



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: 07/04/2022

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	819.54500	819.54500	819.54500	815.64000	815.64000				0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future	830.30000	830.30000	830.30000	826.35000	826.35000				0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future	842.38000	842.38000	842.38000	838.37800	838.37800				0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	856.31600	856.31600	856.31600	852.25500	852.25500				0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future	947.23200	947.23200	947.23200	943.66300	943.66300				0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future	959.66300	959.66300	959.66300	956.05500	956.05500				0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	973.62500	973.62500	973.62500	969.97000	969.97000				0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	989.73200	989.73200	989.73200	986.02500	986.02500				0.00	0.00	0	0.00
ALBI	On 05/05/2022	Index Future	846.25000	846.25000	846.25000	843.06300	843.06300				0.00	0.00	0	129.00
ALBI	On 04/08/2022	Index Future	857.35600	857.35600	857.35600	854.13400	854.13400				0.00	0.00	0	92.00
ALBI	On 03/11/2022	Index Future	869.82900	869.82900	869.82900	866.56600	866.56600				0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	884.21900	884.21900	884.21900	880.90900	880.90900				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 05/05/2022	Bond Future	11.22078	77.56666		11.26872	77.31482			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	11.43310	78.61499		11.48295	78.36035			0.00	0.00	0	263.00
ES33	On 03/11/2022	Bond Future	11.63297	75.98515		11.68479	75.72732			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	11.81874	77.26486		11.87264	77.00334			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 05/05/2022	Bond Future	11.63135	76.23688		11.66908	76.00514			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	11.82355	77.26764		11.86273	77.03338			0.00	0.00	0	3,579.00
ES42	On 03/11/2022	Bond Future	12.00519	74.14049		12.04590	73.90326			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.16822	75.39182		12.21042	75.15134			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 05/05/2022	GOVI	834.70400	834.70400		831.54300	831.54300			0.00	0.00	0	989.00
GOVI	On 04/08/2022	GOVI	845.65800	845.65800		842.46200	842.46200			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	857.96200	857.96200		854.72400	854.72400			0.00	0.00	0	0.00
GOVI	On 02/02/2023	GOVI	872.15500	872.15500		868.87200	868.87200			0.00	0.00	0	0.00
I2025	On 05/05/2022	Bond Future	159.82945	159.82945		159.76531	159.76531			0.00	0.00	0	5,484.00
I2025	On 04/08/2022	Bond Future	160.36702	160.36702		160.30320	160.30320			0.00	0.00	0	1,130.00
I2025	On 03/11/2022	Bond Future	162.71677	162.71677		162.65310	162.65310			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	163.78499	163.78499		163.72157	163.72157			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 05/05/2022	Bond Future	116.62098	116.62098		116.81336	116.81336			0.00	0.00	0	2,745.00
I2029	On 04/08/2022	Bond Future	118.19717	118.19717		118.39295	118.39295			0.00	0.00	0	1,844.00
I2029	On 03/11/2022	Bond Future	118.69767	118.69767		118.89719	118.89719			0.00	0.00	0	0.00
I2029	On 02/02/2023	Bond Future	120.69076	120.69076		120.89456	120.89456			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 05/05/2022	Bond Future	112.58089	112.58089		112.46903	112.46903			0.00	0.00	0	2,719.00
I2033	On 04/08/2022	Bond Future	114.10240	114.10240		113.98989	113.98989			0.00	0.00	0	4,967.00
I2033	On 03/11/2022	Bond Future	114.46071	114.46071		114.34720	114.34720			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	116.38238	116.38238		116.26801	116.26801			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 28/02/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 05/05/2022	Bond Future			128.38526	128.38526		128.29852	128.29852			0.00	0.00	0	4,184.00
