



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: 23/06/2022

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	822.44900	822.44900	822.44900	822.52200	822.52200				0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future	834.57600	834.57600	834.57600	834.65800	834.65800				0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	848.49500	848.49500	848.49500	848.58500	848.58500				0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	864.66300	864.66300	864.66300	864.76400	864.76400				0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future	934.88600	934.88600	934.88600	933.57800	933.57800				0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	948.67000	948.67000	948.67000	947.35300	947.35300				0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	964.49100	964.49100	964.49100	963.16100	963.16100				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	982.87100	982.87100	982.87100	981.52500	981.52500				0.00	0.00	0	0.00
ALBI	On 04/08/2022	Index Future	830.80800	830.80800	830.80800	829.40900	829.40900				0.00	0.00	0	136.00
ALBI	On 03/11/2022	Index Future	843.05800	843.05800	843.05800	841.64700	841.64700				0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	857.11800	857.11800	857.11800	855.69100	855.69100				0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	873.45100	873.45100	873.45100	872.00600	872.00600				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	11.98631	75.85404		12.00933	75.74219			0.00	0.00	0	350.00
ES33	On 03/11/2022	Bond Future	12.20666	73.19741		12.23049	73.08472			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.41548	74.43835		12.44021	74.32442			0.00	0.00	0	0.00
ES33	On 04/05/2023	Bond Future	12.59095	72.08862		12.61656	71.97328			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	12.38165	74.04163		12.41975	73.82984			0.00	0.00	0	4,769.00
ES42	On 03/11/2022	Bond Future	12.58424	70.88103		12.62385	70.66682			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.76955	72.08475		12.81069	71.86762			0.00	0.00	0	0.00
ES42	On 04/05/2023	Bond Future	12.93380	69.21912		12.97651	68.99860			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	819.46400	819.46400		818.07500	818.07500			0.00	0.00	0	1,111.00
GOVI	On 03/11/2022	GOVI	831.54700	831.54700		830.14600	830.14600			0.00	0.00	0	0.00
GOVI	On 02/02/2023	GOVI	845.41500	845.41500		843.99800	843.99800			0.00	0.00	0	0.00
GOVI	On 04/05/2023	GOVI	861.52500	861.52500		860.08900	860.08900			0.00	0.00	0	0.00
I2025	On 04/08/2022	Bond Future	162.70531	162.70531		162.91176	162.91176			0.00	0.00	0	7,305.00
I2025	On 03/11/2022	Bond Future	165.12077	165.12077		165.33194	165.33194			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	166.22852	166.22852		166.44477	166.44477			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	169.43859	169.43859		169.66072	169.66072			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	120.85853	120.85853		120.97665	120.97665			0.00	0.00	0	2,791.00
I2029	On 03/11/2022	Bond Future	121.40378	121.40378		121.52493	121.52493			0.00	0.00	0	0.00
I2029	On 02/02/2023	Bond Future	123.45841	123.45841		123.58272	123.58272			0.00	0.00	0	0.00
I2029	On 04/05/2023	Bond Future	124.55575	124.55575		124.68375	124.68375			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	115.14594	115.14594		115.92249	115.92249			0.00	0.00	0	7,428.00
I2033	On 03/11/2022	Bond Future	115.52229	115.52229		116.31161	116.31161			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	117.47721	117.47721		118.28093	118.28093			0.00	0.00	0	0.00
I2033	On 04/05/2023	Bond Future	118.37340	118.37340		119.19382	119.19382			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	130.40040	130.40040	130.69278	130.69278			0.00	0.00	0	4,102.00
I2038	On 03/11/2022		Bond Future	132.33637	132.33637	132.63449	132.63449			0.00	0.00	0	0.00
