



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: 07/06/2022

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 04/08/2022	Index Future	826.03300	826.03300	826.03300	828.52500	828.52500				0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future	837.82000	837.82000	837.82000	840.35300	840.35300				0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	851.52200	851.52200	851.52200	854.10400	854.10400				0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	866.69700	866.69700	866.69700	869.33200	869.33200				0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future	950.09300	950.09300	950.09300	954.38400	954.38400				0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	963.65000	963.65000	963.65000	968.00800	968.00800				0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	979.41100	979.41100	979.41100	983.84900	983.84900				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	996.86500	996.86500	996.86500	1,001.39000	1,001.39000				0.00	0.00	0	0.00
ALBI	On 04/08/2022	Index Future	842.34900	842.34900	842.34900	846.50700	846.50700				0.00	0.00	0	136.00
ALBI	On 03/11/2022	Index Future	854.36800	854.36800	854.36800	858.59100	858.59100				0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	868.34100	868.34100	868.34100	872.64100	872.64100				0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	883.81600	883.81600	883.81600	888.20000	888.20000				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 04/08/2022	Bond Future	11.91543	76.19994		11.83566	76.59194			0.00	0.00	0	350.00
ES33	On 03/11/2022	Bond Future	12.13997	73.51407		12.05669	73.91220			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.35059	74.73848		12.26352	75.14393			0.00	0.00	0	0.00
ES33	On 04/05/2023	Bond Future	12.54312	72.30470		12.45218	72.71805			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 04/08/2022	Bond Future	12.30155	74.49032		12.22157	74.94302			0.00	0.00	0	4,769.00
ES42	On 03/11/2022	Bond Future	12.50695	71.30215		12.42346	71.76177			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.69300	72.49180		12.60590	72.95979			0.00	0.00	0	0.00
ES42	On 04/05/2023	Bond Future	12.87105	69.54526		12.78016	70.02223			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	831.40800	831.40800		835.52500	835.52500			0.00	0.00	0	1,111.00
GOVI	On 03/11/2022	GOVI	843.27100	843.27100		847.45200	847.45200			0.00	0.00	0	0.00
GOVI	On 02/02/2023	GOVI	857.06300	857.06300		861.32000	861.32000			0.00	0.00	0	0.00
GOVI	On 04/05/2023	GOVI	872.33700	872.33700		876.67600	876.67600			0.00	0.00	0	0.00
I2025	On 04/08/2022	Bond Future	162.60992	162.60992		162.61229	162.61229			0.00	0.00	0	7,305.00
I2025	On 03/11/2022	Bond Future	164.94847	164.94847		164.95196	164.95196			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	166.00746	166.00746		166.01257	166.01257			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	169.00998	169.00998		169.01642	169.01642			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 04/08/2022	Bond Future	121.55947	121.55947		122.21663	122.21663			0.00	0.00	0	3,894.00
I2029	On 03/11/2022	Bond Future	122.06281	122.06281		122.73020	122.73020			0.00	0.00	0	0.00
I2029	On 02/02/2023	Bond Future	124.09160	124.09160		124.77116	124.77116			0.00	0.00	0	0.00
I2029	On 04/05/2023	Bond Future	125.05221	125.05221		125.74512	125.74512			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 04/08/2022	Bond Future	115.89725	115.89725		116.13664	116.13664			0.00	0.00	0	7,046.00
I2033	On 03/11/2022	Bond Future	116.23591	116.23591		116.47950	116.47950			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	118.16759	118.16759		118.41627	118.41627			0.00	0.00	0	0.00
