



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: 09/05/2022

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	817.64500	817.64500	821.19800	821.19800					0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future	829.45900	829.45900	833.08100	833.08100					0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	843.27200	843.27200	846.97800	846.97800					0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	858.02300	858.02300	861.81000	861.81000					0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future	926.51100	926.51100	932.41600	932.41600					0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	939.89800	939.89800	945.90900	945.90900					0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	955.55100	955.55100	961.68800	961.68800					0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	972.26600	972.26600	978.52800	978.52800					0.00	0.00	0	0.00
ALBI	On 04/08/2022	Index Future	827.29700	827.29700	832.15600	832.15600					0.00	16,545,940.00	2	128.00
ALBI	On 03/11/2022	Index Future	839.25100	839.25100	844.19800	844.19800					0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	853.22700	853.22700	858.28100	858.28100					0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	868.15200	868.15200	873.31000	873.31000					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	11.56500	75.78348		11.56500	75.78348			0.00	0.00	0	0.00
ES33	On 04/08/2022	Bond Future	12.04486	75.57001		11.94319	76.06420			0.00	0.00	0	350.00
ES33	On 03/11/2022	Bond Future	12.27199	72.88906		12.16584	73.39100			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.48343	74.12591		12.37247	74.63709			0.00	0.00	0	0.00
ES33	On 04/05/2023	Bond Future	12.68710	71.65693		12.57122	72.17764			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	11.95500	74.28632		11.95500	74.28632			0.00	0.00	0	0.00
ES42	On 04/08/2022	Bond Future	12.39277	73.97971		12.31174	74.43298			0.00	0.00	0	4,769.00
ES42	On 03/11/2022	Bond Future	12.59962	70.79773		12.51500	71.25809			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.78531	72.00144		12.69702	72.47033			0.00	0.00	0	0.00
ES42	On 04/05/2023	Bond Future	12.97195	69.02209		12.87977	69.49978			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 04/08/2022	GOVI	815.81500	815.81500		820.64100	820.64100			0.00	0.00	0	1,112.00
GOVI	On 03/11/2022	GOVI	827.60200	827.60200		832.51600	832.51600			0.00	0.00	0	0.00
GOVI	On 02/02/2023	GOVI	841.38400	841.38400		846.40300	846.40300			0.00	0.00	0	0.00
GOVI	On 04/05/2023	GOVI	856.10300	856.10300		861.22500	861.22500			0.00	0.00	0	0.00
I2025	On 05/05/2022	Bond Future	160.89736	160.89736		160.89736	160.89736			0.00	0.00	0	0.00
I2025	On 04/08/2022	Bond Future	161.04088	161.04088		161.06549	161.06549			0.00	0.00	0	7,305.00
I2025	On 03/11/2022	Bond Future	163.38673	163.38673		163.41284	163.41284			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	164.47455	164.47455		164.50246	164.50246			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	167.39450	167.39450		167.42394	167.42394			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	118.32344	118.32344		118.32344	118.32344			0.00	0.00	0	0.00
I2029	On 04/08/2022	Bond Future	118.79886	118.79886		119.23574	119.23574			0.00	0.00	0	3,915.00
I2029	On 03/11/2022	Bond Future	119.29030	119.29030		119.73426	119.73426			0.00	0.00	0	0.00
I2029	On 02/02/2023	Bond Future	121.30873	121.30873		121.76137	121.76137			0.00	0.00	0	0.00
I2029	On 04/05/2023	Bond Future	122.18508	122.18508		122.64631	122.64631			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

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 05/05/2022	Bond Future	114.65110	114.65110		114.65110	114.65110			0.00	0.00	0	0.00
I2033	On 04/08/2022	Bond Future	114.90205	114.90205		115.32089	115.32089			0.00	0.00	0	7,046.00
I2033	On 03/11/2022	Bond Future	115.25322	115.25322		115.67884	115.67884			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	117.20308	117.20308		117.63712	117.63712			0.00	0.00	0	0.00
