



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/06/2022

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
Derivatives														
AL37	On 04/08/2022	Index Future	825.95000	825.95000	826.03300	826.03300					0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future	837.77300	837.77300	837.82000	837.82000					0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	851.30000	851.30000	851.52200	851.52200					0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	866.37900	866.37900	866.69700	866.69700					0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future	940.81200	940.81200	950.09300	950.09300					0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	954.27900	954.27900	963.65000	963.65000					0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	969.68700	969.68700	979.41100	979.41100					0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	986.86300	986.86300	996.86500	996.86500					0.00	0.00	0	0.00
ALBI	On 04/08/2022	Index Future	835.91600	835.91600	842.34900	842.34900					0.00	0.00	0	136.00
ALBI	On 03/11/2022	Index Future	847.88200	847.88200	854.36800	854.36800					0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	861.57200	861.57200	868.34100	868.34100					0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	876.83300	876.83300	883.81600	883.81600					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	11.91313	76.21120		11.91543	76.19994			0.00	0.00	0	350.00
ES33	On 03/11/2022	Bond Future	12.13705	73.52798		12.13997	73.51407			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.35121	74.73561		12.35059	74.73848			0.00	0.00	0	0.00
ES33	On 04/05/2023	Bond Future	12.54580	72.29257		12.54312	72.30470			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	12.30502	74.47079		12.30155	74.49032			0.00	0.00	0	4,769.00
ES42	On 03/11/2022	Bond Future	12.51013	71.28474		12.50695	71.30215			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.69944	72.45741		12.69300	72.49180			0.00	0.00	0	0.00
ES42	On 04/05/2023	Bond Future	12.87951	69.50114		12.87105	69.54526			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	824.55600	824.55600		831.40800	831.40800			0.00	0.00	0	1,111.00
GOVI	On 03/11/2022	GOVI	836.35800	836.35800		843.27100	843.27100			0.00	0.00	0	0.00
GOVI	On 02/02/2023	GOVI	849.86300	849.86300		857.06300	857.06300			0.00	0.00	0	0.00
GOVI	On 04/05/2023	GOVI	864.91600	864.91600		872.33700	872.33700			0.00	0.00	0	0.00
I2025	On 04/08/2022	Bond Future	162.47564	162.47564		162.60992	162.60992			0.00	0.00	0	7,305.00
I2025	On 03/11/2022	Bond Future	164.81773	164.81773		164.94847	164.94847			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	165.83768	165.83768		166.00746	166.00746			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	168.81658	168.81658		169.00998	169.00998			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	121.19777	121.19777		121.55947	121.55947			0.00	0.00	0	3,894.00
I2029	On 03/11/2022	Bond Future	121.70009	121.70009		122.06281	122.06281			0.00	0.00	0	0.00
I2029	On 02/02/2023	Bond Future	123.69514	123.69514		124.09160	124.09160			0.00	0.00	0	0.00
I2029	On 04/05/2023	Bond Future	124.63393	124.63393		125.05221	125.05221			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	115.99525	115.99525		115.89725	115.89725			0.00	0.00	0	7,046.00
I2033	On 03/11/2022	Bond Future	116.33925	116.33925		116.23591	116.23591			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	118.24624	118.24624		118.16759	118.16759			0.00	0.00	0	0.00
I2033	On 04/05/2023	Bond Future	119.00274	119.00274		118.93664	118.93664			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			131.98230	131.98230		131.86834	131.86834			0.00	0.00	0	4,102.00
I2038	On 03/11/2022	Bond Future			133.88502	133.88502		133.76484	133.76484			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future			134.18804	134.18804		134.09582	134.09582			0.00	0.00	0	0.00
I2038	On 04/05/2023	Bond Future			136.59960	136.59960		136.52225	136.52225			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			121.87401	121.87401		122.17999	122.17999			0.00	0.00	0	16,569.00
