



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: 30/03/2022

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	816.29900	816.29900			815.63400	815.63400			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	827.04100	827.04100			826.37300	826.37300			0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	839.32600	839.32600			838.65500	838.65500			0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	853.40400	853.40400			852.72900	852.72900			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	945.34400	945.34400			947.66400	947.66400			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	957.78400	957.78400			960.14100	960.14100			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	972.01200	972.01200			974.41200	974.41200			0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	988.31500	988.31500			990.76400	990.76400			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	845.71900	845.71900			846.82800	846.82800			0.00	0.00	0	129.0
ALBI	On 04/08/2022	Index Future	856.84800	856.84800			857.97700	857.97700			0.00	0.00	0	92.0
ALBI	On 03/11/2022	Index Future	869.57700	869.57700			870.73000	870.73000			0.00	0.00	0	0.0
ALBI	On 02/02/2023	Index Future	884.16200	884.16200			885.34200	885.34200			0.00	0.00	0	0.0

an
ast

00
00
00
00

00
00
00
00

00
00
00
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
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	11.21412		77.60173		11.19572	77.69876			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future	11.42563		78.65325		11.40615	78.75315			0.00	0.00	0	263.0
ES33	On 03/11/2022	Bond Future	11.62041		76.04783		11.59975	76.15108			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	11.80201		77.34630		11.78005	77.45337			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	11.60879		76.37600		11.60030	76.42846			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future	11.79959		77.41149		11.79048	77.46630			0.00	0.00	0	3,579.0
ES42	On 03/11/2022	Bond Future	11.97617		74.31037		11.96636	74.36795			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	12.13496		75.58228		12.12440	75.64292			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	834.12800		834.12800		835.27900	835.27900			0.00	0.00	0	989.0
GOVI	On 04/08/2022	GOVI	845.10400		845.10400		846.27600	846.27600			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI	857.65800		857.65800		858.85400	858.85400			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI	872.04400		872.04400		873.26700	873.26700			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	159.70532		159.70532		159.88120	159.88120			0.00	0.00	0	5,484.0
I2025	On 04/08/2022	Bond Future	160.24660		160.24660		160.42808	160.42808			0.00	0.00	0	1,130.0
I2025	On 03/11/2022	Bond Future	162.64394		162.64394		162.83200	162.83200			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future	163.74746		163.74746		163.94261	163.94261			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	116.60004		116.60004		116.89335	116.89335			0.00	0.00	0	2,745.0
I2029	On 04/08/2022	Bond Future	118.17993		118.17993		118.47962	118.47962			0.00	0.00	0	1,844.0
I2029	On 03/11/2022	Bond Future	118.71616		118.71616		119.02296	119.02296			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future	120.73676		120.73676		121.05181	121.05181			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	112.00954		112.00954		111.88877	111.88877			0.00	0.00	0	2,719.0
I2033	On 04/08/2022	Bond Future	113.52715		113.52715		113.40718	113.40718			0.00	0.00	0	4,967.0