I2038	On 04/08/2022	Bond Future			128.29499	128.29499		128.20811	128.20811			0.00	0.00	0	2,711.00
I2038	On 03/11/2022	Bond Future			130.17526	130.17526		130.08795	130.08795			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future			130.48991	130.48991		130.40203	130.40203			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 05/05/2022	Bond Future			116.19536	116.19536		116.09290	116.09290			0.00	10,689,973.12	92	14,362.00
I2046	On 04/08/2022	Bond Future			117.76566	117.76566		117.66276	117.66276			0.00	0.00	0	2,969.00
I2046	On 03/11/2022	Bond Future			117.55696	117.55696		117.45330	117.45330			0.00	0.00	0	0.00
I2046	On 02/02/2023	Bond Future			119.53188	119.53188		119.42749	119.42749			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 05/05/2022	Bond Future			119.89634	119.89634		119.89124	119.89124			0.00	0.00	0	8,792.00
I2050	On 04/08/2022	Bond Future			119.48628	119.48628		119.48207	119.48207			0.00	0.00	0	1,410.00
I2050	On 03/11/2022	Bond Future			121.23713	121.23713		121.23360	121.23360			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future			121.19459	121.19459		121.19195	121.19195			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I GOV	On 05/05/2022	Index Future			313.70500	313.70500		313.63500	313.63500			0.00	0.00	0	499.00
I GOV	On 04/08/2022	Index Future			317.90000	317.90000		317.83100	317.83100			0.00	0.00	0	0.00
I GOV	On 03/11/2022	Index Future			322.60100	322.60100		322.53400	322.53400			0.00	0.00	0	0.00
I GOV	On 02/02/2023	Index Future			328.01300	328.01300		327.94700	327.94700			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.42500	95.57500		4.43500	95.56500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.52000	95.48000		4.54000	95.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.90500	95.09500		4.93500	95.06500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.01000	94.99000		5.03000	94.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.39000	94.61000		5.41000	94.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.47500	94.52500		5.50500	94.49500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.24000	93.76000		6.29000	93.71000			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.55500	93.44500		6.61500	93.38500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.73000	93.27000		6.79000	93.21000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.90000	93.10000		6.95500	93.04500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			6.94500	93.05500		7.00500	92.99500			0.00	0.00	0	72.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.16500	92.83500		7.19000	92.81000			0.00	0.00	0	0.00
R186	On 05/05/2022	Bond Future			8.16770	112.84055		8.30304	112.30233		5.57	0.00	0.00	0	72,531.00
R186	On 05/05/2022	Bond Future	6.73	Call	0.15000	0.00015		0.06000	0.00006	0.150	5.44	0.00	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.28	Call	9.94000	0.00994		4.46000	0.00446	9.940	5.33	0.02	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	35.15000	0.03515		17.30000	0.01730	35.150	5.35	0.05	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	Call	252.92000	0.25292		150.22000	0.15022	252.920	5.43	0.25	0.00	0	435.00

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	
R186	On 05/05/2022	Bond Future	8.14	Call	635.95000	0.63595	423.26000	0.42326	635.950	5.53	0.48	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.35	Call	1,119.24000	1.11924	805.74000	0.80574	1,119.240	5.62	0.66	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.64	Put	138.91000	0.13891	248.47000	0.24847	138.910	5.79	0.15	0.00	0	4,035.00
R186	On 05/05/2022	Bond Future	8.94	Put	40.29000	0.04029	82.39000	0.08239	40.290	6.03	0.05	0.00	0	454.00