I2046	On 03/11/2022	Bond Future			121.67509	121.67509		121.98113	121.98113			0.00	0.00	0	1,566.00
I2046	On 02/02/2023	Bond Future			123.67028	123.67028		124.00928	124.00928			0.00	0.00	0	0.00
I2046	On 04/05/2023	Bond Future			123.87721	123.87721		124.23652	124.23652			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			123.12386	123.12386		124.41754	124.41754			0.00	0.00	0	11,293.00
I2050	On 03/11/2022	Bond Future			124.89857	124.89857		126.20673	126.20673			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future			124.84517	124.84517		126.20260	126.20260			0.00	0.00	0	0.00
I2050	On 04/05/2023	Bond Future			127.08842	127.08842		128.48597	128.48597			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 04/08/2022	Index Future			324.70000	324.70000		325.42100	325.42100			0.00	0.00	0	759.00
I GOV	On 03/11/2022	Index Future			329.42700	329.42700		330.14400	330.14400			0.00	0.00	0	16.00
I GOV	On 02/02/2023	Index Future			334.82400	334.82400		335.62200	335.62200			0.00	0.00	0	0.00
I GOV	On 04/05/2023	Index Future			340.83100	340.83100		341.68000	341.68000			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			5.04500	94.95500		5.03500	94.96500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.45000	94.55000		5.43000	94.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.56500	94.43500		5.54500	94.45500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future			5.95000	94.05000		5.94000	94.06000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future			6.05000	93.95000		6.03000	93.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.43000	93.57000		6.41000	93.59000			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.90500	93.09500		6.90500	93.09500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.34000	92.66000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.56000	92.44000		7.57000	92.43000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.73500	92.26500		7.75500	92.24500			0.00	0.00	0	172.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.84500	92.15500		7.85500	92.14500			0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future			8.53184	108.46000		8.53461	108.44965		4.78	0.00	2,386,120.00	22	81,031.00
R186	On 04/08/2022	Bond Future	6.96	Call	2.22000	0.00222		3.05000	0.00305	2.220	5.08	0.00	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	141.27000	0.14127		166.45000	0.16645	141.270	4.61	0.14	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	33.49000	0.03349		54.26000	0.05426	33.490	5.94	0.03	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			8.73367	109.99680		8.73756	109.98309		4.61	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	547.48000	0.54748		599.41000	0.59941	547.480	4.42	0.29	0.00	0	4,310.00
R186	On 03/11/2022	Bond Future	8.91	Put	1,024.77000	1.02477		1,121.55000	1.12155	1,024.770	4.71	0.42	0.00	0	4,310.00
R186	On 02/02/2023	Bond Future			8.90659	106.48159		8.90317	106.49293		4.65	0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			9.05120	108.37540		9.04306	108.40074		4.49	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			329.12162	329.12162		329.25573	329.25573			0.00	0.00	0	870.00
R197	On 03/11/2022	Bond Future			333.86480	333.86480		333.98984	333.98984			0.00	0.00	0	0.00
R197	On 02/02/2023	Bond Future			330.61254	330.61254		330.81277	330.81277			0.00	0.00	0	0.00
R197	On 04/05/2023	Bond Future			336.55576	336.55576		336.80071	336.80071			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			252.65359	252.65359		252.44084	252.44084			0.00	0.00	0	6,586.00
R202	On 03/11/2022	Bond Future			256.29469	256.29469		256.07056	256.07056			0.00	0.00	0	0.00
R202	On 02/02/2023	Bond Future			255.86113	255.86113		255.68969	255.68969			0.00	0.00	0	0.00
R202	On 04/05/2023	Bond Future			260.45766	260.45766		260.31514	260.31514			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			5.59551	104.59302		5.59542	104.59307		0.55	0.00	0.00	0	22,183.00
R2023	On 03/11/2022	Bond Future			5.47371	102.15913		5.48463	102.15577		0.32	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			10.06823	89.52961		10.09586	89.39695		7.93	0.00	179,059.22	2	99,182.00