I2033	On 04/05/2023	Bond Future	118.93664	118.93664		119.19088	119.19088			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 04/08/2022	Bond Future	131.86834	131.86834		132.84271	132.84271			0.00	0.00	0	4,102.00
I2038	On 03/11/2022	Bond Future	133.76484	133.76484		134.75424	134.75424			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future	134.09582	134.09582		135.10287	135.10287			0.00	0.00	0	0.00
I2038	On 04/05/2023	Bond Future	136.52225	136.52225		137.54853	137.54853			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 04/08/2022	Bond Future	122.17999	122.17999		122.55599	122.55599			0.00	0.00	0	16,569.00
I2046	On 03/11/2022	Bond Future	121.98113	121.98113		122.36342	122.36342			0.00	0.00	0	1,566.00
I2046	On 02/02/2023	Bond Future	124.00928	124.00928		124.39898	124.39898			0.00	0.00	0	0.00
I2046	On 04/05/2023	Bond Future	124.23652	124.23652		124.63429	124.63429			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 04/08/2022	Bond Future	124.41754	124.41754		124.61632	124.61632			0.00	0.00	0	11,293.00
I2050	On 03/11/2022	Bond Future	126.20673	126.20673		126.40913	126.40913			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future	126.20260	126.20260		126.40966	126.40966			0.00	0.00	0	0.00
I2050	On 04/05/2023	Bond Future	128.48597	128.48597		128.69773	128.69773			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	325.42100	325.42100		326.12100	326.12100			0.00	0.00	0	759.00
IGOV	On 03/11/2022	Index Future	330.14400	330.14400		330.85600	330.85600			0.00	0.00	0	16.00
IGOV	On 02/02/2023	Index Future	335.62200	335.62200		336.34900	336.34900			0.00	0.00	0	0.00
IGOV	On 04/05/2023	Index Future	341.68000	341.68000		342.42200	342.42200			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.92500	95.07500		4.92500	95.07500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future	5.03500	94.96500		5.01500	94.98500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future	5.43000	94.57000		5.42000	94.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.54500	94.45500		5.53500	94.46500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future	5.94000	94.06000		5.89000	94.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.03000	93.97000		5.99000	94.01000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	6.41000	93.59000		6.35000	93.65000			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	6.90500	93.09500		6.80500	93.19500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	7.35000	92.65000		7.19000	92.81000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	7.57000	92.43000		7.38500	92.61500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	7.75500	92.24500		7.56500	92.43500			0.00	0.00	0	172.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	7.85500	92.14500		7.66500	92.33500			0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future	8.53461	108.44965		8.44271	108.79388		4.93	0.00	325,348.95	3	81,009.00
R186	On 04/08/2022	Bond Future	6.96	Call	3.05000	0.00305	5.32000	0.00532	3.050	5.21	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	166.45000	0.16645	231.53000	0.23153	166.450	4.84	0.15	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	54.26000	0.05426	42.02000	0.04202	54.260	6.43	0.05	0	3,600.00
R186	On 03/11/2022	Bond Future	8.73756	109.98309		8.63853	110.33288		4.73	0.00	0.00	0	11,129.00

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 03/11/2022	Bond Future	8.23	Call	599.41000	0.59941		713.53000	0.71353	599.410	4.63	0.30	0.00	0	4,310.00
R186	On 03/11/2022	Bond Future	8.91	Put	1,121.55000	1.12155		984.05000	0.98405	1,121.550	5.02	0.43	0.00	0	4,310.00
R186	On 02/02/2023	Bond Future			8.90317	106.49293		8.79591	106.84951		4.78	0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			9.04306	108.40074		8.92646	108.76457		4.67	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 04/08/2022	Bond Future			329.25573	329.25573		329.14024	329.14024			0.00	0.00	0	870.00