R186	On 05/05/2022	Bond Future	9.18	Put	13.59000	0.01359	30.85000	0.03085	13.590	6.22	0.02	0.00	0	454.00
R186	On 04/08/2022	Bond Future	8.37454		109.05012	8.51965	108.50559		5.81	0.00	21,810,024.00	200	215.00	
R186	On 04/08/2022	Bond Future	6.96	Call	95.41000	0.09541	67.02000	0.06702	95.410	5.59	0.06	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	748.36000	0.74836	587.46000	0.58746	748.360	5.58	0.33	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	208.44000	0.20844	274.53000	0.27453	208.440	6.76	0.10	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future	8.55649		110.62375	8.71231	110.07214		5.55	0.00	0.00	0	0.00	
R186	On 02/02/2023	Bond Future	8.70102		107.16622	8.86898	106.60643		5.53	0.00	0.00	0	0.00	
R186	On 21/12/2026	Price Contribution	100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R186/R207	On 21/12/2026	Price Contribution	100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R186/R208	On 21/12/2026	Price Contribution	100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R197	On 05/05/2022	Bond Future	329.54610		329.54610	329.55691	329.55691			0.00	0.00	0	752.00	
R197	On 04/08/2022	Bond Future	325.55673		325.55673	325.57009	325.57009			0.00	0.00	0	0.00	
R197	On 03/11/2022	Bond Future	330.32761		330.32761	330.34344	330.34344			0.00	0.00	0	0.00	
R197	On 02/02/2023	Bond Future	327.24313		327.24313	327.26199	327.26199			0.00	0.00	0	0.00	
R197	On 07/12/2023	Price Contribution	100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R202	On 05/05/2022	Bond Future	247.98643		247.98643	247.97679	247.97679			0.00	0.00	0	6,398.00	
R202	On 04/08/2022	Bond Future	246.85324		246.85324	246.84532	246.84532			0.00	0.00	0	91.00	
R202	On 03/11/2022	Bond Future	250.47022		250.47022	250.46374	250.46374			0.00	0.00	0	0.00	
R202	On 02/02/2023	Bond Future	250.09023		250.09023	250.08581	250.08581			0.00	0.00	0	0.00	
R202	On 07/12/2033	Price Contribution	100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2023	On 05/05/2022	Bond Future	5.50827		103.22897	5.51039	103.22729		1.08	0.00	0.00	0	14,749.00	
R2023	On 04/08/2022	Bond Future	5.63048		104.57386	5.63222	104.57291		0.76	0.00	0.00	0	2,384.00	
R2023	On 03/11/2022	Bond Future	5.31976		102.20662	5.32055	102.20637		0.41	0.00	0.00	0	0.00	
R2023	On 28/02/2023	Price Contribution	100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2030	On 05/05/2022	Bond Future	9.58923		93.62873	9.64736	93.33428		8.40	0.00	47,657,023.57	509	70,407.00	
R2030	On 05/05/2022	Bond Future	7.73	Call	0.00000	0.00000	0.00000	0.00000	0.000	7.75	0.00	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	0.05000	0.00005	0.04000	0.00004	0.050	7.76	0.00	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	1.34000	0.00134	0.98000	0.00098	1.340	7.76	0.00	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	20.41000	0.02041	15.53000	0.01553	20.410	7.88	0.03	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	34.78000	0.03478	26.74000	0.02674	34.780	7.92	0.04	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.15	Call	156.41000	0.15641	125.25000	0.12525	156.410	8.10	0.15	0.00	0	7,500.00
R2030	On 05/05/2022	Bond Future	9.35	Put	1,609.34000	1.60934	1,837.25000	1.83725	1,609.340	8.28	0.71	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.60	Put	850.80000	0.85080	1,017.01000	1.01701	850.800	8.49	0.49	0.00	0	5,000.00

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
R2030	On 05/05/2022	Bond Future	9.65	Put	735.85000	0.73585		888.74000	0.88874	735.850	8.53	0.44	0.00	0	5,000.00
R2030	On 05/05/2022	Bond Future	9.95	Put	277.88000	0.27788		358.43000	0.35843	277.880	8.88	0.21	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	10.20	Put	108.90000	0.10890		148.93000	0.14893	108.900	9.21	0.10	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	11.04	Put	2.07000	0.00207		3.53000	0.00353	2.070	10.10	0.00	0.00	0	1,800.00