I2033	On 04/05/2023	Bond Future	117.92153	117.92153		118.36374	118.36374			0.00	0.00	0	0.00
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	132.22620	132.22620		132.22620	132.22620			0.00	0.00	0	0.00
I2038	On 04/08/2022	Bond Future	129.75749	129.75749		130.40369	130.40369			0.00	0.00	0	6,836.00
I2038	On 03/11/2022	Bond Future	131.64807	131.64807		132.30437	132.30437			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future	131.98997	131.98997		132.65843	132.65843			0.00	0.00	0	0.00
I2038	On 04/05/2023	Bond Future	134.33430	134.33430		135.01564	135.01564			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	120.34227	120.34227		120.34227	120.34227			0.00	0.00	0	0.00
I2046	On 04/08/2022	Bond Future	119.24475	119.24475		119.32613	119.32613			0.00	0.00	0	15,959.00
I2046	On 03/11/2022	Bond Future	119.03508	119.03508		119.11839	119.11839			0.00	0.00	0	1,566.00
I2046	On 02/02/2023	Bond Future	121.05008	121.05008		121.13606	121.13606			0.00	0.00	0	0.00
I2046	On 04/05/2023	Bond Future	121.19369	121.19369		121.28160	121.28160			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	124.72859	124.72859		124.72859	124.72859			0.00	0.00	0	0.00
I2050	On 04/08/2022	Bond Future	121.82028	121.82028		121.96207	121.96207			0.00	0.00	0	11,161.00
I2050	On 03/11/2022	Bond Future	123.59480	123.59480		123.73970	123.73970			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future	123.59198	123.59198		123.74009	123.74009			0.00	0.00	0	0.00
I2050	On 04/05/2023	Bond Future	125.78703	125.78703		125.93867	125.93867			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
IGOV	On 04/08/2022	Index Future	320.65300	320.65300		321.36500	321.36500			0.00	0.00	0	482.00
IGOV	On 03/11/2022	Index Future	325.36400	325.36400		326.09300	326.09300			0.00	0.00	0	16.00
IGOV	On 02/02/2023	Index Future	330.85900	330.85900		331.60900	331.60900			0.00	0.00	0	0.00
IGOV	On 04/05/2023	Index Future	336.72200	336.72200		337.49100	337.49100			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future	4.48500	95.51500		4.47000	95.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.93500	95.06500		4.96500	95.03500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future	5.07000	94.93000		5.06500	94.93500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future	5.50000	94.50000		5.50500	94.49500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.62500	94.37500		5.61000	94.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future	6.05000	93.95000		6.04500	93.95500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	6.56000	93.44000		6.54000	93.46000			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.03500	92.96500		7.00000	93.00000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	7.54500	92.45500		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	7.78000	92.22000		7.75500	92.24500			0.00	0.00	0	75.00

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
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.86000	92.14000		7.84500	92.15500			0.00	0.00	0	172.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.08500	91.91500		8.00500	91.99500			0.00	0.00	0	0.00
R186	On 05/05/2022	Bond Future			8.26500	112.45327		8.26500	112.45327		5.17	0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future			8.84902	107.28234		8.71225	107.78816		5.40	0.00	107,282.34	1	78,042.00
R186	On 04/08/2022	Bond Future	6.96	Call	2.38000	0.00238		5.25000	0.00525	2.380	4.88	0.00	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	140.90000	0.14090		217.39000	0.21739	140.900	5.09	0.11	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	236.06000	0.23606		183.44000	0.18344	236.060	6.16	0.14	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			9.06974	108.82024		8.92238	109.33412		5.14	0.00	0.00	0	11,129.00
R186	On 02/02/2023	Bond Future			9.25153	105.34520		9.09204	105.86871		5.06	0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			9.43212	107.19812		9.25886	107.73153		4.84	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			330.60031	330.60031		330.60031	330.60031			0.00	0.00	0	0.00