R197	On 03/11/2022	Bond Future			333.98984	333.98984		333.87474	333.87474			0.00	0.00	0	0.00
R197	On 02/02/2023	Bond Future			330.81277	330.81277		330.69906	330.69906			0.00	0.00	0	0.00
R197	On 04/05/2023	Bond Future			336.80071	336.80071		336.68747	336.68747			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 04/08/2022	Bond Future			252.44084	252.44084		252.36861	252.36861			0.00	2,776,849.24	11	6,586.00
R202	On 03/11/2022	Bond Future			256.07056	256.07056		255.99876	255.99876			0.00	0.00	0	0.00
R202	On 02/02/2023	Bond Future			255.68969	255.68969		255.61925	255.61925			0.00	0.00	0	0.00
R202	On 04/05/2023	Bond Future			260.31514	260.31514		260.24509	260.24509			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 04/08/2022	Bond Future			5.59542	104.59307		5.59646	104.59250		0.57	0.00	0.00	0	22,183.00
R2023	On 03/11/2022	Bond Future			5.48463	102.15577		5.48437	102.15585		0.33	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 04/08/2022	Bond Future			10.09586	89.39695		10.01558	89.78311		8.14	0.00	617,911,718.40	6,912	99,182.00
R2030	On 04/08/2022	Bond Future	8.30	Call	0.49000	0.00049		0.91000	0.00091	0.490	7.61	0.00	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	34.90000	0.03490		52.07000	0.05207	34.900	7.65	0.03	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	182.50000	0.18250		148.68000	0.14868	182.500	9.47	0.11	0.00	0	800.00
R2030	On 03/11/2022	Bond Future			10.29167	90.66201		10.20738	91.05420		7.87	0.00	0.00	0	18,740.00
R2030	On 03/11/2022	Bond Future	9.70	Call	741.28000	0.74128		860.79000	0.86079	741.280	7.70	0.28	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	10.20	Call	1,646.90000	1.64690		1,845.46000	1.84546	1,646.900	8.00	0.47	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	11.57	Put	386.13000	0.38613		339.67000	0.33967	386.130	9.47	0.14	0.00	0	500.00
R2030	On 02/02/2023	Bond Future			10.46707	88.14369		10.37830	88.54316		7.84	0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future	8.81	Call	181.39000	0.18139		216.98000	0.21698	181.390	7.29	0.08	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	302.91000	0.30291		356.64000	0.35664	302.910	7.32	0.12	0.00	0	400.00
R2030	On 02/02/2023	Bond Future	9.66	Put	4,562.08000	4.56208		4,276.28000	4.27628	4,562.080	7.65	0.74	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	1,080.59000	1.08059		1,215.03000	1.21503	1,080.590	7.75	0.31	0.00	0	400.00
R2030	On 02/02/2023	Bond Future	9.94	Put	3,659.80000	3.65980		3,408.63000	3.40863	3,659.800	7.81	0.65	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	1,259.23000	1.25923		1,148.00000	1.14800	1,259.230	8.89	0.30	0.00	0	400.00
R2030	On 04/05/2023	Bond Future			10.62942	89.72480		10.53592	90.13210		7.59	0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future	9.03	Call	365.21000	0.36521		421.69000	0.42169	365.210	6.99	0.13	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
R2030	On 04/05/2023	Bond Future	9.58	Call	834.81000	0.83481		939.19000	0.93919	834.810	7.21	0.24	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	9.78	Call	1,090.54000	1.09054		1,215.96000	1.21596	1,090.540	7.33	0.29	0.00	0	400.00	
R2030	On 04/05/2023	Bond Future	10.00	Call	1,423.47000	1.42347		1,573.01000	1.57301	1,423.470	7.46	0.35	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	11.34	Put	1,579.99000	1.57999		1,457.09000	1.45709	1,579.990	8.47	0.32	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,289.01000	1.28901		1,186.32000	1.18632	1,289.010	8.75	0.27	0.00	0	400.00	