R2030	On 04/08/2022	Bond Future	8.30	Call	0.40000	0.00040		0.49000	0.00049	0.400	7.46	0.00	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	27.96000	0.02796		34.90000	0.03490	27.960	7.27	0.03	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	135.33000	0.13533		182.50000	0.18250	135.330	9.01	0.09	0.00	0	800.00
R2030	On 03/11/2022	Bond Future			10.26207	90.79948		10.29167	90.66201		7.69	0.00	0.00	0	18,740.00
R2030	On 03/11/2022	Bond Future	9.70	Call	708.55000	0.70855		741.28000	0.74128	708.550	7.36	0.28	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	10.20	Call	1,629.15000	1.62915		1,646.90000	1.64690	1,629.150	7.66	0.48	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	11.57	Put	314.87000	0.31487		386.13000	0.38613	314.870	9.06	0.12	0.00	0	500.00
R2030	On 02/02/2023	Bond Future			10.44059	88.26261		10.46707	88.14369		7.74	0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future	8.81	Call	186.09000	0.18609		181.39000	0.18139	186.090	7.26	0.08	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	301.75000	0.30175		302.91000	0.30291	301.750	7.22	0.12	0.00	0	400.00
R2030	On 02/02/2023	Bond Future	9.66	Put	4,379.15000	4.37915		4,562.08000	4.56208	4,379.150	7.26	0.74	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	1,015.89000	1.01589		1,080.59000	1.08059	1,015.890	7.36	0.31	0.00	0	400.00
R2030	On 02/02/2023	Bond Future	9.94	Put	3,477.17000	3.47717		3,659.80000	3.65980	3,477.170	7.42	0.65	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	1,071.22000	1.07122		1,259.23000	1.25923	1,071.220	8.28	0.28	0.00	0	400.00
R2030	On 04/05/2023	Bond Future			10.60416	89.83460		10.62942	89.72480		7.43	0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future	9.03	Call	343.54000	0.34354		365.21000	0.36521	343.540	6.80	0.12	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	9.53	Call	3.42000	0.00342		4.41000	0.00441	3.420	8.73	0.00	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	22.68000	0.02268		27.22000	0.02722	22.680	8.74	0.02	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	577.37000	0.57737		613.98000	0.61398	577.370	9.76	0.27	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	2,287.50000	2.28750		2,302.67000	2.30267	2,287.500	9.89	0.65	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	862.12000	0.86212		884.43000	0.88443	862.120	10.57	0.34	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	62.32000	0.06232		69.10000	0.06910	62.320	12.18	0.04	0.00	0	400.00
R2035	On 03/11/2022	Bond Future			11.06117	87.15131		11.05727	87.17448		10.13	0.00	0.00	0	3,020.00
R2035	On 03/11/2022	Bond Future	9.82	Call	134.94000	0.13494		159.42000	0.15942	134.940	8.78	0.06	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.30	Call	529.07000	0.52907		631.39000	0.63139	529.070	9.19	0.19	0.00	0	1,000.00
R2035	On 03/11/2022	Bond Future	10.57	Put	3,979.80000	3.97980		4,070.34000	4.07034	3,979.800	9.61	0.70	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	2,464.12000	2.46412		2,557.19000	2.55719	2,464.120	10.12	0.52	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	11.05	Call	2,222.12000	2.22212		2,343.03000	2.34303	2,222.120	10.18	0.51	0.00	0	1,000.00
R2035	On 03/11/2022	Bond Future	12.68	Put	286.65000	0.28665		334.04000	0.33404	286.650	12.73	0.09	0.00	0	1,000.00
R2035	On 02/02/2023	Bond Future			11.22902	88.56142		11.22147	88.60519		9.68	0.00	0.00	0	0.00
R2035	On 02/02/2023	Bond Future	9.81	Call	254.41000	0.25441		297.60000	0.29760	254.410	8.59	0.09	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	300.66000	0.30066		348.89000	0.34889	300.660	8.59	0.11	0.00	0	400.00
R2035	On 02/02/2023	Bond Future	10.30	Call	666.35000	0.66635		801.32000	0.80132	666.350	8.66	0.20	0.00	0	1,000.00
R2035	On 02/02/2023	Bond Future	10.64	Call	1,253.23000	1.25323		1,412.21000	1.41221	1,253.230	9.08	0.31	0.00	0	400.00
R2035	On 02/02/2023	Bond Future	10.66	Put	4,685.99000	4.68599		4,801.50000	4.80150	4,685.990	9.11	0.68	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	2,243.31000	2.24331		2,402.92000	2.40292	2,243.310	9.51	0.45	0.00	0	1,000.00