R2030	On 04/08/2022	Bond Future			9.79297	90.86511		9.85389	90.56736		8.58	0.00	0.00	0	24,874.00
R2030	On 04/08/2022	Bond Future	8.30	Call	67.23000	0.06723		57.42000	0.05742	67.230	8.06	0.04	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	454.81000	0.45481		403.21000	0.40321	454.810	8.10	0.20	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	343.20000	0.34320		388.74000	0.38874	343.200	9.88	0.13	0.00	0	800.00
R2030	On 03/11/2022	Bond Future			9.96861	92.17719		10.03231	91.87585		8.20	0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future			10.12377	89.70138		10.19051	89.39584		8.25	0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future	8.81	Call	562.34000	0.56234		513.79000	0.51379	562.340	7.65	0.17	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.66	Put	3,870.93000	3.87093		4,065.17000	4.06517	3,870.930	8.07	0.61	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.94	Put	3,128.33000	3.12833		3,299.05000	3.29905	3,128.330	8.22	0.54	0.00	0	102.00
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 05/05/2022	Bond Future			9.93740	90.41091		10.01038	89.99129		9.79	0.00	0.00	0	141,320.00
R2032	On 05/05/2022	Bond Future	9.58	Call	234.35000	0.23435		174.55000	0.17455	234.350	9.19	0.19	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.18	Call	1,834.90000	1.83490		1,563.08000	1.56308	1,834.900	10.01	0.72	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.29	Call	2,308.44000	2.30844		2,001.55000	2.00155	2,308.440	10.17	0.79	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	10.98	Put	17.65000	0.01765		29.27000	0.02927	17.650	11.30	0.02	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	11.18	Put	6.23000	0.00623		11.05000	0.01105	6.230	11.47	0.01	0.00	0	780.00
R2032	On 04/08/2022	Bond Future			10.12019	91.61025		10.19622	91.18571		9.45	0.00	0.00	0	2,140.00
R2032	On 04/08/2022	Bond Future	8.97	Call	132.49000	0.13249		107.51000	0.10751	132.490	8.32	0.07	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.40	Call	435.99000	0.43599		367.31000	0.36731	435.990	8.44	0.18	0.00	0	1,300.00
R2032	On 04/08/2022	Bond Future	9.72	Call	950.33000	0.95033		826.83000	0.82683	950.330	8.87	0.32	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	10.10	Call	1,888.13000	1.88813		1,690.75000	1.69075	1,888.130	9.31	0.50	0.00	0	1,300.00
R2032	On 04/08/2022	Bond Future	11.60	Put	212.86000	0.21286		252.32000	0.25232	212.860	11.25	0.08	0.00	0	800.00
R2032	On 03/11/2022	Bond Future			10.28739	88.78076		10.36657	88.35076		9.51	0.00	0.00	0	0.00
R2032	On 03/11/2022	Bond Future	9.31	Call	572.67000	0.57267		500.39000	0.50039	572.670	8.62	0.19	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	634.20000	0.63420		556.00000	0.55600	634.200	8.68	0.20	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	9.46	Call	770.29000	0.77029		679.65000	0.67965	770.290	8.78	0.23	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	9.92	Call	1,625.65000	1.62565		1,470.49000	1.47049	1,625.650	9.25	0.39	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	10.11	Put	3,056.12000	3.05612		3,302.84000	3.30284	3,056.120	9.40	0.55	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	2,910.09000	2.91009		3,149.41000	3.14941	2,910.090	9.44	0.53	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.21	Call	2,346.42000	2.34642		2,148.36000	2.14836	2,346.420	9.48	0.49	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	10.49	Put	2,076.50000	2.07650		2,268.16000	2.26816	2,076.500	9.69	0.42	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	1,932.88000	1.93288		2,114.95000	2.11495	1,932.880	9.77	0.40	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.67	Call	3,778.30000	3.77830		3,515.87000	3.51587	3,778.300	9.89	0.64	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	11.55	Put	700.65000	0.70065		781.53000	0.78153	700.650	11.04	0.17	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	12.30	Put	324.40000	0.32440		365.75000	0.36575	324.400	11.99	0.08	0.00	0	750.00
