



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: 08/07/2022

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	04/08/2022	Index Future	811.64200	811.64200		811.98800	811.98800			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	823.95100	823.95100		824.31200	824.31200			0.00	0.00	0	0.0
AL37	On	02/02/2023	Index Future	838.03300	838.03300		838.40800	838.40800			0.00	0.00	0	0.0
AL37	On	04/05/2023	Index Future	853.34800	853.34800		853.73600	853.73600			0.00	0.00	0	0.0
AL37	On	03/08/2023	Index Future	853.34800	853.34800		853.73600	853.73600			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	909.72100	909.72100		910.80500	910.80500			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	923.51700	923.51700		924.62800	924.62800			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	939.30200	939.30200		940.44100	940.44100			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	956.46800	956.46800		957.63300	957.63300			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	956.46800	956.46800		957.63300	957.63300			0.00	0.00	0	0.0
ALBI	On	04/08/2022	Index Future	809.64800	809.64800		810.23300	810.23300			0.00	0.00	0	138.0
ALBI	On	03/11/2022	Index Future	821.92600	821.92600		822.53100	822.53100			0.00	0.00	0	0.0
ALBI	On	02/02/2023	Index Future	835.97500	835.97500		836.59700	836.59700			0.00	0.00	0	0.0

an
ast

00
00
00
00
00

00
00
00
00
00

00
00
00

:02

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 04/05/2023	Index Future		851.25200	851.25200		851.89100	851.89100			0.00	0.00	0	0.0
ALBI	On 03/08/2023	Index Future		851.25200	851.25200		851.89100	851.89100			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future		12.41202	73.82345		12.39956	73.88176			0.00	0.00	0	350.0
ES33	On 03/11/2022	Bond Future		12.64423	71.16644		12.63104	71.22649			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		12.86587	72.40209		12.85193	72.46390			0.00	0.00	0	0.0
ES33	On 04/05/2023	Bond Future		13.07426	69.95474		13.05960	70.01815			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		14.60587	66.01239		14.59343	66.05935			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 04/08/2022	Bond Future		12.82108	71.66104		12.82363	71.64762			0.00	0.00	0	4,769.0
ES42	On 03/11/2022	Bond Future		13.03723	68.49472		13.03972	68.48198			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		13.23632	69.68598		13.23878	69.67371			0.00	0.00	0	0.0
ES42	On 04/05/2023	Bond Future		13.43222	66.71730		13.43469	66.70528			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		14.77994	62.85912		14.78577	62.83501			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 04/08/2022	GOVI		798.37900	798.37900		798.99000	798.99000			0.00	0.00	0	1,110.0
GOVI	On 03/11/2022	GOVI		810.48600	810.48600		811.11700	811.11700			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI		824.33900	824.33900		824.98800	824.98800			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI		839.40400	839.40400		840.07000	840.07000			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		839.40400	839.40400		840.07000	840.07000			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future		161.23985	161.23985		161.18189	161.18189			0.00	0.00	0	10,643.0
I2025	On 03/11/2022	Bond Future		163.70067	163.70067		163.64382	163.64382			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future		164.85395	164.85395		164.79703	164.79703			0.00	0.00	0	0.0
I2025	On 04/05/2023	Bond Future		167.90711	167.90711		167.85017	167.85017			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		157.13780	157.13780		157.05230	157.05230			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 04/08/2022	Bond Future		117.98229	117.98229		117.67539	117.67539			0.00	0.00	0	2,682.0
I2029	On 03/11/2022	Bond Future		118.53450	118.53450		118.22407	118.22407			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future		120.58979	120.58979		120.27501	120.27501			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 04/05/2023	Bond Future		121.53788	121.53788		121.21754	121.21754			0.00	0.00	0	0.0