I2033	On 03/11/2022	Bond Future	113.91150		113.91150		113.79222	113.79222			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	115.85014		115.85014		115.73180	115.73180			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			127.28835		127.28835		127.11030	127.11030			0.00	0.00	0	4,184.0
I2038	On 04/08/2022	Bond Future			127.18753		127.18753		127.00954	127.00954			0.00	0.00	0	2,669.0
I2038	On 03/11/2022	Bond Future			129.09075		129.09075		128.91330	128.91330			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future			129.41594		129.41594		129.23854	129.23854			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			114.99195		114.99195		114.78431	114.78431			0.00	40,247,182.50	350	14,454.0
I2046	On 04/08/2022	Bond Future			116.55007		116.55007		116.34189	116.34189			0.00	0.00	0	2,969.0
I2046	On 03/11/2022	Bond Future			116.35871		116.35871		116.15026	116.15026			0.00	0.00	0	0.0
I2046	On 02/02/2023	Bond Future			118.34041		118.34041		118.13126	118.13126			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			118.52999		118.52999		118.51449	118.51449			0.00	0.00	0	8,692.0
I2050	On 04/08/2022	Bond Future			118.10537		118.10537		118.09214	118.09214			0.00	0.00	0	1,410.0
I2050	On 03/11/2022	Bond Future			119.87261		119.87261		119.86204	119.86204			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future			119.83384		119.83384		119.82585	119.82585			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			312.35500		312.35500		312.12900	312.12900			0.00	0.00	0	499.0
IGOV	On 04/08/2022	Index Future			316.54300		316.54300		316.31500	316.31500			0.00	0.00	0	0.0
IGOV	On 03/11/2022	Index Future			321.32100		321.32100		321.09300	321.09300			0.00	0.00	0	0.0
IGOV	On 02/02/2023	Index Future			326.78500		326.78500		326.55500	326.55500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.46500		95.53500		4.46500	95.53500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.54000		95.46000		4.54000	95.46000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.98500		95.01500		4.98500	95.01500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.06000		94.94000		5.07000	94.93000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.47000		94.53000		5.49000	94.51000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.56500		94.43500		5.57500	94.42500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.34000		93.66000		6.35000	93.65000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.66500		93.33500		6.68500	93.31500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.89000		93.11000		6.91000	93.09000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.06500		92.93500		7.08500	92.91500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.11500		92.88500		7.14500	92.85500			0.00	0.00	0	72.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.28500		92.71500		7.32500	92.67500			0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.27940		112.39610		8.30748	112.28473		5.58	0.00	26,525,479.60	236	71,248.0
R186	On 05/05/2022	Bond Future	6.73	Call	0.52000		0.00052		0.50000	0.00050	0.520	5.64	0.00	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.28	Call	13.82000		0.01382		12.94000	0.01294	13.820	5.46	0.02	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	37.61000		0.03761		35.00000	0.03500	37.610	5.39	0.05	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	209.62000		0.20962		195.07000	0.19507	209.620	5.32	0.20	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	511.58000	0.51158		479.42000	0.47942	511.580	5.36	0.39	0.00	0	454.0
R186	On	05/05/2022			Bond Future		8.35	Call	910.87000	0.91087		860.09000	0.86009	910.870	5.42	0.56	0.00	0	454.0