I2038	On 02/02/2023		Bond Future	132.67897	132.67897	132.98322	132.98322			0.00	0.00	0	0.00
I2038	On 04/05/2023		Bond Future	135.24256	135.24256	135.55414	135.55414			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	120.27921	120.27921	120.24448	120.24448			0.00	0.00	0	16,569.00
I2046	On 03/11/2022		Bond Future	120.10263	120.10263	120.06856	120.06856			0.00	0.00	0	1,566.00
I2046	On 02/02/2023		Bond Future	122.13587	122.13587	122.10240	122.10240			0.00	0.00	0	0.00
I2046	On 04/05/2023		Bond Future	122.47431	122.47431	122.44157	122.44157			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	120.70304	120.70304	122.02791	122.02791			0.00	0.00	0	11,293.00
I2050	On 03/11/2022		Bond Future	122.49455	122.49455	123.84023	123.84023			0.00	0.00	0	0.00
I2050	On 02/02/2023		Bond Future	122.46041	122.46041	123.83004	123.83004			0.00	0.00	0	0.00
I2050	On 04/05/2023		Bond Future	124.82604	124.82604	126.22334	126.22334			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	322.26000	322.26000	323.13200	323.13200			0.00	0.00	0	759.00
IGOV	On 03/11/2022		Index Future	327.09100	327.09100	327.98000	327.98000			0.00	0.00	0	16.00
IGOV	On 02/02/2023		Index Future	332.62400	332.62400	333.53000	333.53000			0.00	0.00	0	0.00
IGOV	On 04/05/2023		Index Future	339.03900	339.03900	339.96600	339.96600			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2022		Jibar Tradeable Future	5.03500	94.96500	5.07500	94.92500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2022		Jibar Tradeable Future	5.65000	94.35000	5.60000	94.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022		Jibar Tradeable Future	5.78500	94.21500	5.76500	94.23500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2022		Jibar Tradeable Future	6.28000	93.72000	6.19000	93.81000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022		Jibar Tradeable Future	6.39000	93.61000	6.30000	93.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022		Jibar Tradeable Future	6.80500	93.19500	6.72500	93.27500			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023		Jibar Tradeable Future	7.26000	92.74000	7.20000	92.80000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023		Jibar Tradeable Future	7.70500	92.29500	7.62500	92.37500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023		Jibar Tradeable Future	7.89000	92.11000	7.90500	92.09500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future	7.97000	92.03000	7.91000	92.09000			0.00	0.00	0	172.00
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	8.16500	91.83500	8.18500	91.81500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	8.16500	91.83500	8.09500	91.90500			0.00	0.00	0	0.00
R186	On 04/08/2022		Bond Future	8.67069	107.94246	8.66799	107.95249		5.15	0.00	40,262,537.58	373	81,457.00
R186	On 04/08/2022	6.96	Call	0.78000	0.00078	0.91000	0.00091	0.780	5.79	0.00	0.00	0	3,600.00
R186	On 04/08/2022	7.96	Call	62.55000	0.06255	66.50000	0.06650	62.550	5.03	0.08	0.00	0	3,600.00
R186	On 04/08/2022	9.78	Put	28.89000	0.02889	30.52000	0.03052	28.890	6.11	0.03	0.00	0	3,600.00
R186	On 03/11/2022		Bond Future	8.86978	109.51831	8.86656	109.52960		4.95	0.00	0.00	0	11,166.00

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	438.36000	0.43836		444.75000	0.44475	438.360	4.74	0.24	0.00	0	4,310.00
R186	On 03/11/2022	Bond Future	8.91	Put	1,224.87000	1.22487		1,224.34000	1.22434	1,224.870	4.91	0.48	0.00	0	4,310.00
R186	On 02/02/2023	Bond Future			9.03642	106.05205		9.03264	106.06453		4.99	0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			9.14538	108.08276		9.14091	108.09663		4.81	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			330.47833	330.47833		330.41132	330.41132			0.00	0.00	0	859.00
R197	On 03/11/2022	Bond Future			335.38335	335.38335		335.31867	335.31867			0.00	0.00	0	6.00
R197	On 02/02/2023	Bond Future			332.30749	332.30749		332.24474	332.24474			0.00	0.00	0	0.00