I2029	On 03/08/2023	Bond Future		114.97055	114.97055		114.64640	114.64640			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 04/08/2022	Bond Future		111.05248	111.05248		110.98365	110.98365			0.00	0.00	0	9,068.0
I2033	On 03/11/2022	Bond Future		111.41402	111.41402		111.34546	111.34546			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future		113.34552	113.34552		113.27688	113.27688			0.00	0.00	0	0.0
I2033	On 04/05/2023	Bond Future		114.07411	114.07411		114.00457	114.00457			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future		107.91499	107.91499		107.82943	107.82943			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 04/08/2022	Bond Future		124.20268	124.20268		124.41602	124.41602			0.00	0.00	0	4,802.0
I2038	On 03/11/2022	Bond Future		126.09842	126.09842		126.31642	126.31642			0.00	0.00	0	70.0
I2038	On 02/02/2023	Bond Future		126.38957	126.38957		126.61188	126.61188			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future		128.73115	128.73115		128.95845	128.95845			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future		119.82893	119.82893		120.01859	120.01859			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 04/08/2022	Bond Future		111.91976	111.91976		112.63328	112.63328			0.00	98,377,469.04	879	18,248.0
I2046	On 03/11/2022	Bond Future		111.66641	111.66641		112.39169	112.39169			0.00	5,024,988.45	45	1,626.0
I2046	On 02/02/2023	Bond Future		113.60306	113.60306		114.34213	114.34213			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future		113.68868	113.68868		114.44118	114.44118			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future		107.49688	107.49688		108.18914	108.18914			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 04/08/2022	Bond Future		113.27931	113.27931		113.05539	113.05539			0.00	68,647,261.86	606	12,697.0
I2050	On 03/11/2022	Bond Future		115.00793	115.00793		114.78203	114.78203			0.00	5,175,356.85	45	60.0
I2050	On 02/02/2023	Bond Future		114.89734	114.89734		114.66731	114.66731			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future		117.02593	117.02593		116.79257	116.79257			0.00	0.00	0	0.0
I2050	On 03/08/2023	Bond Future		108.55555	108.55555		108.31189	108.31189			0.00	2,062,555.45	19	19.0
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 04/08/2022	Index Future		311.39600	311.39600		311.58900	311.58900			0.00	0.00	0	717.0
IGOV	On 03/11/2022	Index Future		316.19600	316.19600		316.39500	316.39500			0.00	0.00	0	16.0
IGOV	On 02/02/2023	Index Future		321.67600	321.67600		321.88200	321.88200			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future		327.62800	327.62800		327.84000	327.84000			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future		327.62800	327.62800		327.84000	327.84000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future		5.07500	94.92500		5.08500	94.91500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future		5.63000	94.37000		5.65000	94.35000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		5.81500	94.18500		5.82500	94.17500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future		6.33000	93.67000		6.35000	93.65000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future		6.45000	93.55000		6.47000	93.53000			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.98500		93.01500		6.99500	93.00500			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.52000		92.48000		7.55000	92.45000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.99500		92.00500		8.00500	91.99500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.18500		91.81500		8.19000	91.81000			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.21000		91.79000		8.21000	91.79000			0.00	0.00	0	172.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.40500		91.59500		8.41000	91.59000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.44500		91.55500		8.47500	91.52500			0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future			9.06012		106.50753		9.04747	106.55376		4.95	0.00	0.00	0	86,407.0