R197	On 04/08/2022	Bond Future			326.51181	326.51181		326.58484	326.58484			0.00	0.00	0	395.00
R197	On 03/11/2022	Bond Future			331.26765	331.26765		331.34413	331.34413			0.00	0.00	0	0.00
R197	On 02/02/2023	Bond Future			328.17821	328.17821		328.25847	328.25847			0.00	0.00	0	0.00
R197	On 04/05/2023	Bond Future			334.00994	334.00994		334.09373	334.09373			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			252.83757	252.83757		252.83757	252.83757			0.00	0.00	0	0.00
R202	On 04/08/2022	Bond Future			249.31526	249.31526		250.69226	250.69226			0.00	0.00	0	6,519.00
R202	On 03/11/2022	Bond Future			252.94613	252.94613		254.34513	254.34513			0.00	0.00	0	0.00
R202	On 02/02/2023	Bond Future			252.60693	252.60693		254.03172	254.03172			0.00	0.00	0	0.00
R202	On 04/05/2023	Bond Future			257.09276	257.09276		258.54419	258.54419			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			5.41500	103.30290		5.41500	103.30290		0.96	0.00	0.00	0	0.00
R2023	On 04/08/2022	Bond Future			5.60220	104.58935		5.55972	104.61264		0.68	0.00	732,125.45	7	22,183.00
R2023	On 03/11/2022	Bond Future			5.43337	102.17157		5.35434	102.19595		0.37	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			9.89000	92.11817		9.89000	92.11817		8.23	0.00	0.00	0	0.00
R2030	On 04/08/2022	Bond Future			10.41158	87.89870		10.28815	88.48058		8.42	0.00	15,909,664.70	181	95,622.00
R2030	On 04/08/2022	Bond Future	8.30	Call	2.02000	0.00202		4.19000	0.00419	2.020	8.10	0.00	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	35.36000	0.03536		60.44000	0.06044	35.360	7.79	0.03	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	610.25000	0.61025		495.54000	0.49554	610.250	9.15	0.25	0.00	0	800.00
R2030	On 03/11/2022	Bond Future			10.61897	89.15981		10.48937	89.75073		8.08	0.00	0.00	0	18,731.00
R2030	On 02/02/2023	Bond Future			10.80477	86.64476		10.66833	87.24644		8.14	0.00	0.00	0	0.00

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R2030	On 02/02/2023	Bond Future	8.81	Call	143.98000	0.14398	189.16000	0.18916	143.980	7.55	0.06	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.66	Put	5,813.33000	5.81333	5,347.73000	5.34773	5,813.330	7.64	0.80	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.94	Put	4,816.61000	4.81661	4,397.00000	4.39700	4,816.610	7.81	0.73	0.00	0	102.00
R2030	On 04/05/2023	Bond Future			10.99138	88.17035	10.84772	88.78310		7.85	0.00	0.00	0	0.00
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			10.28000	88.46357	10.28000	88.46357		9.54	0.00	0.00	0	0.00
R2032	On 04/08/2022	Bond Future			10.76294	88.10487	10.64522	88.73289		9.26	0.00	881,048.70	10	70,258.00
R2032	On 04/08/2022	Bond Future	8.97	Call	3.17000	0.00317	6.63000	0.00663	3.170	8.17	0.00	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.40	Call	20.71000	0.02071	37.84000	0.03784	20.710	7.98	0.02	0.00	0	1,300.00
R2032	On 04/08/2022	Bond Future	9.72	Call	89.55000	0.08955	143.68000	0.14368	89.550	8.25	0.06	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	10.10	Call	361.65000	0.36165	508.60000	0.50860	361.650	8.79	0.18	0.00	0	1,300.00
R2032	On 04/08/2022	Bond Future	11.00	Put	1,133.06000	1.13306	941.21000	0.94121	1,133.060	9.88	0.37	0.00	0	7,500.00
R2032	On 04/08/2022	Bond Future	11.60	Put	420.34000	0.42034	343.82000	0.34382	420.340	10.83	0.17	0.00	0	800.00
R2032	On 03/11/2022	Bond Future			10.95961	85.21717	10.83658	85.85484		9.32	0.00	2,556,515.10	30	87,927.00