R2035	On 02/02/2023	Bond Future	11.06	Put	3,258.34000	3.25834		3,374.45000	3.37445	3,258.340	9.52	0.54	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	1,304.09000	1.30409		1,433.96000	1.43396	1,304.090	10.53	0.27	0.00	0	400.00
R2035	On 02/02/2023	Bond Future	13.22	Put	410.72000	0.41072		436.06000	0.43606	410.720	12.37	0.09	0.00	0	1,000.00
R2035	On 04/05/2023	Bond Future			11.37338	85.64108		11.36362	85.69645		9.73	0.00	0.00	0	0.00
R2035	On 04/05/2023	Bond Future	9.85	Call	394.67000	0.39467		480.82000	0.48082	394.670	8.79	0.12	0.00	0	400.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,312.77000	1.31277		1,506.67000	1.50667	1,312.770	9.20	0.29	0.00	0	400.00
R2035	On 04/05/2023	Bond Future	12.46	Put	1,303.58000	1.30358		1,462.11000	1.46211	1,303.580	11.08	0.23	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			11.08103	81.82303		11.09232	81.75375		11.26	0.00	0.00	0	135,028.00
R2037	On 04/08/2022	Bond Future	10.10	Call	33.64000	0.03364		45.03000	0.04503	33.640	9.82	0.03	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	2,074.49000	2.07449		2,190.14000	2.19014	2,074.490	11.12	0.61	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.21	Call	1,910.41000	1.91041		1,957.36000	1.95736	1,910.410	11.56	0.59	0.00	0	1,050.00
R2037	On 04/08/2022	Bond Future	11.42	Put	714.91000	0.71491		817.80000	0.81780	714.910	11.96	0.29	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.95	Put	210.38000	0.21038		252.73000	0.25273	210.380	13.07	0.10	0.00	0	1,050.00
R2037	On 03/11/2022	Bond Future			11.25055	82.98382		11.26273	82.91082		10.84	0.00	0.00	0	2,000.00
R2037	On 02/02/2023	Bond Future			11.40853	80.07054		11.41793	80.01547		10.94	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future			11.55322	81.49795		11.56120	81.45214		10.47	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			11.20274	83.50327		11.20359	83.49767		11.91	0.00	0.00	0	120,043.00
R2040	On 04/08/2022	Bond Future	9.70	Call	1.75000	0.00175		1.93000	0.00193	1.750	10.56	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	348.96000	0.34896	422.56000	0.42256	348.960	10.91	0.18	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	12.24	Put	144.06000	0.14406	173.60000	0.17360	144.060	13.93	0.07	0.00	0	460.00
R2040	On 03/11/2022	Bond Future			11.36751	84.68795	11.36883	84.67946		11.47	0.00	0.00	0	3,965.00
R2040	On 03/11/2022	Bond Future	10.70	Call	762.71000	0.76271	809.00000	0.80900	762.710	10.67	0.23	0.00	0	1,100.00
R2040	On 03/11/2022	Bond Future	11.20	Call	1,963.41000	1.96341	2,013.16000	2.01316	1,963.410	11.41	0.44	0.00	0	1,100.00
R2040	On 03/11/2022	Bond Future	12.52	Put	613.21000	0.61321	639.41000	0.63941	613.210	13.68	0.15	0.00	0	1,100.00
R2040	On 02/02/2023	Bond Future			11.52126	81.55203	11.51954	81.56286		11.60	0.00	0.00	0	0.00
R2040	On 02/02/2023	Bond Future	10.21	Call	359.93000	0.35993	410.34000	0.41034	359.930	10.28	0.11	0.00	0	400.00
R2040	On 02/02/2023	Bond Future	10.96	Call	1,476.96000	1.47696	1,637.85000	1.63785	1,476.960	10.97	0.33	0.00	0	400.00
R2040	On 02/02/2023	Bond Future	12.27	Put	1,478.61000	1.47861	1,633.37000	1.63337	1,478.610	12.69	0.27	0.00	0	400.00
R2040	On 04/05/2023	Bond Future			11.66189	83.00626	11.65842	83.02767		11.11	0.00	0.00	0	0.00
R2040	On 04/05/2023	Bond Future	10.17	Call	462.42000	0.46242	554.15000	0.55415	462.420	10.00	0.12	0.00	0	400.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,475.31000	1.47531	1,689.39000	1.68939	1,475.310	10.31	0.30	0.00	0	400.00
R2040	On 04/05/2023	Bond Future	12.78	Put	1,367.88000	1.36788	1,552.18000	1.55218	1,367.880	12.39	0.23	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			11.22163	80.31840	11.22731	80.28029		12.62	0.00	24,898,704.00	310	76,382.00
R2044	On 03/11/2022	Bond Future			11.37757	81.45792	11.38388	81.41655		12.16	0.00	0.00	0	0.00
R2044	On 02/02/2023	Bond Future			11.52280	78.39491	11.52643	78.37162		12.31	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future			11.65523	79.79293	11.65741	79.77921		11.80	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			11.16419	83.58549	11.16428	83.58487		12.42	0.00	0.00	0	200,684.00