R2032	On 02/02/2023	Bond Future			10.43346	90.25558		10.51594	89.81924		9.14	0.00	0.00	0	0.00
R2032	On 02/02/2023	Bond Future	9.31	Call	739.26000	0.73926		658.81000	0.65881	739.260	8.37	0.20	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	926.96000	0.92696		830.69000	0.83069	926.960	8.40	0.24	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2032	On 02/02/2023	Bond Future	9.92	Call	1,718.30000	1.71830	1,568.02000	1.56802	1,718.300	8.74	0.37	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	3,729.74000	3.72974	3,985.26000	3.98526	3,729.740	8.92	0.56	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.22	Call	2,410.59000	2.41059	2,222.12000	2.22212	2,410.590	8.96	0.45	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.50	Put	2,809.10000	2.80910	3,021.87000	3.02187	2,809.100	9.14	0.46	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	3,667.44000	3.66744	3,423.35000	3.42335	3,667.440	9.26	0.58	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	11.84	Put	898.16000	0.89816	985.05000	0.98505	898.160	10.49	0.18	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	396.00000	0.39600	439.05000	0.43905	396.000	11.28	0.09	0.00	0	750.00
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 05/05/2022	Bond Future			10.28622	91.76347		10.33380	91.45346	11.08	0.00	6,698,733.31	73	71,131.00
R2035	On 04/08/2022	Bond Future			10.46591	92.94093		10.51535	92.62744	10.68	0.00	0.00	0	49,855.00
R2035	On 04/08/2022	Bond Future	9.53	Call	267.91000	0.26791	237.60000	0.23760	267.910	9.26	0.11	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	664.43000	0.66443	602.23000	0.60223	664.430	9.77	0.23	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	2,471.38000	2.47138	2,314.80000	2.31480	2,471.380	10.71	0.54	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	1,772.53000	1.77253	1,914.41000	1.91441	1,772.530	10.83	0.41	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	885.07000	0.88507	970.32000	0.97032	885.070	11.56	0.24	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	190.53000	0.19053	214.33000	0.21433	190.530	13.23	0.06	0.00	0	400.00
R2035	On 03/11/2022	Bond Future			10.62203	89.81799		10.67330	89.50062	10.80	0.00	0.00	0	0.00
R2035	On 03/11/2022	Bond Future	9.82	Call	876.98000	0.87698	809.48000	0.80948	876.980	9.72	0.23	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.30	Call	1,944.23000	1.94423	1,825.46000	1.82546	1,944.230	10.35	0.40	0.00	0	1,000.00
R2035	On 03/11/2022	Bond Future	10.57	Put	3,059.68000	3.05968	3,228.52000	3.22852	3,059.680	10.64	0.50	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	1,967.56000	1.96756	2,092.80000	2.09280	1,967.560	11.01	0.37	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	11.05	Call	4,447.46000	4.44746	4,249.64000	4.24964	4,447.460	11.08	0.65	0.00	0	1,000.00
R2035	On 03/11/2022	Bond Future	12.68	Put	358.62000	0.35862	388.92000	0.38892	358.620	13.54	0.08	0.00	0	1,000.00
R2035	On 02/02/2023	Bond Future			10.75917	91.34774		10.81234	91.02598	10.38	0.00	0.00	0	0.00
R2035	On 02/02/2023	Bond Future	9.81	Call	1,096.84000	1.09684	1,024.40000	1.02440	1,096.840	9.56	0.24	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	10.30	Call	2,132.24000	2.13224	2,015.89000	2.01589	2,132.240	10.02	0.39	0.00	0	1,000.00
R2035	On 02/02/2023	Bond Future	10.66	Put	3,733.47000	3.73347	3,905.42000	3.90542	3,733.470	10.31	0.51	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	4,415.90000	4.41590	4,231.51000	4.23151	4,415.900	10.61	0.60	0.00	0	1,000.00
