond Future	160.42808	160.42808	160.38106	160.38106			0.00	0.00	0	1,130.0
I2025		On 03/11/2022	Bond Future	162.83200	162.83200	162.77109	162.77109			0.00	0.00	0	0.0
I2025		On 02/02/2023	Bond Future	163.94261	163.94261	163.81692	163.81692			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 05/05/2022	Bond Future	116.89335	116.89335	116.98491	116.98491			0.00	0.00	0	2,745.0
I2029		On 04/08/2022	Bond Future	118.47962	118.47962	118.58939	118.58939			0.00	0.00	0	1,844.0
I2029		On 03/11/2022	Bond Future	119.02296	119.02296	119.12459	119.12459			0.00	0.00	0	0.0
I2029		On 02/02/2023	Bond Future	121.05181	121.05181	121.10870	121.10870			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 05/05/2022	Bond Future	111.88877	111.88877	111.81237	111.81237			0.00	0.00	0	2,719.0
I2033		On 04/08/2022	Bond Future	113.40718	113.40718	113.34593	113.34593			0.00	0.00	0	4,967.0
I2033		On 03/11/2022	Bond Future	113.79222	113.79222	113.72079	113.72079			0.00	0.00	0	0.0
I2033		On 02/02/2023	Bond Future	115.73180	115.73180	115.61482	115.61482			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
I2033	On 28/02/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future			127.11030	127.11030		127.08390	127.08390			0.00	0.00	0	4,184.0
I2038	On 04/08/2022	Bond Future			127.00954	127.00954		127.00121	127.00121			0.00	0.00	0	2,669.0
I2038	On 03/11/2022	Bond Future			128.91330	128.91330		128.89437	128.89437			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future			129.23854	129.23854		129.16857	129.16857			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 05/05/2022	Bond Future			114.78431	114.78431		114.76076	114.76076			0.00	0.00	0	14,104.0
I2046	On 04/08/2022	Bond Future			116.34189	116.34189		116.33472	116.33472			0.00	0.00	0	2,969.0
I2046	On 03/11/2022	Bond Future			116.15026	116.15026		116.13307	116.13307			0.00	0.00	0	0.0
I2046	On 02/02/2023	Bond Future			118.13126	118.13126		118.06837	118.06837			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 05/05/2022	Bond Future			118.51449	118.51449		118.48985	118.48985			0.00	0.00	0	8,692.0
I2050	On 04/08/2022	Bond Future			118.09214	118.09214		118.08439	118.08439			0.00	0.00	0	1,410.0
I2050	On 03/11/2022	Bond Future			119.86204	119.86204		119.84440	119.84440			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future			119.82585	119.82585		119.76075	119.76075			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 05/05/2022	Index Future			312.12900	312.12900		312.12700	312.12700			0.00	0.00	0	499.0
IGOV	On 04/08/2022	Index Future			316.31500	316.31500		316.35700	316.35700			0.00	0.00	0	0.0
IGOV	On 03/11/2022	Index Future			321.09300	321.09300		321.11000	321.11000			0.00	0.00	0	0.0
IGOV	On 02/02/2023	Index Future			326.55500	326.55500		326.44900	326.44900			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.46500	95.53500		4.47500	95.52500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.54000	95.46000		4.56000	95.44000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.98500	95.01500		5.02500	94.97500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.07000	94.93000		5.12000	94.88000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.49000	94.51000		5.56000	94.44000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.57500	94.42500		5.64500	94.35500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.35000	93.65000		6.44000	93.56000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.68500	93.31500		6.77500	93.22500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.91000	93.09000		7.01000	92.99000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.08500	92.91500		7.18500	92.81500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.14500	92.85500		7.24500	92.75500			0.00	0.00	0	72.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.32500	92.67500		7.42500	92.57500			0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.30748	112.28473		8.50726	111.49647		5.58	0.00	0.00	0	71,275.0