R2032	On 03/11/2022	Bond Future	9.31	Call	85.11000	0.08511	121.32000	0.12132	85.110	8.33	0.04	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	96.66000	0.09666	136.86000	0.13686	96.660	8.32	0.05	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	9.46	Call	123.80000	0.12380	172.97000	0.17297	123.800	8.31	0.06	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	9.92	Call	376.15000	0.37615	491.54000	0.49154	376.150	8.48	0.15	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	10.11	Put	5,118.17000	5.11817	4,636.61000	4.63661	5,118.170	8.71	0.79	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	4,906.64000	4.90664	4,436.53000	4.43653	4,906.640	8.76	0.78	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.21	Call	714.17000	0.71417	893.44000	0.89344	714.170	8.82	0.24	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	10.49	Put	3,645.50000	3.64550	3,254.93000	3.25493	3,645.500	9.11	0.66	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	3,406.89000	3.40689	3,033.50000	3.03350	3,406.890	9.17	0.64	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.67	Call	1,542.36000	1.54236	1,833.63000	1.83363	1,542.360	9.26	0.41	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	11.55	Put	1,193.44000	1.19344	1,031.86000	1.03186	1,193.440	10.26	0.30	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	12.30	Put	528.84000	0.52884	453.78000	0.45378	528.840	11.33	0.15	0.00	0	750.00
R2032	On 02/02/2023	Bond Future			11.13320	86.64357	11.00453	87.29271		8.95	0.00	0.00	0	0.00
R2032	On 02/02/2023	Bond Future	9.31	Call	163.09000	0.16309	214.31000	0.21431	163.090	8.06	0.06	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	224.53000	0.22453	290.70000	0.29070	224.530	8.08	0.08	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	9.92	Call	502.30000	0.50230	625.69000	0.62569	502.300	8.13	0.16	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	5,839.18000	5.83918	5,355.58000	5.35558	5,839.180	8.28	0.78	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.22	Call	839.55000	0.83955	1,016.71000	1.01671	839.550	8.33	0.24	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.50	Put	4,542.37000	4.54237	4,127.01000	4.12701	4,542.370	8.58	0.68	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	1,605.28000	1.60528	1,874.16000	1.87416	1,605.280	8.72	0.37	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	11.84	Put	1,442.65000	1.44265	1,271.68000	1.27168	1,442.650	9.77	0.30	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	666.22000	0.66622	583.57000	0.58357	666.220	10.91	0.15	0.00	0	750.00
R2032	On 04/05/2023	Bond Future			11.30268	84.01042	11.16808	84.67148		9.04	0.00	0.00	0	0.00
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			10.64000	89.49427	10.64000	89.49427		10.77	0.00	0.00	0	0.00
R2035	On 04/08/2022	Bond Future			11.07073	89.21127	10.97919	89.76127		10.39	0.00	0.00	0	131,665.00
R2035	On 04/08/2022	Bond Future	9.53	Call	11.37000	0.01137	19.51000	0.01951	11.370	9.05	0.01	0.00	0	400.00

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
R2035	On 04/08/2022	Bond Future	9.84	Call	40.24000	0.04024		63.74000	0.06374	40.240	8.89	0.03	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	10.53	Call	546.86000	0.54686		707.37000	0.70737	546.860	9.73	0.23	0.00	0	400.00	
R2035	On 04/08/2022	Bond Future	10.64	Put	3,370.67000	3.37067		3,014.75000	3.01475	3,370.670	9.92	0.72	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	11.13	Put	1,657.33000	1.65733		1,448.58000	1.44858	1,657.330	10.55	0.46	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	12.18	Put	281.90000	0.28190		243.24000	0.24324	281.900	12.32	0.11	0.00	0	400.00	
R2035	On 03/11/2022	Bond Future			11.25600	86.00484		11.16062	86.56334		10.50	0.00	0.00	0	130.00	
R2035	On 03/11/2022	Bond Future	9.82	Call	157.06000	0.15706		204.80000	0.20480	157.060	9.26	0.07	0.00	0	582.00	
R2035	On 03/11/2022	Bond Future	10.30	Call	468.74000	0.46874		579.93000	0.57993	468.740	9.29	0.16	0.00	0	1,000.00	
R2035	On 03/11/2022	Bond Future	10.57	Put	4,996.79000	4.99679		4,605.97000	4.60597	4,996.790	9.69	0.75	0.00	0	582.00	
R2035	On 03/11/2022	Bond Future	10.99	Put	3,341.54000	3.34154		3,044.77000	3.04477	3,341.540	10.25	0.59	0.00	0	582.00	
R2035	On 03/11/2022	Bond Future	11.05	Call	1,927.18000	1.92718		2,202.01000	2.20201	1,927.180	10.31	0.44	0.00	0	1,000.00	
R2035	On 03/11/2022	Bond Future	12.68	Put	524.29000	0.52429		467.32000	0.46732	524.290	12.62	0.13	0.00	0	1,000.00	
R2035	On 02/02/2023	Bond Future			11.42374	87.44353		11.32423	88.01217		10.11	0.00	0.00	0	0.00	