R186	On 04/08/2022	Bond Future	6.96	Call	0.00000		0.00000		0.00000	0.00000	0.000	4.62	0.00	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	0.01000		0.00001		0.01000	0.00001	0.010	3.44	0.00	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	46.32000		0.04632		47.29000	0.04729	46.320	5.92	0.06	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			9.27584		108.10678		9.26186	108.15498		4.79	0.00	0.00	0	12,945.0
R186	On 03/11/2022	Bond Future	8.23	Call	153.30000		0.15330		161.05000	0.16105	153.300	4.75	0.11	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	1,903.46000		1.90346		1,876.08000	1.87608	1,903.460	4.70	0.66	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.46171		104.66030		9.44628	104.71039		4.91	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			9.63473		106.57870		9.61776	106.63040		4.78	0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			12.66018		95.56686		12.64842	95.59719		4.82	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 04/08/2022	Bond Future			328.50925		328.50925		329.60105	329.60105			0.00	0.00	0	809.0
R197	On 03/11/2022	Bond Future			333.52216		333.52216		334.63468	334.63468			0.00	0.00	0	6.0
R197	On 02/02/2023	Bond Future			330.56308		330.56308		331.69263	331.69263			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			336.68870		336.68870		337.84139	337.84139			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			336.80774		336.80774		337.36465	337.36465			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 04/08/2022	Bond Future			241.27574		241.27574		240.68433	240.68433			0.00	0.00	0	6,833.0
R202	On 03/11/2022	Bond Future			244.95761		244.95761		244.35996	244.35996			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			244.56088		244.56088		243.95240	243.95240			0.00	0.00	0	0.0
R202	On 04/05/2023	Bond Future			249.09117		249.09117		248.47307	248.47307			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			230.92962		230.92962		230.29688	230.29688			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 04/08/2022	Bond Future			6.74675		103.96584		6.70059	103.99085		0.66	0.00	188,490,067.92	1,813	28,530.0
R2023	On 03/11/2022	Bond Future			7.26999		101.60833		7.18260	101.63499		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 04/08/2022	Bond Future			10.67854		86.65684		10.65585	86.76151		8.07	0.00	44,628,272.60	515	91,419.0

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 04/08/2022	Bond Future	8.30	Call	0.00000	0.00000		0.00000	0.00000	0.000	6.77	0.00	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	9.05	Call	0.00000	0.00000		0.00000	0.00000	0.000	5.89	0.00	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	10.95	Put	337.20000	0.33720		322.13000	0.32213	337.200	8.69	0.27	0.00	0	800.0	
R2030	On 03/11/2022	Bond Future			10.88585	87.95887		10.86180	88.06622		8.01	0.00	0.00	0	19,520.0	
R2030	On 03/11/2022	Bond Future	9.70	Call	140.04000	0.14004		151.69000	0.15169	140.040	7.57	0.08	0.00	0	500.0	
R2030	On 03/11/2022	Bond Future	10.20	Call	463.18000	0.46318		491.75000	0.49175	463.180	7.64	0.22	0.00	0	500.0	
R2030	On 03/11/2022	Bond Future	11.57	Put	637.98000	0.63798		618.47000	0.61847	637.980	8.86	0.24	0.00	0	500.0	
R2030	On 02/02/2023	Bond Future			11.07745	85.45803		11.05196	85.56809		8.28	0.00	0.00	0	0.0	
R2030	On 02/02/2023	Bond Future	8.81	Call	67.91000	0.06791		72.63000	0.07263	67.910	8.23	0.03	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.08	Call	115.40000	0.11540		122.76000	0.12276	115.400	8.19	0.05	0.00	0	400.0	
R2030	On 02/02/2023	Bond Future	9.66	Put	6,699.54000	6.69954		6,605.48000	6.60548	6,699.540	7.93	0.88	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.83	Call	382.90000	0.38290		402.53000	0.40253	382.900	7.86	0.15	0.00	0	400.0	