R186	On	05/05/2022			Bond Future		8.64	Put	263.59000	0.26359		298.72000	0.29872	263.590	5.54	0.23	0.00	0	4,035.0
R186	On	05/05/2022			Bond Future		8.94	Put	88.68000	0.08868		104.72000	0.10472	88.680	5.66	0.09	0.00	0	454.0
R186	On	05/05/2022			Bond Future		9.18	Put	34.01000	0.03401		41.57000	0.04157	34.010	5.81	0.04	0.00	0	454.0
R186	On	04/08/2022			Bond Future				8.49342	108.60376		8.52296	108.49321		5.81	0.00	0.00	0	15.0
R186	On	04/08/2022			Bond Future		6.96	Call	86.55000	0.08655		82.01000	0.08201	86.550	5.65	0.06	0.00	0	3,600.0
R186	On	04/08/2022			Bond Future		7.96	Call	622.90000	0.62290		596.15000	0.59615	622.900	5.46	0.29	0.00	0	3,600.0
R186	On	04/08/2022			Bond Future		9.78	Put	261.50000	0.26150		278.93000	0.27893	261.500	6.57	0.12	0.00	0	3,600.0
R186	On	03/11/2022			Bond Future				8.67467	110.20506		8.70567	110.09557		5.54	0.00	0.00	0	0.0
R186	On	02/02/2023			Bond Future				8.82101	106.76593		8.85359	106.65757		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				329.84501	329.84501		329.98420	329.98420			0.00	0.00	0	752.0
R197	On	04/08/2022			Bond Future				325.87103	325.87103		326.01886	326.01886			0.00	0.00	0	0.0
R197	On	03/11/2022			Bond Future				330.74737	330.74737		330.90528	330.90528			0.00	0.00	0	0.0
R197	On	02/02/2023			Bond Future				327.74255	327.74255		327.91082	327.91082			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				248.02753	248.02753		246.95603	246.95603			0.00	0.00	0	6,368.0
R202	On	04/08/2022			Bond Future				246.90347	246.90347		245.82274	245.82274			0.00	0.00	0	91.0
R202	On	03/11/2022			Bond Future				250.59715	250.59715		249.50618	249.50618			0.00	0.00	0	0.0
R202	On	02/02/2023			Bond Future				250.27515	250.27515		249.17145	249.17145			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				5.45655	103.26996		5.48498	103.24742		1.08	0.00	0.00	0	14,749.0
R2023	On	04/08/2022			Bond Future				5.54731	104.61944		5.58540	104.59856		0.76	0.00	0.00	0	2,384.0
R2023	On	03/11/2022			Bond Future				5.06907	102.28403		5.12867	102.26562		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				9.62277	93.45869		9.57866	93.68241		8.31	0.00	136,356,228.71	1,459	69,110.0
R2030	On	05/05/2022			Bond Future		7.73	Call	0.00000	0.00000		0.01000	0.00001	0.000	7.76	0.00	0.00	0	200.0
R2030	On	05/05/2022			Bond Future		8.14	Call	0.25000	0.00025		0.44000	0.00044	0.250	7.74	0.00	0.00	0	1,800.0
R2030	On	05/05/2022			Bond Future		8.47	Call	3.31000	0.00331		5.10000	0.00510	3.310	7.69	0.00	0.00	0	1,073.0
R2030	On	05/05/2022			Bond Future		8.81	Call	29.15000	0.02915		40.29000	0.04029	29.150	7.65	0.03	0.00	0	200.0
R2030	On	05/05/2022			Bond Future		8.89	Call	45.42000	0.04542		61.35000	0.06135	45.420	7.64	0.05	0.00	0	1,800.0
R2030	On	05/05/2022			Bond Future		9.15	Call	168.85000	0.16885		212.24000	0.21224	168.850	7.70	0.15	0.00	0	7,500.0
R2030	On	05/05/2022			Bond Future		9.35	Put	1,781.62000	1.78162		1,634.80000	1.63480	1,781.620	7.81	0.72	0.00	0	1,073.0
R2030	On	05/05/2022			Bond Future		9.60	Put	994.50000	0.99450		896.53000	0.89653	994.500	7.99	0.51	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	Open Interest
R2030	On 05/05/2022	Bond Future	9.65	Put	872.74000	0.87274	784.26000	0.78426	872.740	8.03	0.47	0.00	0	5,000.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	355.42000	0.35542	313.87000	0.31387	355.420	8.27	0.24	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	10.20	Put	146.39000	0.14639	127.98000	0.12798	146.390	8.48	0.12	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	4.82000	0.00482	4.26000	0.00426	4.820	9.53	0.01	0.00	0	1,800.0	
R2030	On 04/08/2022	Bond Future			9.82753	90.69604	9.78082	90.92464		8.44	0.00	60,131,474.52	663	24,874.0	