R2035	On 02/02/2023	Bond Future	11.06	Put	2,653.53000	2.65353	2,790.06000	2.79006	2,653.530	10.62	0.40	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	13.22	Put	397.86000	0.39786	426.74000	0.42674	397.860	12.79	0.08	0.00	0	1,000.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 05/05/2022	Bond Future			10.42931	87.93825		10.48187	87.58988	11.80	0.00	54,873,468.00	624	89,257.00
R2037	On 04/08/2022	Bond Future			10.60134	84.84872		10.65589	84.49640	11.97	0.00	0.00	0	51,940.00
R2037	On 04/08/2022	Bond Future	10.10	Call	887.74000	0.88774	800.49000	0.80049	887.740	10.96	0.28	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	1,494.12000	1.49412	1,633.90000	1.63390	1,494.120	12.16	0.36	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.21	Call	4,761.98000	4.76198	4,509.63000	4.50963	4,761.980	12.64	0.75	0.00	0	1,050.00
R2037	On 04/08/2022	Bond Future	11.42	Put	702.36000	0.70236	780.98000	0.78098	702.360	13.05	0.19	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.95	Put	324.51000	0.32451	365.87000	0.36587	324.510	14.04	0.10	0.00	0	1,050.00
R2037	On 03/11/2022	Bond Future			10.74927	86.07438		10.80575	85.71755	11.55	0.00	0.00	0	0.00
R2037	On 02/02/2023	Bond Future			10.88185	83.24751		10.94035	82.88558	11.69	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00

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	0.00
R2040	On 05/05/2022	Bond Future			10.56784	89.98728		10.60516	89.72050		12.46	0.00	69,290,205.60	770	61,700.00
R2040	On 05/05/2022	Bond Future	9.82	Call	30.31000	0.03031		26.34000	0.02634	30.310	11.37	0.03	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	1,257.94000	1.25794		1,148.72000	1.14872	1,257.940	12.58	0.51	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	0.01000	0.00001		0.01000	0.00001	0.010	15.41	0.00	0.00	0	1,200.00
R2040	On 04/08/2022	Bond Future			10.73529	86.67461		10.77399	86.40495		12.65	0.00	0.00	0	42,392.00
R2040	On 04/08/2022	Bond Future	9.70	Call	221.14000	0.22114		201.29000	0.20129	221.140	10.92	0.09	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	10.70	Call	2,366.39000	2.36639		2,244.65000	2.24465	2,366.390	12.59	0.50	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	12.24	Put	303.07000	0.30307		331.63000	0.33163	303.070	15.38	0.08	0.00	0	460.00
R2040	On 03/11/2022	Bond Future			10.87928	87.92668		10.91930	87.65379		12.22	0.00	0.00	0	0.00
R2040	On 02/02/2023	Bond Future			11.00868	84.88048		11.05009	84.60378		12.40	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/05/2022	Bond Future			10.58481	86.87431		10.62202	86.60109		13.18	0.00	0.00	0	65,683.00
R2044	On 04/08/2022	Bond Future			10.74245	83.64547		10.78102	83.36926		13.40	0.00	0.00	0	22,586.00
R2044	On 03/11/2022	Bond Future			10.87763	84.85389		10.91750	84.57428		12.94	0.00	0.00	0	0.00
R2044	On 02/02/2023	Bond Future			10.99879	81.88183		11.04000	81.59836		13.15	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 05/05/2022	Bond Future			10.52711	85.97585		10.56421	85.69352		13.71	0.00	0.00	0	193,332.00
R2048	On 04/08/2022	Bond Future			10.67727	87.07842		10.71573	86.79292		13.24	0.00	0.00	0	6,533.00
R2048	On 04/08/2022	Bond Future	10.20	Call	1,073.17000	1.07317		1,001.26000	1.00126	1,073.170	12.33	0.29	0.00	0	1,700.00
R2048	On 04/08/2022	Bond Future	10.90	Call	3,536.90000	3.53690		3,375.35000	3.37535	3,536.900	13.45	0.61	0.00	0	1,700.00
R2048	On 03/11/2022	Bond Future			10.80696	83.93333		10.84672	83.64433		13.46	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future			10.92055	85.36378		10.96163	85.07072		12.99	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 05/05/2022	Bond Future			10.25337	71.36048		10.30060	71.08963		12.42	0.00	0.00	0	19,244.00
R209	On 05/05/2022	Bond Future	9.50	Call	21.40000	0.02140		17.29000	0.01729	21.400	11.29	0.03	0.00	0	2,975.00
R209	On 05/05/2022	Bond Future	9.75	Call	108.52000	0.10852		89.82000	0.08982	108.520	11.48	0.10	0.00	0	6,525.00