R2030	On 02/02/2023	Bond Future	9.94	Put	5,541.45000	5.54145		5,453.65000	5.45365	5,541.450	7.81	0.83	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	11.16	Put	1,996.16000	1.99616		1,951.00000	1.95100	1,996.160	8.43	0.46	0.00	0	400.0	
R2030	On 04/05/2023	Bond Future			11.26324	87.02573		11.23627	87.13842		8.14	0.00	0.00	0	0.0	
R2030	On 04/05/2023	Bond Future	9.03	Call	180.12000	0.18012		189.29000	0.18929	180.120	7.86	0.07	0.00	0	400.0	
R2030	On 04/05/2023	Bond Future	9.58	Call	389.59000	0.38959		406.74000	0.40674	389.590	7.78	0.13	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	436.63000	0.43663		455.41000	0.45541	436.630	7.76	0.14	0.00	0	500.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	500.27000	0.50027		521.17000	0.52117	500.270	7.73	0.16	0.00	0	400.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	650.86000	0.65086		676.47000	0.67647	650.860	7.67	0.20	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	1,067.91000	1.06791		1,104.58000	1.10458	1,067.910	7.68	0.29	0.00	0	500.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	2,423.99000	2.42399		2,376.21000	2.37621	2,423.990	8.22	0.47	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,968.54000	1.96854		1,928.43000	1.92843	1,968.540	8.46	0.40	0.00	0	400.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	1,438.49000	1.43849		1,408.18000	1.40818	1,438.490	8.85	0.31	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	1,018.82000	1.01882		996.89000	0.99689	1,018.820	9.29	0.23	0.00	0	500.0	
R2030	On 03/08/2023	Bond Future			13.11693	78.28761		13.09204	78.37852		8.13	0.00	0.00	0	0.0	
R2030	On 03/08/2023	Bond Future	10.40	Call	136.67000	0.13667		142.56000	0.14256	136.670	7.57	0.05	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	12.59	Put	4,049.40000	4.04940		4,000.10000	4.00010	4,049.400	9.08	0.59	0.00	0	1,012.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 04/08/2022	Bond Future			11.12839	86.19399		11.10548	86.31209		9.34	0.00	40,166,399.34	466	97,972.0	
R2032	On 04/08/2022	Bond Future	8.97	Call	0.00000	0.00000		0.00000	0.00000	0.000	8.17	0.00	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.72	Call	0.00000	0.00000		0.01000	0.00001	0.000	7.30	0.00	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.80	Call	0.01000	0.00001		0.01000	0.00001	0.010	7.20	0.00	0.00	0	900.0	
R2032	On 04/08/2022	Bond Future	10.50	Call	36.22000	0.03622		45.89000	0.04589	36.220	8.20	0.05	0.00	0	900.0	
R2032	On 04/08/2022	Bond Future	10.70	Put	2,389.42000	2.38942		2,297.57000	2.29757	2,389.420	8.66	0.86	0.00	0	7,500.0	
R2032	On 04/08/2022	Bond Future	11.00	Put	1,249.02000	1.24902		1,193.35000	1.19335	1,249.020	9.34	0.61	0.00	0	7,500.0	
R2032	On 04/08/2022	Bond Future	11.60	Put	214.27000	0.21427		206.61000	0.20661	214.270	10.58	0.16	0.00	0	800.0	
R2032	On 03/11/2022	Bond Future			11.32971	83.33699		11.30557	83.45791		9.67	0.00	16,334,050.04	196	76,057.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	9.78000	0.00978		11.08000	0.01108	9.780	8.82	0.01	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	11.72000	0.01172		13.25000	0.01325	11.720	8.81	0.01	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	16.70000	0.01670		18.77000	0.01877	16.700	8.80	0.01	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	73.18000	0.07318		80.39000	0.08039	73.180	8.73	0.04	0.00	0	750.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 03/11/2022	Bond Future	10.11	Put	6,542.84000	6.54284	6,433.11000	6.43311	6,542.840	8.70	0.93	0.00	0	454.0		
R2032	On 03/11/2022	Bond Future	10.16	Put	6,285.13000	6.28513	6,176.67000	6.17667	6,285.130	8.69	0.92	0.00	0	180.0		
R2032	On 03/11/2022	Bond Future	10.21	Call	164.01000	0.16401	177.85000	0.17785	164.010	8.69	0.09	0.00	0	500.0		
R2032	On 03/11/2022	Bond Future	10.49	Put	4,702.47000	4.70247	4,606.17000	4.60617	4,702.470	8.87	0.84	0.00	0	454.0		