R2030	On 04/08/2022	Bond Future	8.30	Call	69.66000	0.06966	81.18000	0.08118	69.660	8.00	0.04	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	9.05	Call	415.07000	0.41507	463.88000	0.46388	415.070	7.80	0.19	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	10.95	Put	351.60000	0.35160	326.05000	0.32605	351.600	9.44	0.13	0.00	0	800.0	
R2030	On 03/11/2022	Bond Future			9.99877	92.03436	9.94935	92.26856		8.11	0.00	0.00	0	0.0	
R2030	On 02/02/2023	Bond Future			10.15078	89.57757	10.09833	89.81820		8.17	0.00	0.00	0	0.0	
R2030	On 02/02/2023	Bond Future	8.81	Call	534.31000	0.53431	578.33000	0.57833	534.310	7.52	0.17	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.66	Put	3,853.79000	3.85379	3,708.76000	3.70876	3,853.790	7.66	0.63	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.94	Put	3,106.53000	3.10653	2,981.29000	2.98129	3,106.530	7.84	0.55	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			9.96389	90.25829	9.93953	90.39862		9.63	0.00	11,372,544.54	126	141,400.0	
R2032	On 05/05/2022	Bond Future	9.58	Call	257.12000	0.25712	294.72000	0.29472	257.120	8.78	0.19	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.18	Call	1,799.56000	1.79956	1,909.57000	1.90957	1,799.560	9.55	0.68	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.29	Call	2,250.82000	2.25082	2,369.64000	2.36964	2,250.820	9.68	0.76	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	10.98	Put	32.31000	0.03231	31.14000	0.03114	32.310	10.72	0.03	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	11.18	Put	14.57000	0.01457	14.20000	0.01420	14.570	11.05	0.01	0.00	0	780.0	
R2032	On 04/08/2022	Bond Future			10.14726	91.45879	10.12152	91.60280		9.28	0.00	0.00	0	2,140.0	
R2032	On 04/08/2022	Bond Future	8.97	Call	134.97000	0.13497	147.84000	0.14784	134.970	8.24	0.07	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.40	Call	401.34000	0.40134	431.61000	0.43161	401.340	8.12	0.17	0.00	0	1,300.0	
R2032	On 04/08/2022	Bond Future	9.72	Call	863.17000	0.86317	914.45000	0.91445	863.170	8.38	0.31	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	10.10	Call	1,783.03000	1.78303	1,861.75000	1.86175	1,783.030	8.87	0.49	0.00	0	1,300.0	
R2032	On 04/08/2022	Bond Future	11.60	Put	213.04000	0.21304	205.15000	0.20515	213.040	10.74	0.08	0.00	0	800.0	
R2032	On 03/11/2022	Bond Future			10.31049	88.65503	10.28325	88.80332		9.35	0.00	0.00	0	0.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	538.51000	0.53851	568.96000	0.56896	538.510	8.40	0.18	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	587.75000	0.58775	620.27000	0.62027	587.750	8.40	0.19	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	696.78000	0.69678	733.68000	0.73368	696.780	8.40	0.22	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	1,519.52000	1.51952	1,581.21000	1.58121	1,519.520	8.85	0.38	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	3,073.15000	3.07315	2,996.99000	2.99699	3,073.150	9.04	0.56	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	2,926.48000	2.92648	2,853.02000	2.85302	2,926.480	9.08	0.54	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	2,236.58000	2.23658	2,314.06000	2.31406	2,236.580	9.13	0.48	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	2,083.81000	2.08381	2,027.14000	2.02714	2,083.810	9.34	0.43	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	1,933.30000	1.93330	1,879.94000	1.87994	1,933.300	9.40	0.40	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	3,641.61000	3.64161	3,741.50000	3.74150	3,641.610	9.49	0.63	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.55	Put	672.71000	0.67271	652.24000	0.65224	672.710	10.55	0.17	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	314.66000	0.31466	305.20000	0.30520	314.660	11.58	0.08	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future			10.45365	90.14850	10.42478	90.30167		8.98	0.00	0.00	0	0.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	695.74000	0.69574	728.78000	0.72878	695.740	8.16	0.19	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	877.04000	0.87704	916.24000	0.91624	877.040	8.19	0.23	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
