



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 16/03/2022

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
<b>Derivatives</b>														
AL37	On	05/05/2022	Index Future	815.37100	815.37100		810.55100	810.55100			0.00	0.00	0	0.0
AL37	On	04/08/2022	Index Future	826.36100	826.36100		821.48400	821.48400			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	838.72000	838.72000		833.77500	833.77500			0.00	0.00	0	0.0
AL37	On	02/02/2023	Index Future	852.78400	852.78400		847.76300	847.76300			0.00	0.00	0	0.0
AL7T	On	05/05/2022	Index Future	939.81000	939.81000		929.26800	929.26800			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	952.47700	952.47700		941.80200	941.80200			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	966.72200	966.72200		955.89300	955.89300			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	982.93300	982.93300		971.93000	971.93000			0.00	0.00	0	0.0
ALBI	On	05/05/2022	Index Future	837.18900	837.18900		827.06900	827.06900			0.00	0.00	0	129.0
ALBI	On	04/08/2022	Index Future	848.47300	848.47300		838.22400	838.22400			0.00	0.00	0	90.0
ALBI	On	03/11/2022	Index Future	861.16200	861.16200		850.76700	850.76700			0.00	0.00	0	0.0
ALBI	On	02/02/2023	Index Future	875.60300	875.60300		865.04000	865.04000			0.00	0.00	0	0.0

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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	11.42391		76.50736		11.61283	75.54027			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future	11.63960		77.56780		11.83605	76.59002			0.00	0.00	0	263.0
ES33	On 03/11/2022	Bond Future	11.84189		74.95307		12.04616	73.96275			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	12.03315		76.23195		12.24571	75.22725			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	11.80731		75.16602		12.01145	73.95460			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future	12.00221		76.20917		12.21442	74.98373			0.00	0.00	0	3,579.0
ES42	On 03/11/2022	Bond Future	12.18584		73.09729		12.40650	71.85574			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	12.35308		74.34797		12.58225	73.08776			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	825.73600		825.73600		815.68300	815.68300			0.00	0.00	0	988.0
GOVI	On 04/08/2022	GOVI	836.86600		836.86600		826.68500	826.68500			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI	849.38200		849.38200		839.05400	839.05400			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI	863.62500		863.62500		853.13000	853.13000			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	159.94062		159.94062		159.89195	159.89195			0.00	0.00	0	5,520.0
I2025	On 04/08/2022	Bond Future	160.53694		160.53694		160.49309	160.49309			0.00	0.00	0	1,130.0
I2025	On 03/11/2022	Bond Future	162.95324		162.95324		162.91344	162.91344			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future	164.06166		164.06166		164.02607	164.02607			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	117.99209		117.99209		117.91875	117.91875			0.00	0.00	0	2,745.0
I2029	On 04/08/2022	Bond Future	119.62754		119.62754		119.55753	119.55753			0.00	0.00	0	1,844.0
I2029	On 03/11/2022	Bond Future	120.19543		120.19543		120.12777	120.12777			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future	122.23962		122.23962		122.17475	122.17475			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	112.95136		112.95136		112.82754	112.82754			0.00	0.00	0	2,719.0
I2033	On 04/08/2022	Bond Future	114.51701		114.51701		114.39541	114.39541			0.00	0.00	0	4,967.0