R197	On 04/05/2023	Bond Future			338.73066	338.73066		338.67020	338.67020			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			249.76475	249.76475		250.39010	250.39010			0.00	0.00	0	6,586.00
R202	On 03/11/2022	Bond Future			253.47169	253.47169		254.10903	254.10903			0.00	0.00	0	0.00
R202	On 02/02/2023	Bond Future			253.11221	253.11221		253.76249	253.76249			0.00	0.00	0	0.00
R202	On 04/05/2023	Bond Future			258.00130	258.00130		258.66676	258.66676			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			5.82241	104.46882		5.72039	104.52463		0.60	0.00	0.00	0	25,523.00
R2023	On 03/11/2022	Bond Future			5.74073	102.07688		5.55342	102.13456		0.34	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			10.18466	88.97227		10.21275	88.83847		8.52	0.00	683,307,033.60	7,680	90,166.00
R2030	On 04/08/2022	Bond Future	8.30	Call	0.05000	0.00005		0.05000	0.00005	0.050	8.03	0.00	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	9.21000	0.00921		8.56000	0.00856	9.210	7.89	0.01	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	127.07000	0.12707		146.40000	0.14640	127.070	9.30	0.10	0.00	0	800.00
R2030	On 03/11/2022	Bond Future			10.37585	90.27252		10.40510	90.13770		8.30	0.00	0.00	0	18,796.00
R2030	On 03/11/2022	Bond Future	9.70	Call	582.94000	0.58294		556.31000	0.55631	582.940	7.82	0.24	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	10.20	Call	1,396.48000	1.39648		1,344.89000	1.34489	1,396.480	8.13	0.44	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	11.57	Put	364.32000	0.36432		387.51000	0.38751	364.320	9.40	0.14	0.00	0	500.00
R2030	On 02/02/2023	Bond Future			10.54957	87.77448		10.58011	87.63830		8.35	0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future	8.81	Call	188.05000	0.18805		179.32000	0.17932	188.050	7.90	0.08	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	299.37000	0.29937		286.16000	0.28616	299.370	7.87	0.12	0.00	0	400.00
R2030	On 02/02/2023	Bond Future	9.66	Put	4,811.31000	4.81131		4,919.33000	4.91933	4,811.310	7.79	0.76	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	924.39000	0.92439		890.22000	0.89022	924.390	7.83	0.28	0.00	0	400.00
R2030	On 02/02/2023	Bond Future	9.94	Put	3,857.69000	3.85769		3,955.41000	3.95541	3,857.690	7.89	0.68	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	1,237.12000	1.23712		1,284.88000	1.28488	1,237.120	8.64	0.31	0.00	0	400.00
R2030	On 04/05/2023	Bond Future			10.69103	89.45772		10.72291	89.31993		8.03	0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future	9.03	Call	374.40000	0.37440		359.34000	0.35934	374.400	7.41	0.13	0.00	0	400.00

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R2030	On 04/05/2023	Bond Future	9.58	Call	789.70000	0.78970		761.73000	0.76173	789.700	7.46	0.23	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	881.89000	0.88189		851.34000	0.85134	881.890	7.46	0.25	0.00	0	500.00
R2030	On 04/05/2023	Bond Future	9.78	Call	1,008.57000	1.00857		974.65000	0.97465	1,008.570	7.49	0.27	0.00	0	400.00
R2030	On 04/05/2023	Bond Future	10.00	Call	1,323.36000	1.32336		1,282.00000	1.28200	1,323.360	7.62	0.33	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	2,071.87000	2.07187		2,015.48000	2.01548	2,071.870	7.86	0.44	0.00	0	500.00
R2030	On 04/05/2023	Bond Future	11.34	Put	1,599.74000	1.59974		1,649.93000	1.64993	1,599.740	8.46	0.33	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	1,296.58000	1.29658		1,339.13000	1.33913	1,296.580	8.73	0.28	0.00	0	400.00
R2030	On 04/05/2023	Bond Future	12.04	Put	953.38000	0.95338		986.44000	0.98644	953.380	9.17	0.21	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	687.96000	0.68796		712.99000	0.71299	687.960	9.66	0.16	0.00	0	500.00
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			10.63678	88.77815		10.65946	88.65659		9.60	0.00	271,217,248.25	3,055	93,244.00