R2032	On	02/02/2023	Bond Future	9.92	Call	1,601.04000	1.60104	1,660.31000	1.66031	1,601.040	8.37	0.36	0.00	0	750.0	
R2032	On	02/02/2023	Bond Future	10.16	Put	3,714.49000	3.71449	3,632.13000	3.63213	3,714.490	8.57	0.57	0.00	0	454.0	
R2032	On	02/02/2023	Bond Future	10.22	Call	2,287.99000	2.28799	2,361.64000	2.36164	2,287.990	8.62	0.45	0.00	0	500.0	
R2032	On	02/02/2023	Bond Future	10.50	Put	2,792.87000	2.79287	2,726.15000	2.72615	2,792.870	8.82	0.47	0.00	0	454.0	
R2032	On	02/02/2023	Bond Future	10.67	Call	3,538.39000	3.53839	3,632.14000	3.63214	3,538.390	8.93	0.58	0.00	0	750.0	
R2032	On	02/02/2023	Bond Future	11.84	Put	848.98000	0.84898	825.26000	0.82526	848.980	10.04	0.18	0.00	0	500.0	
R2032	On	02/02/2023	Bond Future	12.75	Put	405.20000	0.40520	393.91000	0.39391	405.200	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			10.27175	91.85805	10.25233	91.98521		10.82	0.00	17,453,029.50	190	71,086.0	
R2035	On	04/08/2022	Bond Future			10.45034	93.03998	10.42982	93.17076		10.39	0.00	0.00	0	49,855.0	
R2035	On	04/08/2022	Bond Future	9.53	Call	286.82000	0.28682	306.93000	0.30693	286.820	9.03	0.12	0.00	0	400.0	
R2035	On	04/08/2022	Bond Future	9.84	Call	629.05000	0.62905	664.86000	0.66486	629.050	9.10	0.22	0.00	0	100.0	
R2035	On	04/08/2022	Bond Future	10.53	Call	2,478.30000	2.47830	2,559.24000	2.55924	2,478.300	10.15	0.55	0.00	0	400.0	
R2035	On	04/08/2022	Bond Future	10.64	Put	1,686.71000	1.68671	1,643.04000	1.64304	1,686.710	10.27	0.40	0.00	0	100.0	
R2035	On	04/08/2022	Bond Future	11.13	Put	806.49000	0.80649	784.23000	0.78423	806.490	10.86	0.23	0.00	0	100.0	
R2035	On	04/08/2022	Bond Future	12.18	Put	168.83000	0.16883	164.63000	0.16463	168.830	12.56	0.06	0.00	0	400.0	
R2035	On	03/11/2022	Bond Future			10.60132	89.94665	10.57965	90.08156		10.52	0.00	0.00	0	0.0	
R2035	On	03/11/2022	Bond Future	9.82	Call	869.25000	0.86925	906.20000	0.90620	869.250	9.37	0.24	0.00	0	582.0	
R2035	On	03/11/2022	Bond Future	10.30	Call	1,889.61000	1.88961	1,950.88000	1.95088	1,889.610	9.77	0.41	0.00	0	1,000.0	
R2035	On	03/11/2022	Bond Future	10.57	Put	2,903.52000	2.90352	2,843.62000	2.84362	2,903.520	10.11	0.50	0.00	0	582.0	
R2035	On	03/11/2022	Bond Future	10.99	Put	1,844.19000	1.84419	1,802.84000	1.80284	1,844.190	10.51	0.36	0.00	0	582.0	
R2035	On	03/11/2022	Bond Future	11.05	Call	4,451.65000	4.45165	4,547.54000	4.54754	4,451.650	10.56	0.66	0.00	0	1,000.0	
R2035	On	03/11/2022	Bond Future	12.68	Put	305.47000	0.30547	298.50000	0.29850	305.470	12.86	0.07	0.00	0	1,000.0	
R2035	On	02/02/2023	Bond Future			10.73417	91.49961	10.71125	91.63917		10.11	0.00	0.00	0	0.0	
R2035	On	02/02/2023	Bond Future	9.81	Call	1,075.20000	1.07520	1,113.65000	1.11365	1,075.200	9.21	0.24	0.00	0	582.0	
R2035	On	02/02/2023	Bond Future	10.30	Call	2,075.21000	2.07521	2,134.67000	2.13467	2,075.210	9.53	0.39	0.00	0	1,000.0	
R2035	On	02/02/2023	Bond Future	10.66	Put	3,547.95000	3.54795	3,483.49000	3.48349	3,547.950	9.85	0.50	0.00	0	582.0	
R2035	On	02/02/2023	Bond Future	11.05	Call	4,401.00000	4.40100	4,491.39000	4.49139	4,401.000	10.15	0.61	0.00	0	1,000.0	