R2035	On 02/02/2023	Bond Future	9.81	Call	272.99000	0.27299		334.69000	0.33469	272.990	9.07	0.09	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	10.30	Call	666.61000	0.66661		788.36000	0.78836	666.610	9.20	0.18	0.00	0	1,000.00	
R2035	On 02/02/2023	Bond Future	10.66	Put	5,732.48000	5.73248		5,347.62000	5.34762	5,732.480	9.59	0.72	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	11.05	Call	2,058.51000	2.05851		2,313.04000	2.31304	2,058.510	9.96	0.40	0.00	0	1,000.00	
R2035	On 02/02/2023	Bond Future	11.06	Put	4,188.05000	4.18805		3,875.73000	3.87573	4,188.050	9.97	0.59	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	13.22	Put	682.77000	0.68277		620.14000	0.62014	682.770	12.64	0.14	0.00	0	1,000.00	
R2035	On 04/05/2023	Bond Future			11.57909	84.48604		11.47543	85.06524		10.23	0.00	0.00	0	0.00	
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			10.79000	85.58893		10.79000	85.58893		11.43	0.00	0.00	0	0.00	
R2037	On 04/08/2022	Bond Future			11.20353	81.07596		11.12244	81.56935		11.63	0.00	162,151.92	2	131,252.00	
R2037	On 04/08/2022	Bond Future	10.10	Call	68.73000	0.06873		101.12000	0.10112	68.730	9.93	0.04	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	10.90	Put	2,862.54000	2.86254		2,579.66000	2.57966	2,862.540	11.10	0.65	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	11.21	Call	1,846.97000	1.84697		2,142.56000	2.14256	1,846.970	11.58	0.51	0.00	0	1,050.00	
R2037	On 04/08/2022	Bond Future	11.42	Put	1,281.39000	1.28139		1,133.58000	1.13358	1,281.390	11.86	0.38	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	11.95	Put	519.77000	0.51977		457.31000	0.45731	519.770	12.87	0.18	0.00	0	1,050.00	
R2037	On 03/11/2022	Bond Future			11.37551	82.23956		11.29119	82.74065		11.19	0.00	0.00	0	0.00	
R2037	On 02/02/2023	Bond Future			11.53072	79.35904		11.44293	79.86928		11.38	0.00	0.00	0	0.00	
R2037	On 04/05/2023	Bond Future			11.68305	80.75758		11.59172	81.27733		10.96	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	
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			10.89000	87.72544		10.89000	87.72544		12.02	0.00	0.00	0	0.00	
R2040	On 04/08/2022	Bond Future			11.29732	82.88378		11.21617	83.41486		12.24	0.00	0.00	0	119,538.00	
R2040	On 04/08/2022	Bond Future	9.70	Call	9.49000	0.00949		15.81000	0.01581	9.490	10.70	0.01	0.00	0	460.00	
R2040	On 04/08/2022	Bond Future	10.70	Call	500.89000	0.50089		641.08000	0.64108	500.890	11.28	0.20	0.00	0	460.00	
R2040	On 04/08/2022	Bond Future	12.24	Put	422.52000	0.42252		373.50000	0.37350	422.520	14.20	0.14	0.00	0	460.00	
R2040	On 03/11/2022	Bond Future			11.46356	84.07339		11.37921	84.61270		11.78	0.00	0.00	0	30.00	
R2040	On 02/02/2023	Bond Future			11.61372	80.97342		11.52595	81.52253		12.01	0.00	0.00	0	0.00	
R2040	On 04/05/2023	Bond Future			11.76063	82.40077		11.66938	82.96008		11.58	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 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	10.91000	84.53500		10.91000	84.53500		12.67	0.00	0.00	0	0.00
R2044	On 04/08/2022	Bond Future	11.31269	79.71105		11.22625	80.28740		12.91	0.00	0.00	0	69,313.00
R2044	On 03/11/2022	Bond Future	11.47005	80.85515		11.38025	81.44035		12.42	0.00	0.00	0	0.00
R2044	On 02/02/2023	Bond Future	11.61191	77.82653		11.51853	78.42232		12.68	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future	11.75027	79.19850		11.65327	79.80527		12.23	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	10.83500	83.68143		10.83500	83.68143		13.12	0.00	0.00	0	0.00
R2048	On 04/08/2022	Bond Future	11.23457	83.10174		11.14804	83.69722		12.68	0.00	0.00	0	188,741.00
R2048	On 04/08/2022	Bond Future	10.20	Call	87.33000	0.08733	130.59000	0.13059	87.330	10.75	0.05	0.00	1,700.00
R2048	On 04/08/2022	Bond Future	10.90	Call	1,029.25000	1.02925	1,270.67000	1.27067	1,029.250	12.10	0.33	0.00	1,700.00
R2048	On 04/08/2022	Bond Future	11.00	Put	2,932.34000	2.93234	2,613.29000	2.61329	2,932.340	12.31	0.62	0.00	50.00