R186	On 05/05/2022	Bond Future	6.73	Call	0.50000	0.00050		0.14000	0.00014	0.500	5.64	0.00	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.28	Call	12.94000	0.01294		4.42000	0.00442	12.940	5.46	0.02	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	35.00000	0.03500		13.09000	0.01309	35.000	5.39	0.04	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	195.07000	0.19507		89.77000	0.08977	195.070	5.32	0.19	0.00	0	435.0

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
R186	On 05/05/2022	Bond Future	8.14	Call	479.42000	0.47942	255.01000	0.25501	479.420	5.36	0.37	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.35	Call	860.09000	0.86009	509.52000	0.50952	860.090	5.42	0.54	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.64	Put	298.72000	0.29872	560.31000	0.56031	298.720	5.54	0.25	0.00	0	4,035.0
R186	On 05/05/2022	Bond Future	8.94	Put	104.72000	0.10472	229.58000	0.22958	104.720	5.66	0.11	0.00	0	454.0
R186	On 05/05/2022	Bond Future	9.18	Put	41.57000	0.04157	102.59000	0.10259	41.570	5.81	0.05	0.00	0	454.0
R186	On 04/08/2022	Bond Future			8.52296	108.49321	8.73321	107.71045		5.81	0.00	0.00	0	15.0
R186	On 04/08/2022	Bond Future	6.96	Call	82.01000	0.08201	49.01000	0.04901	82.010	5.65	0.05	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	596.15000	0.59615	409.61000	0.40961	596.150	5.46	0.28	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	278.93000	0.27893	401.19000	0.40119	278.930	6.57	0.13	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.70567	110.09557	8.93434	109.29230		5.54	0.00	0.00	0	0.0
R186	On 02/02/2023	Bond Future			8.85359	106.65757	9.11346	105.79821		5.54	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			329.98420	329.98420	330.15300	330.15300			0.00	0.00	0	752.0
R197	On 04/08/2022	Bond Future			326.01886	326.01886	326.23735	326.23735			0.00	0.00	0	0.0
R197	On 03/11/2022	Bond Future			330.90528	330.90528	331.10028	331.10028			0.00	0.00	0	0.0
R197	On 02/02/2023	Bond Future			327.91082	327.91082	327.97908	327.97908			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 05/05/2022	Bond Future			246.95603	246.95603	246.90580	246.90580			0.00	1,728,692.21	7	6,368.0
R202	On 04/08/2022	Bond Future			245.82274	245.82274	245.80728	245.80728			0.00	0.00	0	91.0
R202	On 03/11/2022	Bond Future			249.50618	249.50618	249.47046	249.47046			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			249.17145	249.17145	249.03762	249.03762			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 05/05/2022	Bond Future			5.48498	103.24742	5.54464	103.20016		1.08	0.00	54,101,648.08	524	14,749.0
R2023	On 04/08/2022	Bond Future			5.58540	104.59856	5.64596	104.56538		0.76	0.00	0.00	0	2,384.0
R2023	On 03/11/2022	Bond Future			5.12867	102.26562	5.26372	102.22391		0.41	0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 05/05/2022	Bond Future			9.57866	93.68241	9.73499	92.89267		8.31	0.00	1,124,188.92	12	70,558.0
R2030	On 05/05/2022	Bond Future	7.73	Call	0.01000	0.00001	0.00000	0.00000	0.010	7.76	0.00	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	0.44000	0.00044	0.14000	0.00014	0.440	7.74	0.00	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	5.10000	0.00510	1.91000	0.00191	5.100	7.69	0.01	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	40.29000	0.04029	17.77000	0.01777	40.290	7.65	0.04	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	61.35000	0.06135	28.12000	0.02812	61.350	7.64	0.06	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.15	Call	212.24000	0.21224	111.53000	0.11153	212.240	7.70	0.17	0.00	0	7,500.0
R2030	On 05/05/2022	Bond Future	9.35	Put	1,634.80000	1.63480	2,230.76000	2.23076	1,634.800	7.81	0.69	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.60	Put	896.53000	0.89653	1,337.40000	1.33740	896.530	7.99	0.48	0.00	0	5,000.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