I2033	On 03/11/2022	Bond Future	114.92640		114.92640		114.80623	114.80623			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	116.88089		116.88089		116.76230	116.76230			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			129.27168		129.27168		129.19102	129.19102			0.00	0.00	0	4,184.0
I2038	On 04/08/2022	Bond Future			129.24029		129.24029		129.16306	129.16306			0.00	0.00	0	2,669.0
I2038	On 03/11/2022	Bond Future			131.18605		131.18605		131.11138	131.11138			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future			131.54714		131.54714		131.47516	131.47516			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			116.94303		116.94303		116.86629	116.86629			0.00	0.00	0	14,004.0
I2046	On 04/08/2022	Bond Future			118.56386		118.56386		118.49036	118.49036			0.00	0.00	0	2,969.0
I2046	On 03/11/2022	Bond Future			118.41224		118.41224		118.34088	118.34088			0.00	0.00	0	0.0
I2046	On 02/02/2023	Bond Future			120.42723		120.42723		120.35865	120.35865			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			120.77035		120.77035		120.69460	120.69460			0.00	0.00	0	8,672.0
I2050	On 04/08/2022	Bond Future			120.41910		120.41910		120.34638	120.34638			0.00	0.00	0	1,410.0
I2050	On 03/11/2022	Bond Future			122.23203		122.23203		122.16162	122.16162			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future			122.23245		122.23245		122.16460	122.16460			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			315.01900		315.01900		314.98000	314.98000			0.00	0.00	0	499.0
IGOV	On 04/08/2022	Index Future			319.34300		319.34300		319.30500	319.30500			0.00	0.00	0	0.0
IGOV	On 03/11/2022	Index Future			324.19500		324.19500		324.15900	324.15900			0.00	0.00	0	0.0
IGOV	On 02/02/2023	Index Future			329.70600		329.70600		329.67200	329.67200			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.28300		95.71700		4.27500	95.72500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.62500		95.37500		4.60500	95.39500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.69000		95.31000		4.68000	95.32000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			5.09500		94.90500		5.11500	94.88500			0.00	0.00	0	73.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.17000		94.83000		5.19000	94.81000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.56000		94.44000		5.58000	94.42000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.63000		94.37000		5.65000	94.35000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.27500		93.72500		6.32500	93.67500			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.54000		93.46000		6.58000	93.42000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.75000		93.25000		6.80000	93.20000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.85500		93.14500		6.90500	93.09500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			6.96500		93.03500		7.02500	92.97500			0.00	0.00	0	1.0
R186	On 05/05/2022	Bond Future			8.30758		112.28433		8.48422	111.58701		5.57	0.00	74,219,942.13	661	70,844.0
R186	On 05/05/2022	Bond Future	6.73	Call	2.49000		0.00249		0.82000	0.00082	2.490	5.61	0.00	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.28	Call	30.01000		0.03001		14.17000	0.01417	30.010	5.38	0.03	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	66.03000		0.06603		32.93000	0.03293	66.030	5.30	0.07	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	287.81000		0.28781		146.13000	0.14613	287.810	5.36	0.23	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	609.38000		0.60938		346.13000	0.34613	609.380	5.44	0.39	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.35	Call	1,000.26000		1.00026		631.32000	0.63132	1,000.260	5.52	0.53	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.64	Put	417.31000		0.41731		614.71000	0.61471	417.310	5.63	0.28	0.00	0	4,035.0