R2035	On	02/02/2023	Bond Future	11.06	Put	2,486.42000	2.48642	2,437.61000	2.43761	2,486.420	10.15	0.39	0.00	0	582.0	
R2035	On	02/02/2023	Bond Future	13.22	Put	372.35000	0.37235	364.35000	0.36435	372.350	12.51	0.08	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			10.42955	87.93665	10.41503	88.03326		11.50	0.00	0.00	0	85,127.0	
R2037	On	04/08/2022	Bond Future			10.60111	84.85021	10.58574	84.94988		11.64	0.00	0.00	0	52,420.0	
R2037	On	04/08/2022	Bond Future	10.10	Call	821.34000	0.82134	855.38000	0.85538	821.340	10.21	0.27	0.00	0	50.0	
R2037	On	04/08/2022	Bond Future	10.90	Put	1,447.46000	1.44746	1,420.66000	1.42066	1,447.460	11.52	0.36	0.00	0	50.0	
R2037	On	04/08/2022	Bond Future	11.21	Call	4,708.60000	4.70860	4,791.40000	4.79140	4,708.600	11.89	0.76	0.00	0	1,050.0	
R2037	On	04/08/2022	Bond Future	11.42	Put	648.05000	0.64805	636.04000	0.63604	648.050	12.23	0.19	0.00	0	50.0	
R2037	On	04/08/2022	Bond Future	11.95	Put	295.76000	0.29576	290.91000	0.29091	295.760	13.25	0.09	0.00	0	1,050.0	
R2037	On	03/11/2022	Bond Future			10.74480	86.10271	10.72853	86.20597		11.23	0.00	0.00	0	0.0	
R2037	On	02/02/2023	Bond Future			10.87397	83.29644	10.85671	83.40375		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			10.55752		90.06127		10.52759	90.27643		12.11	0.00	0.00	0	62,131.0
R2040	On 05/05/2022	Bond Future	9.82	Call	47.30000		0.04730		60.52000	0.06052	47.300	10.72	0.04	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	1,380.92000		1.38092		1,513.50000	1.51350	1,380.920	11.84	0.52	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	0.04000		0.00004		0.04000	0.00004	0.040	15.15	0.00	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			10.72411		86.75275		10.69274	86.97260		12.28	0.00	0.00	0	42,392.0
R2040	On 04/08/2022	Bond Future	9.70	Call	238.14000		0.23814		263.70000	0.26370	238.140	10.69	0.10	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	2,342.43000		2.34243		2,464.12000	2.46412	2,342.430	11.87	0.50	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	269.27000		0.26927		256.76000	0.25676	269.270	14.53	0.08	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			10.86367		88.03349		10.83085	88.25874		11.85	0.00	0.00	0	0.0
R2040	On 02/02/2023	Bond Future			10.98943		85.00959		10.95505	85.24094		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			10.55841		87.06904		10.54847	87.14255		12.78	0.00	2,002,587.92	23	69,337.0
R2044	On 04/08/2022	Bond Future			10.71460		83.84585		10.70403	83.92211		12.97	0.00	0.00	0	22,586.0
R2044	On 03/11/2022	Bond Future			10.84502		85.08375		10.83378	85.16322		12.51	0.00	0.00	0	0.0
R2044	On 02/02/2023	Bond Future			10.96213		82.13537		10.95016	82.21843		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			10.49994		86.18365		10.48972	86.26205		13.25	0.00	0.00	0	193,475.0
R2048	On 04/08/2022	Bond Future			10.64866		87.29191		10.63780	87.37319		12.77	0.00	0.00	0	6,533.0
R2048	On 04/08/2022	Bond Future	10.20	Call	1,038.04000		1.03804		1,069.93000	1.06993	1,038.040	11.38	0.29	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.90	Call	3,593.61000		3.59361		3,654.41000	3.65441	3,593.610	12.63	0.63	0.00	0	1,700.0
R2048	On 03/11/2022	Bond Future			10.77371		84.17637		10.76219	84.26087		12.98	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			10.88337		85.63059		10.87113	85.71876		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			10.24179		71.42711		10.22159	71.54356		12.11	0.00	0.00	0	20,414.0
R209	On 05/05/2022	Bond Future	9.50	Call	34.10000		0.03410		41.49000	0.04149	34.100	10.64	0.04	0.00	0	2,975.0
R209	On 05/05/2022	Bond Future	9.75	Call	150.65000		0.15065		173.28000	0.17328	150.650	10.93	0.13	0.00	0	8,525.0