R2032	On 04/08/2022	Bond Future	8.97	Call	0.16000	0.00016		0.16000	0.00016	0.160	8.65	0.00	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.72	Call	25.32000	0.02532		24.00000	0.02400	25.320	8.46	0.03	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.80	Call	40.32000	0.04032		38.18000	0.03818	40.320	8.50	0.04	0.00	0	900.00
R2032	On 04/08/2022	Bond Future	10.50	Call	794.93000	0.79493		759.68000	0.75968	794.930	9.33	0.40	0.00	0	900.00
R2032	On 04/08/2022	Bond Future	10.70	Put	983.45000	0.98345		1,052.26000	1.05226	983.450	9.55	0.45	0.00	0	7,500.00
R2032	On 04/08/2022	Bond Future	11.00	Put	456.44000	0.45644		499.43000	0.49943	456.440	9.89	0.25	0.00	0	7,500.00
R2032	On 04/08/2022	Bond Future	11.60	Put	81.00000	0.08100		92.97000	0.09297	81.000	10.87	0.06	0.00	0	800.00
R2032	On 03/11/2022	Bond Future			10.82333	85.92389		10.84683	85.80147		9.74	0.00	0.00	0	84,030.00
R2032	On 03/11/2022	Bond Future	9.31	Call	72.12000	0.07212		68.74000	0.06874	72.120	8.71	0.04	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	82.87000	0.08287		79.01000	0.07901	82.870	8.70	0.05	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	9.46	Call	108.62000	0.10862		103.64000	0.10364	108.620	8.68	0.06	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	9.92	Call	333.68000	0.33368		319.64000	0.31964	333.680	8.58	0.15	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	10.11	Put	4,356.29000	4.35629		4,458.17000	4.45817	4,356.290	8.71	0.79	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	4,147.13000	4.14713		4,246.98000	4.24698	4,147.130	8.77	0.77	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.21	Call	664.59000	0.66459		639.90000	0.63990	664.590	8.84	0.25	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	10.49	Put	2,932.37000	2.93237		3,017.03000	3.01703	2,932.370	9.21	0.63	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	2,710.15000	2.71015		2,791.33000	2.79133	2,710.150	9.29	0.60	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.67	Call	1,581.37000	1.58137		1,534.58000	1.53458	1,581.370	9.42	0.45	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	11.55	Put	755.40000	0.75540		790.62000	0.79062	755.400	10.39	0.23	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	12.30	Put	278.86000	0.27886		294.82000	0.29482	278.860	11.53	0.10	0.00	0	750.00
R2032	On 02/02/2023	Bond Future			10.99116	87.36054		11.01555	87.23685		9.35	0.00	0.00	0	0.00
R2032	On 02/02/2023	Bond Future	9.31	Call	173.52000	0.17352		166.71000	0.16671	173.520	8.41	0.07	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	240.38000	0.24038		231.28000	0.23128	240.380	8.42	0.09	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	9.92	Call	545.75000	0.54575		527.21000	0.52721	545.750	8.45	0.18	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	5,194.10000	5.19410		5,291.89000	5.29189	5,194.100	8.62	0.75	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.22	Call	920.38000	0.92038		892.41000	0.89241	920.380	8.68	0.26	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.50	Put	3,954.62000	3.95462		4,040.00000	4.04000	3,954.620	8.95	0.65	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	1,765.91000	1.76591		1,721.03000	1.72103	1,765.910	9.09	0.41	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	11.84	Put	1,136.94000	1.13694		1,174.33000	1.17433	1,136.940	10.25	0.26	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	496.19000	0.49619		515.21000	0.51521	496.190	11.47	0.12	0.00	0	750.00
R2032	On 04/05/2023	Bond Future			11.12710	84.87413		11.15238	84.74904		9.41	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
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			10.96644	89.83828		11.00428	89.61002		10.81	0.00	6,378,517.88	71	129,643.00