R2030	On 05/05/2022	Bond Future	9.65	Put	784.26000	0.78426	1,192.09000	1.19209	784.260	8.03	0.43	0.00	0	5,000.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	313.87000	0.31387	539.14000	0.53914	313.870	8.27	0.22	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	10.20	Put	127.98000	0.12798	244.79000	0.24479	127.980	8.48	0.10	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	4.26000	0.00426	11.00000	0.01100	4.260	9.53	0.00	0.00	0	1,800.0	
R2030	On 04/08/2022	Bond Future			9.78082	90.92464	9.94222	90.13785		8.44	0.00	0.00	0	25,175.0	
R2030	On 04/08/2022	Bond Future	8.30	Call	81.18000	0.08118	52.14000	0.05214	81.180	8.00	0.05	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	9.05	Call	463.88000	0.46388	328.63000	0.32863	463.880	7.80	0.20	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	10.95	Put	326.05000	0.32605	443.31000	0.44331	326.050	9.44	0.13	0.00	0	800.0	
R2030	On 03/11/2022	Bond Future			9.94935	92.26856	10.12012	91.46253		8.11	0.00	0.00	0	0.0	
R2030	On 02/02/2023	Bond Future			10.09833	89.81820	10.28564	88.96260		8.17	0.00	0.00	0	0.0	
R2030	On 02/02/2023	Bond Future	8.81	Call	578.33000	0.57833	443.42000	0.44342	578.330	7.52	0.18	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.66	Put	3,708.76000	3.70876	4,257.55000	4.25755	3,708.760	7.66	0.61	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.94	Put	2,981.29000	2.98129	3,461.48000	3.46148	2,981.290	7.84	0.53	0.00	0	102.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 05/05/2022	Bond Future			9.93953	90.39862	10.09507	89.50762		9.63	0.00	0.00	0	141,274.0	
R2032	On 05/05/2022	Bond Future	9.58	Call	294.72000	0.29472	156.17000	0.15617	294.720	8.78	0.21	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.18	Call	1,909.57000	1.90957	1,355.08000	1.35508	1,909.570	9.55	0.70	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.29	Call	2,369.64000	2.36964	1,743.96000	1.74396	2,369.640	9.68	0.77	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	10.98	Put	31.14000	0.03114	68.27000	0.06827	31.140	10.72	0.03	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	11.18	Put	14.20000	0.01420	33.15000	0.03315	14.200	11.05	0.01	0.00	0	780.0	
R2032	On 04/08/2022	Bond Future			10.12152	91.60280	10.28147	90.71289		9.28	0.00	0.00	0	2,140.0	
R2032	On 04/08/2022	Bond Future	8.97	Call	147.84000	0.14784	94.13000	0.09413	147.840	8.24	0.08	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.40	Call	431.61000	0.43161	294.30000	0.29430	431.610	8.12	0.18	0.00	0	1,300.0	
R2032	On 04/08/2022	Bond Future	9.72	Call	914.45000	0.91445	666.85000	0.66685	914.450	8.38	0.32	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	10.10	Call	1,861.75000	1.86175	1,456.47000	1.45647	1,861.750	8.87	0.50	0.00	0	1,300.0	
R2032	On 04/08/2022	Bond Future	11.60	Put	205.15000	0.20515	287.65000	0.28765	205.150	10.74	0.08	0.00	0	800.0	
R2032	On 03/11/2022	Bond Future			10.28325	88.80332	10.45143	87.89299		9.35	0.00	0.00	0	0.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	568.96000	0.56896	421.39000	0.42139	568.960	8.40	0.19	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	620.27000	0.62027	461.75000	0.46175	620.270	8.40	0.20	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	733.68000	0.73368	551.77000	0.55177	733.680	8.40	0.23	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	1,581.21000	1.58121	1,261.27000	1.26127	1,581.210	8.85	0.39	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	2,996.99000	2.99699	3,526.32000	3.52632	2,996.990	9.04	0.55	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	2,853.02000	2.85302	3,366.33000	3.36633	2,853.020	9.08	0.53	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	2,314.06000	2.31406	1,901.07000	1.90107	2,314.060	9.13	0.49	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	