R2030	On 04/05/2023	Bond Future	12.04	Put	952.32000	0.95232		874.34000	0.87434	952.320	9.17	0.21	0.00	0	1,080.00	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R2032	On 04/08/2022	Bond Future			10.55460	89.22055		10.47444	89.65501		9.06	0.00	23,108,122.45	259	79,271.00	
R2032	On 04/08/2022	Bond Future	8.97	Call	0.87000	0.00087		1.65000	0.00165	0.870	7.97	0.00	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	9.72	Call	85.34000	0.08534		122.49000	0.12249	85.340	8.41	0.07	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	9.80	Call	124.60000	0.12460		174.20000	0.17420	124.600	8.51	0.09	0.00	0	900.00	
R2032	On 04/08/2022	Bond Future	10.50	Call	1,181.94000	1.18194		1,409.69000	1.40969	1,181.940	9.32	0.47	0.00	0	900.00	
R2032	On 04/08/2022	Bond Future	10.70	Put	1,003.54000	1.00354		850.44000	0.85044	1,003.540	9.62	0.40	0.00	0	7,500.00	
R2032	On 04/08/2022	Bond Future	11.00	Put	535.27000	0.53527		445.32000	0.44532	535.270	10.10	0.25	0.00	0	7,500.00	
R2032	On 04/08/2022	Bond Future	11.60	Put	124.53000	0.12453		100.54000	0.10054	124.530	10.86	0.07	0.00	0	800.00	
R2032	On 03/11/2022	Bond Future			10.74528	86.33220		10.66151	86.77333		9.12	0.00	0.00	0	87,931.00	
R2032	On 03/11/2022	Bond Future	9.31	Call	82.04000	0.08204		106.04000	0.10604	82.040	8.08	0.05	0.00	0	180.00	
R2032	On 03/11/2022	Bond Future	9.36	Call	94.24000	0.09424		121.21000	0.12121	94.240	8.07	0.05	0.00	0	454.00	
R2032	On 03/11/2022	Bond Future	9.46	Call	123.51000	0.12351		157.30000	0.15730	123.510	8.05	0.07	0.00	0	500.00	
R2032	On 03/11/2022	Bond Future	9.92	Call	461.86000	0.46186		553.32000	0.55332	461.860	8.54	0.18	0.00	0	750.00	
R2032	On 03/11/2022	Bond Future	10.11	Put	4,132.25000	4.13225		3,814.56000	3.81456	4,132.250	8.76	0.75	0.00	0	454.00	
R2032	On 03/11/2022	Bond Future	10.16	Put	3,933.45000	3.93345		3,624.65000	3.62465	3,933.450	8.81	0.73	0.00	0	180.00	
R2032	On 03/11/2022	Bond Future	10.21	Call	869.42000	0.86942		1,010.81000	1.01081	869.420	8.87	0.29	0.00	0	500.00	
R2032	On 03/11/2022	Bond Future	10.49	Put	2,769.17000	2.76917		2,521.30000	2.52130	2,769.170	9.11	0.59	0.00	0	454.00	
R2032	On 03/11/2022	Bond Future	10.56	Put	2,557.09000	2.55709		2,322.29000	2.32229	2,557.090	9.17	0.56	0.00	0	180.00	
R2032	On 03/11/2022	Bond Future	10.67	Call	1,852.25000	1.85225		2,078.87000	2.07887	1,852.250	9.27	0.48	0.00	0	750.00	
R2032	On 03/11/2022	Bond Future	11.55	Put	766.47000	0.76647		678.29000	0.67829	766.470	10.44	0.22	0.00	0	500.00	
R2032	On 03/11/2022	Bond Future	12.30	Put	294.00000	0.29400		257.52000	0.25752	294.000	11.47	0.10	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future			10.91466	87.75006		10.82702	88.19924		8.76	0.00	0.00	0	0.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	181.00000	0.18100		218.59000	0.21859	181.000	7.92	0.07	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	9.47	Call	251.09000	0.25109		300.17000	0.30017	251.090	7.92	0.10	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	9.92	Call	646.73000	0.64673		745.99000	0.74599	646.730	8.31	0.20	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	4,948.85000	4.94885		4,631.82000	4.63182	4,948.850	8.51	0.73	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.22	Call	1,071.97000	1.07197		1,212.75000	1.21275	1,071.970	8.57	0.29	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	3,738.39000	3.73839		3,471.11000	3.47111	3,738.390	8.76	0.62	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.67	Call	1,957.67000	1.95767		2,164.86000	2.16486	1,957.670	8.88	0.44	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	11.84	Put	1,112.18000	1.11218		1,010.24000	1.01024	1,112.180	10.22	0.25	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	12.75	Put	447.38000	0.44738		402.09000	0.40209	447.380	11.06	0.11	0.00	0	750.00	