R209	On 05/05/2022	Bond Future	10.25	Put	1,026.76000		1.02676		985.72000	0.98572	1,026.760	11.74	0.49	0.00	0	11,000.0
R209	On 05/05/2022	Bond Future	10.75	Put	213.63000		0.21363		205.74000	0.20574	213.630	12.49	0.15	0.00	0	1,050.0
R209	On 05/05/2022	Bond Future	12.00	Put	1.16000		0.00116		1.20000	0.00120	1.160	14.60	0.00	0.00	0	12,050.0
R209	On 04/08/2022	Bond Future			10.39425		72.37710		10.37306	72.49659		11.68	0.00	0.00	0	1,550.0
R209	On 03/11/2022	Bond Future			10.52909		70.29853		10.50685	70.42146		11.79	0.00	0.00	0	2,750.0
R209	On 03/11/2022	Bond Future	9.25	Call	293.78000		0.29378		310.14000	0.31014	293.780	10.49	0.11	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Put	4,202.75000		4.20275		4,125.02000	4.12502	4,202.750	10.87	0.68	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	1,493.40000		1.49340		1,458.68000	1.45868	1,493.400	12.05	0.33	0.00	0	6,000.0
R209	On 02/02/2023	Bond Future			10.64685		71.48253		10.62348	71.60942		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			218.08386	218.08386		218.19843	218.19843			0.00	0.00	0	1,062.0
R210	On 04/08/2022	Bond Future			221.03876	221.03876		221.15935	221.15935			0.00	0.00	0	266.0
R210	On 03/11/2022	Bond Future			221.41195	221.41195		221.53945	221.53945			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			225.18149	225.18149		225.31678	225.31678			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			9.86759	84.71219		9.81806	84.96813		9.37	0.00	0.00	0	25,476.0
R213	On 04/08/2022	Bond Future			10.06077	85.80346		10.00865	86.06463		9.06	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future			10.22438	83.54839		10.16958	83.81542		9.07	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	459.84000	0.45984	509.11000	0.50911	459.840	8.31	0.17	0.00	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	508.89000	0.50889	562.16000	0.56216	508.890	8.30	0.18	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	3,307.88000	3.30788	3,149.67000	3.14967	3,307.880	8.57	0.62	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	2,905.11000	2.90511	2,760.27000	2.76027	2,905.110	8.69	0.57	0.00	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	2,367.23000	2.36723	2,241.96000	2.24196	2,367.230	8.85	0.50	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	1,968.44000	1.96844	1,859.17000	1.85917	1,968.440	8.98	0.44	0.00	0.00	0	200.0
R213	On 02/02/2023	Bond Future			10.36742	84.98882	10.30970	85.26248		8.73	0.00	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	617.55000	0.61755	673.17000	0.67317	617.550	7.98	0.19	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	3,538.05000	3.53805	3,383.13000	3.38313	3,538.050	8.23	0.59	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	2,683.78000	2.68378	2,556.36000	2.55636	2,683.780	8.47	0.49	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	2,803.89000	2.80389	2,956.34000	2.95634	2,803.890	8.52	0.53	0.00	0.00	0	935.0
R213	On 02/02/2023	Bond Future	12.20	Put	548.73000	0.54873	516.34000	0.51634	548.730	10.18	0.13	0.00	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			10.52104	68.57159		10.51092	68.63248		13.23	0.00	0.00	0	15,322.0
R214	On 04/08/2022	Bond Future			10.67233	69.45338		10.66161	69.51644		12.77	0.00	0.00	0	1,337.0
R214	On 03/11/2022	Bond Future			10.79985	67.20784		10.78847	67.27356		12.97	0.00	0.00	0	0.0
R214	On 02/02/2023	Bond Future			10.91177	68.36869		10.89969	68.43730		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 :													294,088,527.29	3,047	1 271 344.0
Grand Total:													294,088,527.29	3,047	1 271 344.0