2,027.14000	2.02714	2,437.43000	2.43743	2,027.140	9.34	0.42	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	1,879.94000	1.87994	2,269.35000	2.26935	1,879.940	9.40	0.39	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	3,741.50000	3.74150	3,188.82000	3.18882	3,741.500	9.49	0.64	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.55	Put	652.24000	0.65224	820.42000	0.82042	652.240	10.55	0.16	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	305.20000	0.30520	390.64000	0.39064	305.200	11.58	0.08	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future			10.42478	90.30167	10.60697	89.34101		8.98	0.00	0.00	0	0.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	728.78000	0.72878	558.29000	0.55829	728.780	8.16	0.20	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	916.24000	0.91624	711.29000	0.71129	916.240	8.19	0.24	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	Options Interest
R2032	On 02/02/2023	Bond Future	9.92	Call	1,660.31000	1.66031	1,339.33000	1.33933	1,660.310	8.37	0.36	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	3,632.13000	3.63213	4,202.63000	4.20263	3,632.130	8.57	0.56	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	2,361.64000	2.36164	1,954.14000	1.95414	2,361.640	8.62	0.46	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	2,726.15000	2.72615	3,199.90000	3.19990	2,726.150	8.82	0.46	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	3,632.14000	3.63214	3,098.88000	3.09888	3,632.140	8.93	0.59	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	825.26000	0.82526	1,012.54000	1.01254	825.260	10.04	0.18	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	393.91000	0.39391	489.79000	0.48979	393.910	11.13	0.09	0.00	0	750.0	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On 05/05/2022	Bond Future			10.25233	91.98521	10.37709	91.17272		10.82	0.00	5,703,083.02	62	71,276.0	
R2035	On 04/08/2022	Bond Future			10.42982	93.17076	10.55763	92.36059		10.39	0.00	0.00	0	49,855.0	
R2035	On 04/08/2022	Bond Future	9.53	Call	306.93000	0.30693	220.53000	0.22053	306.930	9.03	0.13	0.00	0	400.0	
R2035	On 04/08/2022	Bond Future	9.84	Call	664.86000	0.66486	500.65000	0.50065	664.860	9.10	0.23	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	10.53	Call	2,559.24000	2.55924	2,139.75000	2.13975	2,559.240	10.15	0.56	0.00	0	400.0	
R2035	On 04/08/2022	Bond Future	10.64	Put	1,643.04000	1.64304	1,994.37000	1.99437	1,643.040	10.27	0.40	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	11.13	Put	784.23000	0.78423	987.58000	0.98758	784.230	10.86	0.22	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	12.18	Put	164.63000	0.16463	217.93000	0.21793	164.630	12.56	0.05	0.00	0	400.0	
R2035	On 03/11/2022	Bond Future			10.57965	90.08156	10.71365	89.25199		10.52	0.00	0.00	0	0.0	
R2035	On 03/11/2022	Bond Future	9.82	Call	906.20000	0.90620	724.82000	0.72482	906.200	9.37	0.24	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.30	Call	1,950.88000	1.95088	1,633.33000	1.63333	1,950.880	9.77	0.41	0.00	0	1,000.0	
R2035	On 03/11/2022	Bond Future	10.57	Put	2,843.62000	2.84362	3,274.11000	3.27411	2,843.620	10.11	0.49	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.99	Put	1,802.84000	1.80284	2,116.63000	2.11663	1,802.840	10.51	0.35	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	11.05	Call	4,547.54000	4.54754	4,016.54000	4.01654	4,547.540	10.56	0.67	0.00	0	1,000.0	
R2035	On 03/11/2022	Bond Future	12.68	Put	298.50000	0.29850	366.83000	0.36683	298.500	12.86	0.07	0.00	0	1,000.0	
R2035	On 02/02/2023	Bond Future			10.71125	91.63917	10.85644	90.76037		10.11	0.00	0.00	0	0.0	
R2035	On 02/02/2023	Bond Future	9.81	Call	1,113.65000	1.11365	912.85000	0.91285	1,113.650	9.21	0.25	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	10.30	Call	2,134.67000	2.13467	1,811.71000	1.81171	2,134.670	9.53	0.39	0.00	0	1,000.0	