R2032	On 03/11/2022	Bond Future	10.56	Put	4,395.69000	4.39569	4,302.66000	4.30266	4,395.690	8.93	0.81	0.00	0	180.0		
R2032	On 03/11/2022	Bond Future	10.67	Call	544.28000	0.54428	577.67000	0.57767	544.280	9.02	0.23	0.00	0	750.0		
R2032	On 03/11/2022	Bond Future	11.55	Put	1,394.18000	1.39418	1,354.41000	1.35441	1,394.180	10.07	0.40	0.00	0	500.0		
R2032	On 03/11/2022	Bond Future	12.30	Put	501.01000	0.50101	486.09000	0.48609	501.010	11.11	0.17	0.00	0	750.0		
R2032	On 02/02/2023	Bond Future			11.51327	84.76448	11.48787	84.88830		9.73	0.00	0.00	0	0.0		
R2032	On 02/02/2023	Bond Future	9.31	Call	69.71000	0.06971	74.74000	0.07474	69.710	9.05	0.03	0.00	0	454.0		
R2032	On 02/02/2023	Bond Future	9.47	Call	99.05000	0.09905	105.80000	0.10580	99.050	9.05	0.04	0.00	0	500.0		
R2032	On 02/02/2023	Bond Future	9.92	Call	237.51000	0.23751	251.34000	0.25134	237.510	9.00	0.09	0.00	0	750.0		
R2032	On 02/02/2023	Bond Future	10.16	Put	7,320.17000	7.32017	7,215.64000	7.21564	7,320.170	8.96	0.87	0.00	0	454.0		
R2032	On 02/02/2023	Bond Future	10.22	Call	399.67000	0.39967	420.51000	0.42051	399.670	8.96	0.14	0.00	0	500.0		
R2032	On 02/02/2023	Bond Future	10.50	Put	5,761.40000	5.76140	5,666.76000	5.66676	5,761.400	8.92	0.80	0.00	0	454.0		
R2032	On 02/02/2023	Bond Future	10.67	Call	825.46000	0.82546	861.01000	0.86101	825.460	9.03	0.25	0.00	0	750.0		
R2032	On 02/02/2023	Bond Future	11.84	Put	1,854.48000	1.85448	1,812.72000	1.81272	1,854.480	10.12	0.39	0.00	0	500.0		
R2032	On 02/02/2023	Bond Future	12.75	Put	795.27000	0.79527	776.37000	0.77637	795.270	11.21	0.19	0.00	0	750.0		
R2032	On 04/05/2023	Bond Future			11.68707	82.16019	11.66039	82.28684		10.08	0.00	0.00	0	0.0		
R2032	On 03/08/2023	Bond Future			13.25656	77.58735	13.23136	77.69224		9.65	0.00	0.00	0	0.0		
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2035	On 04/08/2022	Bond Future			11.42931	87.10475	11.42147	87.15000		10.43	0.00	0.00	0	129,029.0		
R2035	On 04/08/2022	Bond Future	9.53	Call	0.00000	0.00000	0.00000	0.00000	0.000	9.40	0.00	0.00	0	400.0		
R2035	On 04/08/2022	Bond Future	9.84	Call	0.00000	0.00000	0.01000	0.00001	0.000	9.32	0.00	0.00	0	100.0		
R2035	On 04/08/2022	Bond Future	10.53	Call	5.67000	0.00567	7.01000	0.00701	5.670	9.17	0.01	0.00	0	400.0		
R2035	On 04/08/2022	Bond Future	10.64	Put	4,754.01000	4.75401	4,711.62000	4.71162	4,754.010	9.29	0.98	0.00	0	100.0		
R2035	On 04/08/2022	Bond Future	11.13	Put	2,067.50000	2.06750	2,046.33000	2.04633	2,067.500	9.88	0.77	0.00	0	100.0		
R2035	On 04/08/2022	Bond Future	12.18	Put	67.14000	0.06714	70.32000	0.07032	67.140	11.53	0.06	0.00	0	400.0		
R2035	On 03/11/2022	Bond Future			11.61924	83.92527	11.61090	83.97219		10.89	0.00	0.00	0	3,778.0		
R2035	On 03/11/2022	Bond Future	9.82	Call	20.04000	0.02004	21.31000	0.02131	20.040	9.64	0.01	0.00	0	582.0		
R2035	On 03/11/2022	Bond Future	10.30	Call	100.97000	0.10097	105.64000	0.10564	100.970	9.65	0.05	0.00	0	1,000.0		
R2035	On 03/11/2022	Bond Future	10.57	Put	6,439.67000	6.43967	6,401.22000	6.40122	6,439.670	9.73	0.90	0.00	0	582.0		
R2035	On 03/11/2022	Bond Future	10.99	Put	4,316.00000	4.31600	4,286.82000	4.28682	4,316.000	10.17	0.76	0.00	0	582.0		
R2035	On 03/11/2022	Bond Future	11.05	Call	761.10000	0.76110	780.37000	0.78037	761.100	10.25	0.26	0.00	0	1,000.0		
R2035	On 03/11/2022	Bond Future	12.68	Put	519.86000	0.51986	518.65000	0.51865	519.860	12.72	0.16	0.00	0	1,000.0		
R2035	On 02/02/2023	Bond Future			11.79644	85.36179	11.78759	85.41036		11.00	0.00	0.00	0	0.0		
R2035	On 02/02/2023	Bond Future	9.81	Call	112.82000	0.11282	116.42000	0.11642	112.820	9.98	0.04	0.00	0	582.0		
R2035	On 02/02/2023	Bond Future	9.89	Call	134.27000	0.13427	138.42000	0.13842	134.270	9.98	0.05	0.00	0	400.0		
R2035	On 02/02/2023	Bond Future	10.30	Call	305.98000	0.30598	313.79000	0.31379	305.980	9.99	0.10	0.00	0	1,000.0		