R186	On 05/05/2022	Bond Future	8.94	Put	186.03000		0.18603		280.78000	0.28078	186.030	5.81	0.15	0.00	0	454.0
R186	On 05/05/2022	Bond Future	9.18	Put	93.61000		0.09361		136.17000	0.13617	93.610	5.99	0.08	0.00	0	454.0
R186	On 04/08/2022	Bond Future			8.51441	108.52519			8.70303	107.82237		5.82	0.00	0.00	0	8.0
R186	On 04/08/2022	Bond Future	6.96	Call	105.32000		0.10532		42.71000	0.04271	105.320	5.65	0.06	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	666.71000		0.66671		393.80000	0.39380	666.710	5.47	0.29	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	318.29000		0.31829		323.46000	0.32346	318.290	6.56	0.14	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.69435	110.13554			8.89624	109.42560		5.50	0.00	0.00	0	0.0
R186	On 02/02/2023	Bond Future			8.84257	106.69420			9.05948	105.97599		5.52	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			329.81392	329.81392			329.81462	329.81462			0.00	0.00	0	752.0
R197	On 04/08/2022	Bond Future			325.96843	325.96843			325.98042	325.98042			0.00	0.00	0	0.0
R197	On 03/11/2022	Bond Future			330.87624	330.87624			330.89814	330.89814			0.00	0.00	0	0.0
R197	On 02/02/2023	Bond Future			327.87005	327.87005			327.90176	327.90176			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			249.36093	249.36093			249.20839	249.20839			0.00	0.00	0	6,375.0
R202	On 04/08/2022	Bond Future			248.34653	248.34653			248.20060	248.20060			0.00	0.00	0	91.0
R202	On 03/11/2022	Bond Future			252.08465	252.08465			251.94370	251.94370			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			251.78497	251.78497			251.64903	251.64903			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			5.55591	103.19124			5.59448	103.16070		1.07	0.00	0.00	0	14,778.0
R2023	On 04/08/2022	Bond Future			5.63465	104.57158			5.68491	104.54405		0.76	0.00	0.00	0	2,384.0
R2023	On 03/11/2022	Bond Future			5.19384	102.24549			5.27320	102.22099		0.40	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			9.69954	93.07099			9.89910	92.07296		8.40	0.00	24,198,457.40	260	70,926.0
R2030	On 05/05/2022	Bond Future	7.73	Call	0.07000	0.00007			0.05000	0.00005	0.070	7.89	0.00	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	1.34000	0.00134			0.90000	0.00090	1.340	7.86	0.00	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	9.28000	0.00928			6.27000	0.00627	9.280	7.79	0.01	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	50.18000	0.05018			31.65000	0.03165	50.180	7.72	0.05	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	71.38000	0.07138			44.63000	0.04463	71.380	7.70	0.06	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.15	Call	210.12000	0.21012			124.06000	0.12406	210.120	7.77	0.15	0.00	0	7,500.0
R2030	On 05/05/2022	Bond Future	9.35	Put	2,208.95000	2.20895			3,027.84000	3.02784	2,208.950	7.89	0.74	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.60	Put	1,382.39000	1.38239			2,036.38000	2.03638	1,382.390	8.08	0.57	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	1,247.30000	1.24730	1,865.69000	1.86569	1,247.300	8.12	0.53	0.00	0	5,000.0
R2030	On	05/05/2022	Bond Future	9.95	Put	623.74000	0.62374	1,032.01000	1.03201	623.740	8.36	0.33	0.00	0	1,073.0
R2030	On	05/05/2022	Bond Future	10.20	Put	319.93000	0.31993	581.53000	0.58153	319.930	8.57	0.19	0.00	0	200.0
R2030	On	05/05/2022	Bond Future	11.04	Put	26.09000	0.02609	53.45000	0.05345	26.090	9.62	0.02	0.00	0	1,800.0
R2030	On	04/08/2022	Bond Future			9.90219	90.33218	10.11111	89.32383		8.55	0.00	0.00	0	25,170.0
R2030	On	04/08/2022	Bond Future	8.30	Call	79.80000	0.07980	59.32000	0.05932	79.800	8.09	0.04	0.00	0	800.0