R209	On 05/05/2022	Bond Future	10.25	Put	989.12000	0.98912		1,146.68000	1.14668	989.120	12.42	0.50	0.00	0	9,000.00
R209	On 05/05/2022	Bond Future	10.75	Put	188.77000	0.18877		240.91000	0.24091	188.770	13.39	0.14	0.00	0	1,050.00
R209	On 05/05/2022	Bond Future	12.00	Put	0.41000	0.00041		0.71000	0.00071	0.410	15.12	0.00	0.00	0	10,050.00
R209	On 04/08/2022	Bond Future			10.40669	72.30709		10.45553	72.03317		12.01	0.00	0.00	0	1,550.00
R209	On 03/11/2022	Bond Future			10.54597	70.20543		10.59645	69.92803		12.12	0.00	0.00	0	3,610.00
R209	On 03/11/2022	Bond Future	9.25	Call	294.78000	0.29478		267.94000	0.26794	294.780	10.80	0.11	0.00	0	8,000.00
R209	On 03/11/2022	Bond Future	10.00	Put	4,358.60000	4.35860		4,552.77000	4.55277	4,358.600	11.56	0.67	0.00	0	8,000.00
R209	On 03/11/2022	Bond Future	11.00	Put	1,612.36000	1.61236		1,714.52000	1.71452	1,612.360	12.73	0.34	0.00	0	8,000.00
R209	On 02/02/2023	Bond Future			10.66735	71.37148		10.71950	71.09010		11.69	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/R204	On 31/03/2036	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 05/05/2022	Bond Future	217.85821	217.85821		217.85620	217.85620			0.00	0.00	0	1,062.00
R210	On 04/08/2022	Bond Future	220.80263	220.80263		220.80218	220.80218			0.00	0.00	0	266.00
R210	On 03/11/2022	Bond Future	221.10539	221.10539		221.10637	221.10637			0.00	0.00	0	0.00
R210	On 02/02/2023	Bond Future	224.81883	224.81883		224.82170	224.82170			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 05/05/2022	Bond Future	9.80988	85.01050		9.87285	84.68506		9.46	0.00	6,885,850.50	81	24,996.00
R213	On 04/08/2022	Bond Future	10.00104	86.10285		10.06673	85.77366		9.19	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	10.16742	83.82597		10.23585	83.49264		9.19	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	9.13	Call	499.19000	0.49919	445.70000	0.44570	499.190	8.41	0.18	0.00	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	551.47000	0.55147	493.38000	0.49338	551.470	8.41	0.19	0.00	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	3,179.02000	3.17902	3,387.42000	3.38742	3,179.020	8.90	0.60	0.00	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	2,786.58000	2.78658	2,979.10000	2.97910	2,786.580	9.01	0.55	0.00	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	2,264.08000	2.26408	2,432.92000	2.43292	2,264.080	9.15	0.48	0.00	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	1,880.47000	1.88047	2,029.59000	2.02959	1,880.470	9.28	0.42	0.00	200.00
R213	On 02/02/2023	Bond Future	10.31203	85.25141		10.38337	84.91340		8.83	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	681.28000	0.68128	618.84000	0.61884	681.280	8.14	0.20	0.00	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	3,491.87000	3.49187	3,691.94000	3.69194	3,491.870	8.69	0.57	0.00	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	2,652.93000	2.65293	2,820.81000	2.82081	2,652.930	8.89	0.47	0.00	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	3,038.71000	3.03871	2,861.20000	2.86120	3,038.710	8.94	0.55	0.00	935.00
R213	On 02/02/2023	Bond Future	12.20	Put	600.41000	0.60041	650.88000	0.65088	600.410	10.83	0.14	0.00	935.00
R213	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 05/05/2022	Bond Future	10.54794	68.41014		10.58505	68.18839		13.62	0.00	0.00	0	15,309.00
R214	On 04/08/2022	Bond Future	10.70063	69.28732		10.73901	69.06314		13.18	0.00	0.00	0	1,337.00
R214	On 03/11/2022	Bond Future	10.83275	67.01842		10.87236	66.79147		13.38	0.00	0.00	0	0.00
R214	On 02/02/2023	Bond Future	10.94857	68.16037		10.98943	67.93025		12.93	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
Total for Derivatives :											217,905,278.10	2,349 788.000000000	
Grand Total:											217,905,278.10	2,349 788.000000000	