R2035	On 02/02/2023	Bond Future	10.66	Put	3,483.49000	3.48349	3,943.96000	3.94396	3,483.490	9.85	0.50	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.05	Call	4,491.39000	4.49139	3,975.74000	3.97574	4,491.390	10.15	0.61	0.00	0	1,000.0	
R2035	On 02/02/2023	Bond Future	11.06	Put	2,437.61000	2.43761	2,798.40000	2.79840	2,437.610	10.15	0.38	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	13.22	Put	364.35000	0.36435	437.13000	0.43713	364.350	12.51	0.07	0.00	0	1,000.0	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2037	On 05/05/2022	Bond Future			10.41503	88.03326	10.53964	87.20938		11.50	0.00	0.00	0	85,127.0	
R2037	On 04/08/2022	Bond Future			10.58574	84.94988	10.71334	84.12767		11.64	0.00	0.00	0	52,420.0	
R2037	On 04/08/2022	Bond Future	10.10	Call	855.38000	0.85538	654.23000	0.65423	855.380	10.21	0.28	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	10.90	Put	1,420.66000	1.42066	1,739.53000	1.73953	1,420.660	11.52	0.35	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.21	Call	4,791.40000	4.79140	4,192.94000	4.19294	4,791.400	11.89	0.76	0.00	0	1,050.0	
R2037	On 04/08/2022	Bond Future	11.42	Put	636.04000	0.63604	809.00000	0.80900	636.040	12.23	0.18	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.95	Put	290.91000	0.29091	379.41000	0.37941	290.910	13.25	0.09	0.00	0	1,050.0	
R2037	On 03/11/2022	Bond Future			10.72853	86.20597	10.86198	85.36452		11.23	0.00	0.00	0	0.0	
R2037	On 02/02/2023	Bond Future			10.85671	83.40375	11.00073	82.51444		11.38	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	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			10.52759	90.27643	10.63175	89.53120			12.11	0.00	0.00	0	62,131.0
R2040	On 05/05/2022	Bond Future	9.82	Call	60.52000	0.06052	35.39000	0.03539	60.520	10.72	0.05	0.00	0	1,200.0	
R2040	On 05/05/2022	Bond Future	10.57	Call	1,513.50000	1.51350	1,159.23000	1.15923	1,513.500	11.84	0.54	0.00	0	1,200.0	
R2040	On 05/05/2022	Bond Future	13.04	Put	0.04000	0.00004	0.11000	0.00011	0.040	15.15	0.00	0.00	0	1,200.0	
R2040	On 04/08/2022	Bond Future			10.69274	86.97260	10.79914	86.23041			12.28	0.00	0.00	0	42,392.0
R2040	On 04/08/2022	Bond Future	9.70	Call	263.70000	0.26370	198.82000	0.19882	263.700	10.69	0.10	0.00	0	460.0	
R2040	On 04/08/2022	Bond Future	10.70	Call	2,464.12000	2.46412	2,107.55000	2.10755	2,464.120	11.87	0.52	0.00	0	460.0	
R2040	On 04/08/2022	Bond Future	12.24	Put	256.76000	0.25676	321.93000	0.32193	256.760	14.53	0.07	0.00	0	460.0	
R2040	On 03/11/2022	Bond Future			10.83085	88.25874	10.94220	87.49824			11.85	0.00	0.00	0	0.0
R2040	On 02/02/2023	Bond Future			10.95505	85.24094	11.07573	84.43315			12.04	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 05/05/2022	Bond Future			10.54847	87.14255	10.64739	86.41564			12.78	0.00	48,276,972.70	554	69,360.0
R2044	On 04/08/2022	Bond Future			10.70403	83.92211	10.80503	83.19808			12.97	0.00	0.00	0	22,586.0
R2044	On 03/11/2022	Bond Future			10.83378	85.16322	10.93939	84.42143			12.51	0.00	0.00	0	0.0
R2044	On 02/02/2023	Bond Future			10.95016	82.21843	11.06446	81.43087			12.73	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 05/05/2022	Bond Future			10.48972	86.26205	10.58850	85.50955			13.25	0.00	0.00	0	193,475.0
R2048	On 04/08/2022	Bond Future			10.63780	87.37319	10.73872	86.62307			12.77	0.00	0.00	0	6,533.0
R2048	On 04/08/2022	Bond Future	10.20	Call	1,069.93000	1.06993	870.34000	0.87034	1,069.930	11.38	0.30	0.00	0	1,700.0	
R2048	On 04/08/2022	Bond Future	10.90	Call	3,654.41000	3.65441	3,207.20000	3.20720	3,654.410	12.63	0.63	0.00	0	1,700.0	
R2048	On 03/11/2022	Bond Future			10.76219	84.26087	10.86767	83.49275			12.98	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			10.87113	85.71876	10.98504	84.90454			12.52	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 05/05/2022	Bond Future			10.22159	71.54356	10.34573	70.83217			12.11	0.00	0.00	0	20,414.0