R2030	On	04/08/2022	Bond Future	9.05	Call	424.13000	0.42413	318.70000	0.31870	424.130	7.91	0.18	0.00	0	800.0
R2030	On	04/08/2022	Bond Future	10.95	Put	483.60000	0.48360	627.48000	0.62748	483.600	9.55	0.17	0.00	0	800.0
R2030	On	03/11/2022	Bond Future			10.07523	91.67352	10.29362	90.65296		8.17	0.00	0.00	0	0.0
R2030	On	02/02/2023	Bond Future			10.23130	89.20975	10.46008	88.17506		8.25	0.00	0.00	0	0.0
R2030	On	02/02/2023	Bond Future	8.81	Call	521.37000	0.52137	436.03000	0.43603	521.370	7.58	0.16	0.00	0	102.0
R2030	On	02/02/2023	Bond Future	9.66	Put	4,162.45000	4.16245	4,935.06000	4.93506	4,162.450	7.73	0.64	0.00	0	102.0
R2030	On	02/02/2023	Bond Future	9.94	Put	3,391.05000	3.39105	4,043.28000	4.04328	3,391.050	7.91	0.56	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			10.07829	89.60317	10.28290	88.44733		9.71	0.00	22,131,982.99	247	141,268.0
R2032	On	05/05/2022	Bond Future	9.58	Call	260.49000	0.26049	121.73000	0.12173	260.490	8.84	0.17	0.00	0	780.0
R2032	On	05/05/2022	Bond Future	10.18	Call	1,579.14000	1.57914	969.30000	0.96930	1,579.140	9.63	0.58	0.00	0	780.0
R2032	On	05/05/2022	Bond Future	10.29	Call	1,967.44000	1.96744	1,273.57000	1.27357	1,967.440	9.76	0.65	0.00	0	993.0
R2032	On	05/05/2022	Bond Future	10.98	Put	121.58000	0.12158	219.35000	0.21935	121.580	10.79	0.07	0.00	0	993.0
R2032	On	05/05/2022	Bond Future	11.18	Put	68.40000	0.06840	125.65000	0.12565	68.400	11.13	0.04	0.00	0	780.0
R2032	On	04/08/2022	Bond Future			10.26158	90.82290	10.47446	89.65490		9.41	0.00	0.00	0	2,140.0
R2032	On	04/08/2022	Bond Future	8.97	Call	132.66000	0.13266	89.18000	0.08918	132.660	8.37	0.07	0.00	0	800.0
R2032	On	04/08/2022	Bond Future	9.40	Call	373.90000	0.37390	0.00000	0.00000	373.900	8.26	0.16	18,402,079.99	1,300	1,300.0
R2032	On	04/08/2022	Bond Future	9.72	Call	788.78000	0.78878	515.92000	0.51592	788.780	8.52	0.27	0.00	0	800.0
R2032	On	04/08/2022	Bond Future	10.10	Call	1,620.12000	1.62012	0.00000	0.00000	1,620.120	9.01	0.44	51,767,585.98	1,300	1,300.0
R2032	On	04/08/2022	Bond Future	11.60	Put	336.66000	0.33666	428.52000	0.42852	336.660	10.86	0.11	0.00	0	800.0
R2032	On	03/11/2022	Bond Future			10.42820	88.01799	10.64971	86.83571		9.45	0.00	0.00	0	0.0
R2032	On	03/11/2022	Bond Future	9.31	Call	495.38000	0.49538	380.40000	0.38040	495.380	8.51	0.16	0.00	0	180.0
R2032	On	03/11/2022	Bond Future	9.36	Call	539.96000	0.53996	415.68000	0.41568	539.960	8.51	0.17	0.00	0	454.0
R2032	On	03/11/2022	Bond Future	9.46	Call	638.42000	0.63842	493.80000	0.49380	638.420	8.51	0.20	0.00	0	500.0
R2032	On	03/11/2022	Bond Future	9.92	Call	1,320.63000	1.32063	1,008.05000	1.00805	1,320.630	8.69	0.34	0.00	0	750.0
R2032	On	03/11/2022	Bond Future	10.11	Put	3,476.01000	3.47601	4,224.97000	4.22497	3,476.010	8.89	0.59	0.00	0	454.0
R2032	On	03/11/2022	Bond Future	10.16	Put	3,321.24000	3.32124	4,037.00000	4.03700	3,321.240	8.94	0.58	0.00	0	180.0
R2032	On	03/11/2022	Bond Future	10.21	Call	1,986.21000	1.98621	1,485.79000	1.48579	1,986.210	9.00	0.44	0.00	0	500.0
R2032	On	03/11/2022	Bond Future	10.49	Put	2,422.01000	2.42201	2,990.43000	2.99043	2,422.010	9.25	0.46	0.00	0	454.0
R2032	On	03/11/2022	Bond Future	10.56	Put	2,256.40000	2.25640	2,802.97000	2.80297	2,256.400	9.31	0.44	0.00	0	180.0
R2032	On	03/11/2022	Bond Future	10.67	Call	3,303.84000	3.30384	2,635.55000	2.63555	3,303.840	9.39	0.59	0.00	0	750.0
R2032	On	03/11/2022	Bond Future	11.55	Put	803.27000	0.80327	1,015.94000	1.01594	803.270	10.31	0.19	0.00	0	500.0
R2032	On	03/11/2022	Bond Future	12.30	Put	384.49000	0.38449	480.46000	0.48046	384.490	11.32	0.10	0.00	0	750.0