R2032	On 04/05/2023	Bond Future			11.06853	85.16488		10.97683	85.62277		8.88	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 04/08/2022	Bond Future			10.87703	90.38108		10.80717	90.80862		10.18	0.00	0.00	0	128,822.00	

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	9.53	Call	4.41000	0.00441		7.26000	0.00726	4.410	8.86	0.00	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	27.22000	0.02722		40.75000	0.04075	27.220	8.87	0.02	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	613.98000	0.61398		754.59000	0.75459	613.980	9.92	0.28	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	2,302.67000	2.30267	2,047.00000	2.04700	2,302.670	10.05	0.65	0.00	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	884.43000	0.88443	760.20000	0.76020	884.430	10.71	0.34	0.00	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	69.10000	0.06910	57.12000	0.05712	69.100	12.34	0.04	0.00	0.00	0	400.00
R2035	On 03/11/2022	Bond Future			11.05727	87.17448	10.98449	87.60862			10.31	0.00	0.00	0	3,020.00
R2035	On 03/11/2022	Bond Future	9.82	Call	159.42000	0.15942	196.28000	0.19628	159.420	9.06	0.07	0.00	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.30	Call	631.39000	0.63139	733.57000	0.73357	631.390	9.79	0.21	0.00	0.00	0	1,000.00
R2035	On 03/11/2022	Bond Future	10.57	Put	4,070.34000	4.07034	3,785.38000	3.78538	4,070.340	10.12	0.69	0.00	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	2,557.19000	2.55719	2,348.46000	2.34846	2,557.190	10.56	0.51	0.00	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	11.05	Call	2,343.03000	2.34303	2,578.96000	2.57896	2,343.030	10.64	0.51	0.00	0.00	0	1,000.00
R2035	On 03/11/2022	Bond Future	12.68	Put	334.04000	0.33404	299.30000	0.29930	334.040	13.23	0.09	0.00	0.00	0	1,000.00
R2035	On 02/02/2023	Bond Future			11.22147	88.60519	11.14553	89.04725			9.94	0.00	0.00	0	0.00
R2035	On 02/02/2023	Bond Future	9.81	Call	297.60000	0.29760	347.68000	0.34768	297.600	8.89	0.10	0.00	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	348.89000	0.34889	405.78000	0.40578	348.890	8.89	0.12	0.00	0.00	0	400.00
R2035	On 02/02/2023	Bond Future	10.30	Call	801.32000	0.80132	906.51000	0.90651	801.320	9.25	0.22	0.00	0.00	0	1,000.00
R2035	On 02/02/2023	Bond Future	10.64	Call	1,412.21000	1.41221	1,566.50000	1.56650	1,412.210	9.63	0.33	0.00	0.00	0	400.00
R2035	On 02/02/2023	Bond Future	10.66	Put	4,801.50000	4.80150	4,516.70000	4.51670	4,801.500	9.65	0.67	0.00	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	2,402.92000	2.40292	2,617.98000	2.61798	2,402.920	9.98	0.46	0.00	0.00	0	1,000.00
R2035	On 02/02/2023	Bond Future	11.06	Put	3,374.45000	3.37445	3,148.92000	3.14892	3,374.450	9.99	0.54	0.00	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	1,433.96000	1.43396	1,320.68000	1.32068	1,433.960	11.10	0.28	0.00	0.00	0	400.00
R2035	On 02/02/2023	Bond Future	13.22	Put	436.06000	0.43606	397.63000	0.39763	436.060	12.58	0.10	0.00	0.00	0	1,000.00
R2035	On 04/05/2023	Bond Future			11.36362	85.69645	11.28452	86.14708			10.11	0.00	0.00	0	0.00
R2035	On 04/05/2023	Bond Future	9.85	Call	480.82000	0.48082	545.67000	0.54567	480.820	9.26	0.13	0.00	0.00	0	400.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,506.67000	1.50667	1,654.48000	1.65448	1,506.670	9.81	0.31	0.00	0.00	0	400.00
R2035	On 04/05/2023	Bond Future	12.46	Put	1,462.11000	1.46211	1,360.02000	1.36002	1,462.110	11.74	0.24	0.00	0.00	0	400.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2037	On 04/08/2022	Bond Future			11.09232	81.75375	11.01224	82.24704			11.40	0.00	48,234,712.50	590	135,028.00