R2035	On 02/02/2023	Bond Future	10.64	Call	556.40000	0.55640	568.49000	0.56849	556.400	9.99	0.17	0.00	0	400.0		
R2035	On 02/02/2023	Bond Future	10.66	Put	7,165.56000	7.16556	7,129.36000	7.12936	7,165.560	9.99	0.83	0.00	0	582.0		
R2035	On 02/02/2023	Bond Future	11.05	Call	1,095.88000	1.09588	1,114.81000	1.11481	1,095.880	10.25	0.28	0.00	0	1,000.0		

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
R2035	On 02/02/2023	Bond Future	11.06	Put	5,300.13000	5.30013		5,270.66000	5.27066	5,300.130	10.26	0.72	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.98	Put	2,423.04000	2.42304		2,409.14000	2.40914	2,423.040	11.30	0.43	0.00	0	400.0	
R2035	On 02/02/2023	Bond Future	13.22	Put	786.65000	0.78665		783.52000	0.78352	786.650	12.96	0.17	0.00	0	1,000.0	
R2035	On 04/05/2023	Bond Future			11.95589	82.42814		11.94656	82.47821		11.55	0.00	0.00	0	0.0	
R2035	On 04/05/2023	Bond Future	9.85	Call	281.23000	0.28123		287.29000	0.28729	281.230	10.74	0.08	0.00	0	400.0	
R2035	On 04/05/2023	Bond Future	10.42	Call	635.57000	0.63557		646.76000	0.64676	635.570	10.72	0.16	0.00	0	500.0	
R2035	On 04/05/2023	Bond Future	10.60	Call	800.37000	0.80037		813.56000	0.81356	800.370	10.72	0.19	0.00	0	400.0	
R2035	On 04/05/2023	Bond Future	11.17	Call	1,569.91000	1.56991		1,590.60000	1.59060	1,569.910	10.82	0.32	0.00	0	500.0	
R2035	On 04/05/2023	Bond Future	12.46	Put	2,377.31000	2.37731		2,364.85000	2.36485	2,377.310	12.08	0.36	0.00	0	400.0	
R2035	On 04/05/2023	Bond Future	13.18	Put	1,407.81000	1.40781		1,401.05000	1.40105	1,407.810	12.96	0.23	0.00	0	500.0	
R2035	On 03/08/2023	Bond Future			13.34991	77.86934		13.34303	77.90154		11.07	0.00	0.00	0	0.0	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2037	On 04/08/2022	Bond Future			11.58774	78.79762		11.58499	78.81359		11.72	0.00	0.00	0	140,356.0	
R2037	On 04/08/2022	Bond Future	10.10	Call	0.02000	0.00002		0.03000	0.00003	0.020	10.38	0.00	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	10.90	Put	4,186.15000	4.18615		4,174.71000	4.17471	4,186.150	10.76	0.96	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.21	Call	236.53000	0.23653		251.33000	0.25133	236.530	11.22	0.18	0.00	0	1,050.0	
R2037	On 04/08/2022	Bond Future	11.42	Put	1,563.68000	1.56368		1,570.35000	1.57035	1,563.680	11.58	0.65	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.95	Put	331.61000	0.33161		342.58000	0.34258	331.610	12.54	0.21	0.00	0	1,050.0	
R2037	On 03/11/2022	Bond Future			11.76538	79.98175		11.76234	79.99899		11.62	0.00	0.00	0	2,000.0	
R2037	On 02/02/2023	Bond Future			11.93073	77.09429		11.92743	77.11258		12.41	0.00	0.00	0	0.0	
R2037	On 04/05/2023	Bond Future			12.08860	78.50951		12.08506	78.52871		12.38	0.00	0.00	0	0.0	
R2037	On 03/08/2023	Bond Future			13.40378	69.96027		13.40300	69.96395		12.55	0.00	0.00	0	0.0	
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2040	On 04/08/2022	Bond Future			11.68085	80.44467		11.69323	80.36784		12.37	0.00	0.00	0	126,980.0	
R2040	On 04/08/2022	Bond Future	9.70	Call	0.00000	0.00000		0.00000	0.00000	0.000	11.15	0.00	0.00	0	460.0	
R2040	On 04/08/2022	Bond Future	10.70	Call	3.33000	0.00333		3.56000	0.00356	3.330	10.85	0.00	0.00	0	460.0	
R2040	On 04/08/2022	Bond Future	12.24	Put	167.49000	0.16749		187.48000	0.18748	167.490	13.31	0.12	0.00	0	460.0	
R2040	On 03/11/2022	Bond Future			11.85311	81.65352		11.86580	81.57660		12.27	0.00	0.00	0	4,465.0	
R2040	On 03/11/2022	Bond Future	10.70	Call	183.85000	0.18385		180.81000	0.18081	183.850	10.88	0.08	0.00	0	1,100.0	
R2040	On 03/11/2022	Bond Future	10.80	Call	246.11000	0.24611		242.02000	0.24202	246.110	10.94	0.10	0.00	0	1,500.0	
R2040	On 03/11/2022	Bond Future	11.20	Call	700.69000	0.70069		689.68000	0.68968	700.690	11.41	0.23	0.00	0	1,100.0	
R2040	On 03/11/2022	Bond Future	11.50	Call	1,298.63000	1.29863		1,279.80000	1.27980	1,298.630	11.85	0.36	0.00	0	1,500.0	
R2040	On 03/11/2022	Bond Future	12.52	Put	991.70000	0.99170		1,019.84000	1.01984	991.700	13.63	0.25	0.00	0	1,100.0	