R2032	On	02/02/2023	Bond Future			10.57669	89.49970	10.80728	88.30085		9.10	0.00	0.00	0	0.0
R2032	On	02/02/2023	Bond Future	9.31	Call	644.58000	0.64458	502.49000	0.50249	644.580	8.29	0.18	0.00	0	454.0
R2032	On	02/02/2023	Bond Future	9.47	Call	810.57000	0.81057	630.78000	0.63078	810.570	8.32	0.21	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 Inter
R2032	On	02/02/2023	Bond Future	9.92	Call	1,475.74000	1.47574	1,149.06000	1.14906	1,475.740	8.50	0.33	0.00	0	750.0
R2032	On	02/02/2023	Bond Future	10.16	Put	4,197.31000	4.19731	4,946.08000	4.94608	4,197.310	8.69	0.60	0.00	0	454.0
R2032	On	02/02/2023	Bond Future	10.22	Call	2,111.37000	2.11137	1,629.04000	1.62904	2,111.370	8.74	0.42	0.00	0	500.0
R2032	On	02/02/2023	Bond Future	10.50	Put	3,214.79000	3.21479	3,783.91000	3.78391	3,214.790	8.94	0.50	0.00	0	454.0
R2032	On	02/02/2023	Bond Future	10.67	Call	3,280.33000	3.28033	2,603.02000	2.60302	3,280.330	9.05	0.54	0.00	0	750.0
R2032	On	02/02/2023	Bond Future	11.84	Put	1,051.41000	1.05141	1,210.67000	1.21067	1,051.410	10.15	0.21	0.00	0	500.0
R2032	On	02/02/2023	Bond Future	12.75	Put	522.39000	0.52239	579.13000	0.57913	522.390	11.24	0.11	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			10.48208	90.49701	10.66954	89.30849		10.94	0.00	232,848,806.73	2,573	73,343.0
R2035	On	04/08/2022	Bond Future			10.66486	91.68890	10.85964	90.48723		10.59	0.00	0.00	0	49,855.0
R2035	On	04/08/2022	Bond Future	9.53	Call	215.53000	0.21553	147.12000	0.14712	215.530	9.24	0.09	0.00	0	400.0
R2035	On	04/08/2022	Bond Future	9.84	Call	472.33000	0.47233	314.47000	0.31447	472.330	9.32	0.17	0.00	0	100.0
R2035	On	04/08/2022	Bond Future	10.53	Call	1,967.27000	1.96727	1,348.39000	1.34839	1,967.270	10.36	0.46	0.00	0	400.0
R2035	On	04/08/2022	Bond Future	10.64	Put	2,461.63000	2.46163	2,998.18000	2.99818	2,461.630	10.48	0.50	0.00	0	100.0
R2035	On	04/08/2022	Bond Future	11.13	Put	1,311.14000	1.31114	1,640.97000	1.64097	1,311.140	11.05	0.31	0.00	0	100.0
R2035	On	04/08/2022	Bond Future	12.18	Put	337.55000	0.33755	404.54000	0.40454	337.550	12.75	0.10	0.00	0	400.0
R2035	On	03/11/2022	Bond Future			10.82286	88.58402	11.02489	87.36725		10.69	0.00	0.00	0	0.0
R2035	On	03/11/2022	Bond Future	9.82	Call	676.05000	0.67605	520.55000	0.52055	676.050	9.54	0.19	0.00	0	582.0
R2035	On	03/11/2022	Bond Future	10.30	Call	1,511.14000	1.51114	1,124.93000	1.12493	1,511.140	9.94	0.34	0.00	0	1,000.0
R2035	On	03/11/2022	Bond Future	10.57	Put	3,764.56000	3.76456	4,423.90000	4.42390	3,764.560	10.28	0.57	0.00	0	582.0
R2035	On	03/11/2022	Bond Future	10.99	Put	2,514.11000	2.51411	3,037.04000	3.03704	2,514.110	10.68	0.43	0.00	0	582.0
R2035	On	03/11/2022	Bond Future	11.05	Call	3,732.53000	3.73253	3,019.39000	3.01939	3,732.530	10.73	0.59	0.00	0	1,000.0
R2035	On	03/11/2022	Bond Future	12.68	Put	491.02000	0.49102	576.72000	0.57672	491.020	13.02	0.11	0.00	0	1,000.0
R2035	On	02/02/2023	Bond Future			10.96468	90.11328	11.17433	88.87922		10.27	0.00	0.00	0	0.0
R2035	On	02/02/2023	Bond Future	9.81	Call	846.74000	0.84674	658.81000	0.65881	846.740	9.32	0.20	0.00	0	582.0
R2035	On	02/02/2023	Bond Future	10.30	Call	1,624.85000	1.62485	1,297.53000	1.29753	1,624.850	9.46	0.33	0.00	0	1,000.0
R2035	On	02/02/2023	Bond Future	10.66	Put	4,344.71000	4.34471	5,049.82000	5.04982	4,344.710	9.80	0.57	0.00	0	582.0
R2035	On	02/02/2023	Bond Future	11.05	Call	3,672.14000	3.67214	2,993.31000	2.99331	3,672.140	10.13	0.54	0.00	0	1,000.0
R2035	On	02/02/2023	Bond Future	11.06	Put	3,140.10000	3.14010	3,692.59000	3.69259	3,140.100	10.13	0.45	0.00	0	582.0