R2037	On 04/08/2022	Bond Future	10.10	Call	45.03000	0.04503	67.89000	0.06789	45.030	10.33	0.03	0.00	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	2,190.14000	2.19014	1,912.56000	1.91256	2,190.140	11.61	0.61	0.00	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.21	Call	1,957.36000	1.95736	2,269.06000	2.26906	1,957.360	12.15	0.58	0.00	0.00	0	1,050.00
R2037	On 04/08/2022	Bond Future	11.42	Put	817.80000	0.81780	689.42000	0.68942	817.800	12.59	0.30	0.00	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.95	Put	252.73000	0.25273	207.63000	0.20763	252.730	13.53	0.11	0.00	0.00	0	1,050.00
R2037	On 03/11/2022	Bond Future			11.26273	82.91082	11.17949	83.41162			11.00	0.00	165,821,640.00	2,000	2,000.00
R2037	On 02/02/2023	Bond Future			11.41793	80.01547	11.33128	80.52523			11.19	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future			11.56120	81.45214	11.47108	81.97167			10.86	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 04/08/2022	Bond Future			11.20359	83.49767	11.12346	84.02818			12.11	0.00	0.00	0	120,043.00
R2040	On 04/08/2022	Bond Future	9.70	Call	1.93000	0.00193	3.52000	0.00352	1.930	10.57	0.00	0.00	0.00	0	460.00

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 04/08/2022	Bond Future	10.70	Call	422.56000	0.42256		549.46000	0.54946	422.560	11.64	0.20	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	12.24	Put	173.60000	0.17360		141.36000	0.14136	173.600	14.43	0.08	0.00	0	460.00
R2040	On 03/11/2022	Bond Future			11.36883	84.67946		11.28556	85.21806		11.68	0.00	0.00	0	3,965.00
R2040	On 03/11/2022	Bond Future	10.70	Call	809.00000	0.80900		952.85000	0.95285	809.000	10.92	0.24	0.00	0	1,100.00
R2040	On 03/11/2022	Bond Future	11.20	Call	2,013.16000	2.01316		2,270.83000	2.27083	2,013.160	11.62	0.45	0.00	0	1,100.00
R2040	On 03/11/2022	Bond Future	12.52	Put	639.41000	0.63941		565.15000	0.56515	639.410	13.83	0.16	0.00	0	1,100.00
R2040	On 02/02/2023	Bond Future			11.51954	81.56286		11.43290	82.11108		11.90	0.00	0.00	0	0.00
R2040	On 02/02/2023	Bond Future	10.21	Call	410.34000	0.41034		485.19000	0.48519	410.340	10.64	0.12	0.00	0	400.00
R2040	On 02/02/2023	Bond Future	10.96	Call	1,637.85000	1.63785		1,836.47000	1.83647	1,637.850	11.60	0.34	0.00	0	400.00
R2040	On 02/02/2023	Bond Future	12.27	Put	1,633.37000	1.63337		1,490.92000	1.49092	1,633.370	13.38	0.28	0.00	0	400.00
R2040	On 04/05/2023	Bond Future			11.65842	83.02767		11.56837	83.58638		11.54	0.00	0.00	0	0.00
R2040	On 04/05/2023	Bond Future	10.17	Call	554.15000	0.55415		638.03000	0.63803	554.150	10.51	0.14	0.00	0	400.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,689.39000	1.68939		1,877.30000	1.87730	1,689.390	11.04	0.32	0.00	0	400.00
R2040	On 04/05/2023	Bond Future	12.78	Put	1,552.18000	1.55218		1,428.28000	1.42828	1,552.180	13.15	0.24	0.00	0	400.00
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/08/2022	Bond Future			11.22731	80.28029		11.14709	80.82134		12.89	0.00	0.00	0	76,692.00
R2044	On 03/11/2022	Bond Future			11.38388	81.41655		11.30056	81.96577		12.44	0.00	0.00	0	0.00
R2044	On 02/02/2023	Bond Future			11.52643	78.37162		11.43979	78.93065		12.70	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future			11.65741	79.77921		11.56743	80.34892		12.33	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 04/08/2022	Bond Future			11.16428	83.58487		11.08394	84.14342		12.69	0.00	0.00	0	200,684.00
R2048	On 04/08/2022	Bond Future	10.20	Call	50.46000	0.05046		76.53000	0.07653	50.460	11.24	0.03	0.00	0	1,700.00
R2048	On 04/08/2022	Bond Future	10.90	Call	915.11000	0.91511		1,131.99000	1.13199	915.110	12.54	0.34	0.00	0	1,700.00
R2048	On 04/08/2022	Bond Future	11.00	Put	2,334.48000	2.33448		2,030.08000	2.03008	2,334.480	12.69	0.60	0.00	0	50.00
R2048	On 03/11/2022	Bond Future			11.31849	80.34530		11.23497	80.91233		12.91	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future			11.45881	81.66419		11.37194	82.24125		12.49	0.00	0.00	0	0.00