R2048	On 04/08/2022	Bond Future	10.20	Call	35.95000	0.03595	50.46000	0.05046	35.950	10.71	0.03	0.00	0	1,700.00
R2048	On 04/08/2022	Bond Future	10.90	Call	813.24000	0.81324	915.11000	0.91511	813.240	11.80	0.33	0.00	0	1,700.00
R2048	On 04/08/2022	Bond Future	11.00	Put	2,235.63000	2.23563	2,334.48000	2.33448	2,235.630	12.03	0.60	0.00	0	50.00
R2048	On 03/11/2022	Bond Future			11.31799	80.34867	11.31849	80.34530		12.61	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future			11.46113	81.64888	11.45881	81.66419		12.09	0.00	0.00	0	0.00
R2048	On 04/05/2023	Bond Future			11.58373	78.66934	11.57979	78.69486		12.25	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			10.92434	69.47847	10.92468	69.47667		11.34	0.00	833,741.64	12	22,909.00
R209	On 03/11/2022	Bond Future			11.08543	67.31931	11.08622	67.31521		11.44	0.00	0.00	0	4,135.00
R209	On 03/11/2022	Bond Future	9.25	Call	18.80000	0.01880	20.89000	0.02089	18.800	10.10	0.01	0.00	0	9,500.00
R209	On 03/11/2022	Bond Future	10.00	Put	6,163.60000	6.16360	6,220.38000	6.22038	6,163.600	9.84	0.91	0.00	0	9,500.00
R209	On 03/11/2022	Bond Future	11.00	Put	2,193.36000	2.19336	2,280.74000	2.28074	2,193.360	11.44	0.52	0.00	0	9,500.00
R209	On 02/02/2023	Bond Future			11.23174	68.40915	11.22949	68.42060		10.97	0.00	0.00	0	0.00
R209	On 04/05/2023	Bond Future			11.36308	66.47668	11.35906	66.49677		11.01	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			226.47278	226.47278		226.06401	226.06401			0.00	0.00	0	1,025.00
R210	On 03/11/2022	Bond Future			226.77254	226.77254		226.35003	226.35003			0.00	0.00	0	0.00
R210	On 02/02/2023	Bond Future			230.49057	230.49057		230.11280	230.11280			0.00	0.00	0	0.00
R210	On 04/05/2023	Bond Future			231.57586	231.57586		231.21827	231.21827			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			10.37300	84.26071		10.39482	84.15429		8.60	0.00	14,577,102.83	173	29,440.00
R213	On 03/11/2022	Bond Future			10.56404	81.91768		10.58740	81.80705		8.70	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	9.13	Call	85.38000	0.08538		88.42000	0.08842	85.380	7.92	0.05	0.00	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	99.92000	0.09992		103.19000	0.10319	99.920	7.90	0.06	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	4,035.22000	4.03522	4,191.13000	4.19113	4,035.220		8.13	0.78	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	3,515.86000	3.51586	3,672.66000	3.67266	3,515.860		8.26	0.73	0.00	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	2,820.30000	2.82030	2,969.71000	2.96971	2,820.300		8.46	0.65	0.00	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	2,300.80000	2.30080	2,444.00000	2.44400	2,300.800		8.60	0.57	0.00	0	200.00
R213	On 02/02/2023	Bond Future			10.74158	83.24267		10.76191	83.14915		8.36	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	185.72000	0.18572	189.18000	0.18918	185.720		7.67	0.08	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	4,306.58000	4.30658	4,448.64000	4.44864	4,306.580		7.83	0.73	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	3,232.21000	3.23221	3,366.90000	3.36690	3,232.210		8.09	0.62	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	1,558.76000	1.55876	1,597.09000	1.59709	1,558.760		8.15	0.41	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	543.92000	0.54392	622.16000	0.62216	543.920		9.92	0.15	0.00	0	912.00
R213	On 04/05/2023	Bond Future			10.89389	81.17650		10.91287	81.09152		8.38	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			11.20544	66.43012		11.20048	66.45725		12.42	0.00	265,720.48	4	13,182.00
R214	On 03/11/2022	Bond Future			11.36134	64.08706		11.35659	64.11249		12.59	0.00	0.00	0	0.00
R214	On 02/02/2023	Bond Future			11.50643	65.12402		11.49868	65.16469		12.09	0.00	0.00	0	0.00
R214	On 04/05/2023	Bond Future			11.63112	62.98980		11.62155	63.03918		12.20	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 :													948,674,942.25	10,545	211.000000000
Grand Total:													948,674,942.25	10,545	211.000000000