R2035	On	02/02/2023	Bond Future	13.22	Put	547.22000	0.54722	629.22000	0.62922	547.220	12.62	0.10	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			10.65427	86.46172	10.85676	85.16454		11.62	0.00	4,928,318.04	57	85,127.0
R2037	On	04/08/2022	Bond Future			10.83057	83.38258	11.04077	82.07079		11.86	0.00	0.00	0	52,420.0
R2037	On	04/08/2022	Bond Future	10.10	Call	597.78000	0.59778	385.53000	0.38553	597.780	10.45	0.20	0.00	0	50.0
R2037	On	04/08/2022	Bond Future	10.90	Put	2,208.28000	2.20828	2,746.93000	2.74693	2,208.280	11.74	0.46	0.00	0	50.0
R2037	On	04/08/2022	Bond Future	11.21	Call	3,816.41000	3.81641	2,913.52000	2.91352	3,816.410	12.11	0.66	0.00	0	1,050.0
R2037	On	04/08/2022	Bond Future	11.42	Put	1,114.86000	1.11486	1,423.32000	1.42332	1,114.860	12.45	0.27	0.00	0	50.0
R2037	On	04/08/2022	Bond Future	11.95	Put	563.92000	0.56392	684.11000	0.68411	563.920	13.45	0.15	0.00	0	1,050.0
R2037	On	03/11/2022	Bond Future			10.98152	84.62124	11.19921	83.29257		11.40	0.00	0.00	0	0.0
R2037	On	02/02/2023	Bond Future			11.11986	81.78928	11.34553	80.44107		11.56	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			10.74063	88.76267		10.94281	87.36339		12.21	0.00	3,550,506.80	40	62,065.0
R2040	On 05/05/2022	Bond Future	9.82	Call	43.45000	0.04345		21.48000	0.02148	43.450	10.73	0.03	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	984.05000	0.98405		505.52000	0.50552	984.050	11.46	0.38	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	1.61000	0.00161		4.45000	0.00445	1.610	15.35	0.00	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			10.91046	85.46443		11.12029	84.04928		12.48	0.00	0.00	0	42,392.0
R2040	On 04/08/2022	Bond Future	9.70	Call	191.27000	0.19127		125.05000	0.12505	191.270	10.90	0.08	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	1,918.48000	1.91848		1,162.39000	1.16239	1,918.480	12.08	0.43	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	481.00000	0.48100		516.40000	0.51640	481.000	14.71	0.12	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			11.05564	86.73419		11.27286	85.30069		12.00	0.00	0.00	0	0.0
R2040	On 02/02/2023	Bond Future			11.18872	83.68759		11.41377	82.23290		12.19	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			10.76039	85.59777		10.96210	84.17017		12.88	0.00	4,622,279.58	54	70,479.0
R2044	On 04/08/2022	Bond Future			10.92068	82.38166		11.12996	80.93767		13.17	0.00	0.00	0	22,586.0
R2044	On 03/11/2022	Bond Future			11.05736	83.60569		11.27392	82.14272		12.67	0.00	0.00	0	0.0
R2044	On 02/02/2023	Bond Future			11.18234	80.63163		11.40655	79.14689		12.88	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			10.69042	84.74519		10.89168	83.27084		13.34	0.00	13,304,994.83	157	193,575.0
R2048	On 04/08/2022	Bond Future			10.84291	85.86081		11.05173	84.36928		12.95	0.00	0.00	0	6,528.0
R2048	On 04/08/2022	Bond Future	10.20	Call	803.69000	0.80369		476.64000	0.47664	803.690	11.59	0.23	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.90	Call	2,932.86000	2.93286		2,028.16000	2.02816	2,932.860	12.82	0.54	0.00	0	1,700.0
R2048	On 03/11/2022	Bond Future			10.97386	82.73187		11.18997	81.22081		13.13	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			11.09081	84.16098		11.31445	82.62728		12.65	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			10.44306	70.28140		10.63012	69.23981		12.24	0.00	913,658.20	13	20,793.0
R209	On 05/05/2022	Bond Future	9.50	Call	28.86000	0.02886		15.55000	0.01555	28.860	10.69	0.03	0.00	0	2,975.0
R209	On 05/05/2022	Bond Future	9.75	Call	113.83000	0.11383		52.70000	0.05270	113.830	11.02	0.09	0.00	0	8,525.0
R209	On 05/05/2022	Bond Future	10.25	Put	1,868.07000	1.86807		2,556.12000	2.55612	1,868.070	11.88	0.63	0.00	0	11,000.0