R2040	On 02/02/2023	Bond Future			12.01354	78.54440		12.02661	78.46695		13.13	0.00	0.00	0	0.0	
R2040	On 02/02/2023	Bond Future	10.21	Call	189.10000	0.18910		186.31000	0.18631	189.100	11.92	0.06	0.00	0	400.0	
R2040	On 02/02/2023	Bond Future	10.96	Call	738.55000	0.73855		728.15000	0.72815	738.550	11.93	0.20	0.00	0	400.0	
R2040	On 02/02/2023	Bond Future	12.27	Put	2,488.47000	2.48847		2,527.50000	2.52750	2,488.470	13.55	0.41	0.00	0	400.0	
R2040	On 04/05/2023	Bond Future			12.16631	79.98652		12.17980	79.90822		13.10	0.00	0.00	0	0.0	
R2040	On 04/05/2023	Bond Future	10.17	Call	370.58000	0.37058		365.74000	0.36574	370.580	12.19	0.09	0.00	0	400.0	
R2040	On 04/05/2023	Bond Future	10.73	Call	809.12000	0.80912		799.05000	0.79905	809.120	12.17	0.18	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
R2040	On 04/05/2023	Bond Future	10.92	Call	1,024.00000		1.02400	1,011.54000	1.01154	1,024.000		12.16	0.21	0.00	0	400.0
R2040	On 04/05/2023	Bond Future	11.48	Call	1,947.53000		1.94753	1,926.06000	1.92606	1,947.530		12.32	0.35	0.00	0	500.0
R2040	On 04/05/2023	Bond Future	12.78	Put	2,422.93000		2.42293	2,455.75000	2.45575	2,422.930		13.80	0.34	0.00	0	400.0
R2040	On 04/05/2023	Bond Future	13.45	Put	1,513.38000		1.51338	1,536.75000	1.53675	1,513.380		14.74	0.23	0.00	0	500.0
R2040	On 03/08/2023	Bond Future			13.42551		71.09984	13.44331	71.01084			13.32	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 04/08/2022	Bond Future			11.68275		77.32042	11.66968	77.40279			13.03	0.00	40,825,181.76	528	91,480.0
R2044	On 03/11/2022	Bond Future			11.84596		78.48237	11.83222	78.56697			12.93	0.00	0.00	0	0.0
R2044	On 03/11/2022	Bond Future	10.60	Call	139.44000		0.13944	147.76000	0.14776	139.440		11.46	0.06	0.00	0	1,600.0
R2044	On 03/11/2022	Bond Future	11.30	Call	893.73000		0.89373	925.10000	0.92510	893.730		12.17	0.28	0.00	0	1,600.0
R2044	On 02/02/2023	Bond Future			11.99763		75.44417	11.98322	75.53095			13.86	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future			12.14160		76.82944	12.12654	76.91833			13.83	0.00	0.00	0	0.0
R2044	On 03/08/2023	Bond Future			13.33642		68.23887	13.32255	68.30883			14.07	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 04/08/2022	Bond Future			11.64017		80.41160	11.62189	80.52936			12.74	0.00	0.00	0	213,341.0
R2048	On 04/08/2022	Bond Future	10.20	Call	0.02000		0.00002	0.04000	0.00004	0.020		11.26	0.00	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.30	Call	0.07000		0.00007	0.12000	0.00012	0.070		11.22	0.00	0.00	0	1,200.0
R2048	On 04/08/2022	Bond Future	10.90	Call	28.41000		0.02841	35.53000	0.03553	28.410		11.70	0.03	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	11.00	Call	57.84000		0.05784	70.14000	0.07014	57.840		11.83	0.05	0.00	0	1,200.0
R2048	On 04/08/2022	Bond Future	11.00	Put	4,380.58000		4.38058	4,275.12000	4.27512	4,380.580		11.83	0.95	0.00	0	50.0
R2048	On 03/11/2022	Bond Future			11.80252		77.19478	11.78335	77.31531			13.36	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			11.95341		78.51624	11.93333	78.63964			13.53	0.00	0.00	0	0.0
R2048	On 04/05/2023	Bond Future			12.08812		75.52082	12.06718	75.64699			14.30	0.00	0.00	0	0.0
R2048	On 03/08/2023	Bond Future			13.24512		71.32884	13.22451	71.43431			13.74	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 04/08/2022	Bond Future			11.44259		66.80513	11.42947	66.87093			11.80	0.00	13,561,441.39	203	23,295.0
R209	On 03/11/2022	Bond Future			11.61171		64.66336	11.59793	64.73098			12.29	0.00	0.00	0	4,520.0
R209	On 03/11/2022	Bond Future	9.25	Call	1.60000		0.00160	1.78000	0.00178	1.600		10.86	0.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	33.52000		0.03352	36.06000	0.03606	33.520		10.88	0.02	0.00	0	3,500.0
R209	On 03/11/2022	Bond Future	10.00	Put	8,676.91000		8.67691	8,611.83000	8.61183	8,676.910		10.88	0.98	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	3,701.65000		3.70165	3,656.60000	3.65660	3,701.650		11.49	0.75	0.00	0	7,000.0