R2035	On 04/08/2022	Bond Future	9.53	Call	1.01000	0.00101		0.88000	0.00088	1.010	9.59	0.00	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	8.22000	0.00822		7.14000	0.00714	8.220	9.49	0.01	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	333.47000	0.33347		300.04000	0.30004	333.470	10.08	0.20	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	2,511.99000	2.51199	2,693.21000	2.69321	2,511.990		10.28	0.73	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	894.18000	0.89418	998.51000	0.99851	894.180		10.98	0.38	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	46.42000	0.04642	57.41000	0.05741	46.420		12.72	0.03	0.00	0	400.00
R2035	On 03/11/2022	Bond Future			11.14350	86.66415		11.18272	86.43347		11.02	0.00	0.00	0	3,720.00
R2035	On 03/11/2022	Bond Future	9.82	Call	129.05000	0.12905	117.80000	0.11780	129.050		9.64	0.06	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.30	Call	431.57000	0.43157	399.13000	0.39913	431.570		9.62	0.17	0.00	0	1,000.00
R2035	On 03/11/2022	Bond Future	10.57	Put	4,317.19000	4.31719	4,493.84000	4.49384	4,317.190		10.08	0.73	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	2,736.83000	2.73683	2,874.15000	2.87415	2,736.830		10.74	0.55	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	11.05	Call	1,995.61000	1.99561	1,896.51000	1.89651	1,995.610		10.80	0.47	0.00	0	1,000.00
R2035	On 03/11/2022	Bond Future	12.68	Put	320.40000	0.32040	347.58000	0.34758	320.400		13.30	0.10	0.00	0	1,000.00
R2035	On 02/02/2023	Bond Future			11.30684	88.11211		11.34754	87.87848		10.53	0.00	0.00	0	0.00
R2035	On 02/02/2023	Bond Future	9.81	Call	264.85000	0.26485	246.47000	0.24647	264.850		9.32	0.09	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	311.76000	0.31176	290.61000	0.29061	311.760		9.34	0.10	0.00	0	400.00
R2035	On 02/02/2023	Bond Future	10.30	Call	663.51000	0.66351	623.62000	0.62362	663.510		9.39	0.19	0.00	0	1,000.00
R2035	On 02/02/2023	Bond Future	10.64	Call	1,169.57000	1.16957	1,107.72000	1.10772	1,169.570		9.60	0.29	0.00	0	400.00
R2035	On 02/02/2023	Bond Future	10.66	Put	5,048.90000	5.04890	5,219.20000	5.21920	5,048.900		9.62	0.70	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	2,120.48000	2.12048	2,027.32000	2.02732	2,120.480		10.10	0.43	0.00	0	1,000.00
R2035	On 02/02/2023	Bond Future	11.06	Put	3,584.13000	3.58413	3,723.82000	3.72382	3,584.130		10.12	0.57	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	1,467.15000	1.46715	1,542.65000	1.54265	1,467.150		11.04	0.29	0.00	0	400.00
R2035	On 02/02/2023	Bond Future	13.22	Put	472.46000	0.47246	501.54000	0.50154	472.460		12.91	0.11	0.00	0	1,000.00
R2035	On 04/05/2023	Bond Future			11.43375	85.29975		11.47590	85.06260		10.59	0.00	0.00	0	0.00
R2035	On 04/05/2023	Bond Future	9.85	Call	436.35000	0.43635	410.57000	0.41057	436.350		9.52	0.12	0.00	0	400.00
R2035	On 04/05/2023	Bond Future	10.42	Call	1,030.93000	1.03093	979.15000	0.97915	1,030.930		9.69	0.24	0.00	0	500.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,320.17000	1.32017	1,257.81000	1.25781	1,320.170		9.81	0.29	0.00	0	400.00
R2035	On 04/05/2023	Bond Future	11.17	Call	2,595.77000	2.59577	2,496.32000	2.49632	2,595.770		10.33	0.45	0.00	0	500.00
R2035	On 04/05/2023	Bond Future	12.46	Put	1,459.67000	1.45967	1,524.84000	1.52484	1,459.670		11.64	0.25	0.00	0	400.00
R2035	On 04/05/2023	Bond Future	13.18	Put	852.50000	0.85250	893.71000	0.89371	852.500		12.64	0.15	0.00	0	500.00
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			11.18622	81.18091		11.20368	81.07506		12.12	0.00	5,845,025.52	72	139,442.00
R2037	On 04/08/2022	Bond Future	10.10	Call	11.30000	0.01130		11.13000	0.01113	11.300	10.63	0.01	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	2,353.32000	2.35332	2,441.04000	2.44104	2,353.320		11.55	0.70	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.21	Call	1,397.18000	1.39718	1,357.89000	1.35789	1,397.180		12.06	0.53	0.00	0	1,050.00