R2048	On 04/05/2023	Bond Future			11.57979	78.69486		11.48964	79.28286		12.80	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 04/08/2022	Bond Future			10.92468	69.47667		10.84457	69.90379		11.49	0.00	0.00	0	22,909.00
R209	On 03/11/2022	Bond Future			11.08622	67.31521		11.00310	67.74879		11.61	0.00	0.00	0	4,135.00
R209	On 03/11/2022	Bond Future	9.25	Call	20.89000	0.02089		28.34000	0.02834	20.890	10.22	0.01	0.00	0	9,500.00
R209	On 03/11/2022	Bond Future	10.00	Put	6,220.38000	6.22038		5,840.90000	5.84090	6,220.380	10.51	0.89	0.00	0	9,500.00
R209	On 03/11/2022	Bond Future	11.00	Put	2,280.74000	2.28074		2,069.57000	2.06957	2,280.740	11.90	0.52	0.00	0	9,500.00
R209	On 02/02/2023	Bond Future			11.22949	68.42060		11.14321	68.86195		11.24	0.00	0.00	0	0.00
R209	On 04/05/2023	Bond Future			11.35906	66.49677		11.26953	66.94656		11.41	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

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	0.00
R210	On 04/08/2022	Bond Future	226.06401	226.06401		226.84076	226.84076			0.00	0.00	0	1,025.00
R210	On 03/11/2022	Bond Future	226.35003	226.35003		227.13927	227.13927			0.00	0.00	0	0.00
R210	On 02/02/2023	Bond Future	230.11280	230.11280		230.91722	230.91722			0.00	0.00	0	0.00
R210	On 04/05/2023	Bond Future	231.21827	231.21827		232.03919	232.03919			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 04/08/2022	Bond Future	10.39482	84.15429		10.31462	84.54635		8.84	0.00	10,098,514.80	120	29,267.00
R213	On 03/11/2022	Bond Future	10.58740	81.80705		10.50352	82.20519		8.87	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	9.13	Call	88.42000	0.08842	112.58000	0.11258	88.420	8.05	0.05	0.00	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	103.19000	0.10319	130.68000	0.13068	103.190	8.03	0.06	0.00	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	4,191.13000	4.19113	3,891.15000	3.89115	4,191.130	8.56	0.78	0.00	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	3,672.66000	3.67266	3,393.64000	3.39364	3,672.660	8.67	0.73	0.00	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	2,969.71000	2.96971	2,723.96000	2.72396	2,969.710	8.83	0.65	0.00	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	2,444.00000	2.44400	2,227.62000	2.22762	2,444.000	8.96	0.58	0.00	200.00
R213	On 02/02/2023	Bond Future	10.76191	83.14915		10.67399	83.55456		8.47	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	189.18000	0.18918	226.49000	0.22649	189.180	7.76	0.08	0.00	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	4,448.64000	4.44864	4,163.40000	4.16340	4,448.640	8.15	0.73	0.00	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	3,366.90000	3.36690	3,126.15000	3.12615	3,366.900	8.37	0.62	0.00	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	1,597.09000	1.59709	1,772.41000	1.77241	1,597.090	8.43	0.41	0.00	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	622.16000	0.62216	562.26000	0.56226	622.160	10.29	0.16	0.00	912.00
R213	On 04/05/2023	Bond Future	10.91287	81.09152		10.82080	81.50483		8.57	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 04/08/2022	Bond Future	11.20048	66.45725		11.12028	66.89852		12.65	0.00	0.00	0	13,186.00
R214	On 03/11/2022	Bond Future	11.35659	64.11249		11.27342	64.56036		12.84	0.00	0.00	0	0.00
R214	On 02/02/2023	Bond Future	11.49868	65.16469		11.41235	65.62049		12.43	0.00	0.00	0	0.00
R214	On 04/05/2023	Bond Future	11.62155	63.03918		11.53211	63.50365		12.69	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
<b>Total for Derivatives :</b>											<b>868,276,906.34</b>	<b>9,895</b>	<b>310.000000000</b>
<b>Grand Total:</b>											<b>868,276,906.34</b>	<b>9,895</b>	<b>310.000000000</b>