R2048	On 03/11/2022	Bond Future	11.38917	79.87096		11.29920	80.47563		12.87	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future	11.52840	81.20727		11.43481	81.82287		12.44	0.00	0.00	0	0.00
R2048	On 04/05/2023	Bond Future	11.65599	78.20391		11.55885	78.83074		12.68	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	10.61500	69.32318		10.61500	69.32318		12.07	0.00	0.00	0	0.00
R209	On 04/08/2022	Bond Future	11.03384	68.90076		10.93209	69.43735		11.69	0.00	22,599,449.28	328	13,894.00
R209	On 03/11/2022	Bond Future	11.19690	66.74395		11.09132	67.28873		11.78	0.00	0.00	0	4,135.00
R209	On 03/11/2022	Bond Future	9.25	Call	32.00000	0.03200	45.98000	0.04598	32.000	10.42	0.02	0.00	9,500.00
R209	On 03/11/2022	Bond Future	10.00	Put	6,793.20000	6.79320	6,318.94000	6.31894	6,793.200	10.34	0.90	0.00	9,500.00
R209	On 03/11/2022	Bond Future	11.00	Put	2,754.56000	2.75456	2,480.31000	2.48031	2,754.560	11.78	0.56	0.00	9,500.00
R209	On 02/02/2023	Bond Future	11.34006	67.86098		11.23049	68.41551		11.39	0.00	0.00	0	0.00
R209	On 04/05/2023	Bond Future	11.47815	65.90507		11.36447	66.46973		11.50	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
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	220.53242	220.53242		220.53242	220.53242			0.00	0.00	0	0.00
R210	On 04/08/2022	Bond Future	222.20646	222.20646		223.50416	223.50416			0.00	0.00	0	1,025.00
R210	On 03/11/2022	Bond Future	222.49208	222.49208		223.81013	223.81013			0.00	0.00	0	0.00
R210	On 02/02/2023	Bond Future	226.25766	226.25766		227.60005	227.60005			0.00	0.00	0	0.00
R210	On 04/05/2023	Bond Future	227.23327	227.23327		228.60054	228.60054			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	10.14000	83.32233		10.14000	83.32233		9.27	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
R213	On 04/08/2022	Bond Future	10.62438	83.04537		10.51181	83.58670		9.03	0.00	0.00	0	26,734.00
R213	On 03/11/2022	Bond Future	10.82389	80.69797		10.70615	81.24768		9.06	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	9.13	Call	89.13000	0.08913	123.04000	0.12304	89.130	8.32	0.05	0.00	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	102.60000	0.10260	140.66000	0.14066	102.600	8.31	0.05	0.00	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	5,158.96000	5.15896	4,721.89000	4.72189	5,158.960	8.30	0.83	0.00	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	4,602.97000	4.60297	4,191.50000	4.19150	4,602.970	8.43	0.79	0.00	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	3,839.76000	3.83976	3,469.99000	3.46999	3,839.760	8.63	0.72	0.00	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	3,252.56000	3.25256	2,920.14000	2.92014	3,252.560	8.78	0.65	0.00	200.00
R213	On 02/02/2023	Bond Future	11.00380	82.04715		10.88042	82.60681		8.65	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	164.46000	0.16446	211.63000	0.21163	164.460	7.91	0.07	0.00	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	5,375.64000	5.37564	4,960.66000	4.96066	5,375.640	8.14	0.77	0.00	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	4,209.80000	4.20980	3,851.41000	3.85141	4,209.800	8.39	0.68	0.00	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	1,316.28000	1.31628	1,531.32000	1.53132	1,316.280	8.45	0.34	0.00	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	913.17000	0.91317	810.25000	0.81025	913.170	10.16	0.21	0.00	912.00
R213	On 04/05/2023	Bond Future	11.17184	79.94340		11.04267	80.51342		8.76	0.00	0.00	0	0.00
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	10.88500	66.43706		10.88500	66.43706		13.14	0.00	0.00	0	0.00
R214	On 04/08/2022	Bond Future	11.27643	66.04375		11.19531	66.48556		12.72	0.00	0.00	0	15,134.00
R214	On 03/11/2022	Bond Future	11.43297	63.70553		11.34882	64.15412		12.90	0.00	0.00	0	0.00
R214	On 02/02/2023	Bond Future	11.57402	64.77112		11.48666	65.22784		12.48	0.00	0.00	0	0.00
R214	On 04/05/2023	Bond Future	11.70360	62.61782		11.61307	63.08299		12.68	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 :											59,494,177.49	561	379.000000000
Grand Total:											59,494,177.49	561	379.000000000