R209	On 05/05/2022	Bond Future	9.50	Call	41.49000	0.04149	20.98000	0.02098	41.490	10.64	0.04	0.00	0	2,975.0	
R209	On 05/05/2022	Bond Future	9.75	Call	173.28000	0.17328	99.91000	0.09991	173.280	10.93	0.14	0.00	0	8,525.0	
R209	On 05/05/2022	Bond Future	10.25	Put	985.72000	0.98572	1,370.47000	1.37047	985.720	11.74	0.47	0.00	0	11,000.0	
R209	On 05/05/2022	Bond Future	10.75	Put	205.74000	0.20574	337.36000	0.33736	205.740	12.49	0.14	0.00	0	1,050.0	
R209	On 05/05/2022	Bond Future	12.00	Put	1.20000	0.00120	2.87000	0.00287	1.200	14.60	0.00	0.00	0	12,050.0	
R209	On 04/08/2022	Bond Future			10.37306	72.49659	10.49984	71.78594			11.68	0.00	0.00	0	1,550.0
R209	On 03/11/2022	Bond Future			10.50685	70.42146	10.63915	69.69459			11.79	0.00	0.00	0	2,750.0
R209	On 03/11/2022	Bond Future	9.25	Call	310.14000	0.31014	237.18000	0.23718	310.140	10.49	0.12	0.00	0	6,000.0	
R209	On 03/11/2022	Bond Future	10.00	Put	4,125.02000	4.12502	4,631.17000	4.63117	4,125.020	10.87	0.67	0.00	0	6,000.0	
R209	On 03/11/2022	Bond Future	11.00	Put	1,458.68000	1.45868	1,713.93000	1.71393	1,458.680	12.05	0.32	0.00	0	6,000.0	
R209	On 02/02/2023	Bond Future			10.62348	71.60942	10.76562	70.84258			11.37	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 05/05/2022	Bond Future	218.19843	218.19843	218.40159	218.40159				0.00	0.00	0	1,062.0
R210	On 04/08/2022	Bond Future	221.15935	221.15935	221.39695	221.39695				0.00	0.00	0	266.0
R210	On 03/11/2022	Bond Future	221.53945	221.53945	221.76222	221.76222				0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future	225.31678	225.31678	225.45661	225.45661				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 05/05/2022	Bond Future	9.81806	84.96813	9.97893	84.14049			9.37	0.00	33,987,252.00	400	25,476.0
R213	On 04/08/2022	Bond Future	10.00865	86.06463	10.17435	85.23794			9.06	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	10.16958	83.81542	10.34391	82.96976			9.07	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	509.11000	0.50911	376.69000	0.37669	509.110	8.31	0.18	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	562.16000	0.56216	418.34000	0.41834	562.160	8.30	0.19	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	3,149.67000	3.14967	3,687.32000	3.68732	3,149.670	8.57	0.60	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	2,760.27000	2.76027	3,256.87000	3.25687	2,760.270	8.69	0.55	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	2,241.96000	2.24196	2,677.41000	2.67741	2,241.960	8.85	0.48	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	1,859.17000	1.85917	2,243.71000	2.24371	1,859.170	8.98	0.42	0.00	0	200.0
R213	On 02/02/2023	Bond Future		10.30970	85.26248	10.49885	84.36998		8.73	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	673.17000	0.67317	514.78000	0.51478	673.170	7.98	0.20	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	3,383.13000	3.38313	3,922.09000	3.92209	3,383.130	8.23	0.57	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	2,556.36000	2.55636	3,006.65000	3.00665	2,556.360	8.47	0.47	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	2,956.34000	2.95634	2,493.85000	2.49385	2,956.340	8.52	0.55	0.00	0	935.0
R213	On 02/02/2023	Bond Future	12.20	516.34000	0.51634	641.45000	0.64145	516.340	10.18	0.12	0.00	0	935.0
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 05/05/2022	Bond Future	10.51092	68.63248	10.61472	68.01191			13.23	0.00	0.00	0	15,322.0
R214	On 04/08/2022	Bond Future	10.66161	69.51644	10.76750	68.89748			12.77	0.00	0.00	0	1,337.0
R214	On 03/11/2022	Bond Future	10.78847	67.27356	10.89894	66.63985			12.97	0.00	0.00	0	0.0
R214	On 02/02/2023	Bond Future	10.89969	68.43730	11.01864	67.76652			12.52	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
Total for Derivatives :											144,921,836.93	1,559	1 272 857.0
Grand Total:											144,921,836.93	1,559	1 272 857.0