R209	On 05/05/2022	Bond Future	10.75	Put	617.27000	0.61727		965.79000	0.96579	617.270	12.61	0.29	0.00	0	1,050.0
R209	On 05/05/2022	Bond Future	12.00	Put	16.87000	0.01687		36.08000	0.03608	16.870	14.80	0.01	0.00	0	12,050.0
R209	On 04/08/2022	Bond Future			10.59882	71.23809		10.79219	70.18513		11.90	0.00	0.00	0	1,550.0
R209	On 03/11/2022	Bond Future			10.73970	69.14921		10.93955	68.08297		11.98	0.00	0.00	0	2,750.0
R209	On 03/11/2022	Bond Future	9.25	Call	228.09000	0.22809		171.14000	0.17114	228.090	10.66	0.09	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Put	5,048.00000	5.04800		5,918.70000	5.91870	5,048.000	10.70	0.74	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	1,973.54000	1.97354		2,397.98000	2.39798	1,973.540	11.98	0.40	0.00	0	6,000.0
R209	On 02/02/2023	Bond Future			10.86505	70.31314		11.07157	69.23154		11.54	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



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	219.37430		219.37430		219.20209	219.20209			0.00	0.00	0	1,039.0
R210	On 04/08/2022	Bond Future	222.41496		222.41496		222.24836	222.24836			0.00	0.00	0	266.0
R210	On 03/11/2022	Bond Future	222.82698		222.82698		222.66434	222.66434			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future	226.61755		226.61755		226.45948	226.45948			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	9.94742		84.30177		10.15101	83.26679		9.46	0.00	168,603.54	2	25,076.0
R213	On 04/08/2022	Bond Future	10.13892		85.41381		10.35117	84.36737		9.16	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	10.30434		83.16074		10.52533	82.10143		9.13	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	446.01000	0.44601	360.49000	0.36049	446.010	8.35	0.16	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	492.54000	0.49254	398.26000	0.39826	492.540	8.35	0.17	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	3,630.69000	3.63069	4,381.20000	4.38120	3,630.690	8.62	0.64	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	3,212.91000	3.21291	3,887.18000	3.88718	3,212.910	8.74	0.59	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	2,652.47000	2.65247	3,251.32000	3.25132	2,652.470	8.91	0.52	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	2,231.59000	2.23159	2,773.77000	2.77377	2,231.590	9.04	0.46	0.00	0	200.0
R213	On 02/02/2023	Bond Future			10.45116	84.59384	10.68152	83.51974		8.82	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	600.02000	0.60002	486.02000	0.48602	600.020	8.06	0.18	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	3,859.53000	3.85953	4,590.94000	4.59094	3,859.530	8.32	0.61	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	2,972.39000	2.97239	3,561.78000	3.56178	2,972.390	8.57	0.51	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	2,688.92000	2.68892	2,181.59000	2.18159	2,688.920	8.62	0.51	0.00	0	935.0
R213	On 02/02/2023	Bond Future	12.20	Put	658.99000	0.65899	801.19000	0.80119	658.990	10.26	0.15	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	10.71171		67.44003		10.91281	66.27831		13.34	0.00	741,840.33	11	15,322.0
R214	On 04/08/2022	Bond Future	10.86633		68.32779		11.07450	67.15256		12.97	0.00	0.00	0	1,337.0
R214	On 03/11/2022	Bond Future	10.99937		66.07187		11.21440	64.88121		13.13	0.00	0.00	0	0.0
R214	On 02/02/2023	Bond Future	11.11825		67.21292		11.34037	66.00452		12.67	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
<b>Total for Derivatives :</b>												<b>451,799,056.54</b>	<b>6,675</b>	<b>1 275 898.0</b>
<b>Grand Total:</b>												<b>451,799,056.54</b>	<b>6,675</b>	<b>1 275 898.0</b>