R209	On 03/11/2022	Bond Future	12.00	Put	1,113.28000		1.11328	1,098.27000	1.09827	1,113.280		13.16	0.33	0.00	0	3,500.0
R209	On 02/02/2023	Bond Future			11.76502		65.77097	11.75059	65.84039			12.45	0.00	0.00	0	0.0
R209	On 04/05/2023	Bond Future			11.90882		63.82641	11.89375	63.89757			13.04	0.00	0.00	0	0.0
R209	On 03/08/2023	Bond Future			13.13388		60.27874	13.12045	60.33444			12.54	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
R209/R204	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/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future			220.55960	220.55960		220.58978	220.58978			0.00	0.00	0	1,068.0
R210	On 03/11/2022	Bond Future			220.95219	220.95219		220.98492	220.98492			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			224.78380	224.78380		224.81910	224.81910			0.00	0.00	0	0.0
R210	On 04/05/2023	Bond Future			225.88626	225.88626		225.92231	225.92231			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			213.64047	213.64047		213.63539	213.63539			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 04/08/2022	Bond Future			10.97870	81.37180		10.96087	81.45493		8.89	0.00	31,490,886.60	387	31,205.0
R213	On 03/11/2022	Bond Future			11.18228	79.05427		11.16343	79.13962		9.17	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	12.44000	0.01244		13.72000	0.01372	12.440	8.86	0.01	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	15.30000	0.01530		16.83000	0.01683	15.300	8.86	0.01	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	6,486.63000	6.48663	6,408.41000	6.40841	6,486.630	8.61	0.94	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	5,829.57000	5.82957	5,753.66000	5.75366	5,829.570	8.55	0.92	0.00	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	4,884.70000	4.88470	4,813.26000	4.81326	4,884.700	8.46	0.88	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	4,134.30000	4.13430	4,068.10000	4.06810	4,134.300	8.49	0.83	0.00	0.00	0	200.0
R213	On 02/02/2023	Bond Future			11.37190	80.40709		11.35199	80.49467		9.18	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	72.07000	0.07207		76.19000	0.07619	72.070	8.82	0.03	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	6,624.86000	6.62486	6,551.49000	6.55149	6,624.860	8.58	0.87	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	5,231.40000	5.23140	5,165.17000	5.16517	5,231.400	8.56	0.80	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	646.82000	0.64682	670.25000	0.67025	646.820	8.60	0.22	0.00	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	1,057.80000	1.05780	1,039.40000	1.03940	1,057.800	10.22	0.27	0.00	0.00	0	912.0
R213	On 04/05/2023	Bond Future			11.54348	78.33230		11.52252	78.42203		9.48	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			13.17602	74.03512		13.15723	74.10589		9.05	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 04/08/2022	Bond Future			11.65506	64.04404		11.65704	64.03385		12.84	0.00	223,321,567.48	3,487	84,010.0
R214	On 03/11/2022	Bond Future			11.81732	61.71912		11.81921	61.70960		13.44	0.00	0.00	0	80.0
R214	On 02/02/2023	Bond Future			11.96793	62.77553		11.96977	62.76644		13.63	0.00	0.00	0	0.0
R214	On 04/05/2023	Bond Future			12.10257	60.63166		12.10439	60.62283		14.36	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future			13.24098	57.27901		13.24563	57.25948		13.82	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 :													778,105,498.78	9,189	1 474 461.0

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
------------------	--------	------------	-----------	------------	-----------	--------------	----------------	-------------------	------------	-------	-------------	------------------	---------------

Grand Total:											778,105,498.78	9,189	1 474 461.1
---------------------	--	--	--	--	--	--	--	--	--	--	----------------	-------	-------------