R2037	On 04/08/2022	Bond Future	11.42	Put	761.30000	0.76130	811.81000	0.81181	761.300		12.37	0.33	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.95	Put	187.70000	0.18770	207.27000	0.20727	187.700		13.44	0.10	0.00	0	1,050.00
R2037	On 03/11/2022	Bond Future			11.35391	82.36748		11.37190	82.26091		11.77	0.00	0.00	0	2,000.00
R2037	On 02/02/2023	Bond Future			11.50855	79.48744		11.52712	79.37987		11.88	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
R2037	On 04/05/2023	Bond Future			11.63798	81.01344		11.65710	80.90474		11.38	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			11.29351	82.90859		11.32621	82.69599		12.79	0.00	165,817.18	2	124,550.00
R2040	On 04/08/2022	Bond Future	9.70	Call	0.38000	0.00038		0.35000	0.00035	0.380	11.47	0.00	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	10.70	Call	178.22000	0.17822		161.90000	0.16190	178.220	11.44	0.12	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	12.24	Put	112.50000	0.11250		133.13000	0.13313	112.500	14.27	0.06	0.00	0	460.00
R2040	On 03/11/2022	Bond Future			11.45616	84.12048		11.48997	83.90567		12.42	0.00	0.00	0	3,965.00
R2040	On 03/11/2022	Bond Future	10.70	Call	618.22000	0.61822		581.74000	0.58174	618.220	11.12	0.20	0.00	0	1,100.00
R2040	On 03/11/2022	Bond Future	10.80	Call	787.08000	0.78708		743.17000	0.74317	787.080	11.31	0.24	0.00	0	1,500.00
R2040	On 03/11/2022	Bond Future	11.20	Call	1,717.69000	1.71769		1,640.30000	1.64030	1,717.690	12.02	0.41	0.00	0	1,100.00
R2040	On 03/11/2022	Bond Future	11.50	Call	2,652.90000	2.65290		2,549.37000	2.54937	2,652.900	12.42	0.53	0.00	0	1,500.00
R2040	On 03/11/2022	Bond Future	12.52	Put	678.88000	0.67888		723.06000	0.72306	678.880	14.23	0.17	0.00	0	1,100.00
R2040	On 02/02/2023	Bond Future			11.60633	81.01943		11.64133	80.80190		12.56	0.00	0.00	0	0.00
R2040	On 02/02/2023	Bond Future	10.21	Call	363.19000	0.36319		342.69000	0.34269	363.190	11.14	0.11	0.00	0	400.00
R2040	On 02/02/2023	Bond Future	10.96	Call	1,358.02000	1.35802		1,298.55000	1.29855	1,358.020	11.55	0.30	0.00	0	400.00
R2040	On 02/02/2023	Bond Future	12.27	Put	1,657.35000	1.65735		1,729.19000	1.72919	1,657.350	13.23	0.30	0.00	0	400.00
R2040	On 04/05/2023	Bond Future			11.73205	82.57529		11.76823	82.35446		12.04	0.00	0.00	0	0.00
R2040	On 04/05/2023	Bond Future	10.17	Call	505.27000	0.50527		480.45000	0.48045	505.270	10.84	0.13	0.00	0	400.00
R2040	On 04/05/2023	Bond Future	10.73	Call	1,168.31000	1.16831		1,119.24000	1.11924	1,168.310	11.02	0.25	0.00	0	500.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,524.80000	1.52480		1,465.04000	1.46504	1,524.800	11.22	0.30	0.00	0	400.00
R2040	On 04/05/2023	Bond Future	11.48	Call	2,914.53000	2.91453		2,821.08000	2.82108	2,914.530	11.80	0.45	0.00	0	500.00
R2040	On 04/05/2023	Bond Future	12.78	Put	1,628.44000	1.62844		1,689.68000	1.68968	1,628.440	13.34	0.25	0.00	0	400.00
R2040	On 04/05/2023	Bond Future	13.45	Put	1,015.94000	1.01594		1,056.94000	1.05694	1,015.940	14.41	0.16	0.00	0	500.00
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			11.30891	79.73611		11.34660	79.48685		13.51	0.00	478,416.66	6	88,442.00
R2044	On 03/11/2022	Bond Future			11.46288	80.90161		11.50186	80.64959		13.12	0.00	0.00	0	0.00
R2044	On 03/11/2022	Bond Future	10.60	Call	470.74000	0.47074		436.01000	0.43601	470.740	11.55	0.16	0.00	0	1,600.00
R2044	On 03/11/2022	Bond Future	11.30	Call	2,024.06000	2.02406		1,922.33000	1.92233	2,024.060	12.86	0.45	0.00	0	1,600.00
R2044	On 02/02/2023	Bond Future			11.60474	77.87201		11.64511	77.61653		13.30	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future			11.72312	79.36753		11.76483	79.10810		12.75	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			11.25381	82.97039		11.29643	82.68078		13.27	0.00	0.00	0	200,538.00
R2048	On 04/08/2022	Bond Future	10.20	Call	13.24000	0.01324		11.17000	0.01117	13.240	11.61	0.01	0.00	0	1,700.00
R2048	On 04/08/2022	Bond Future	10.30	Call	25.48000	0.02548		21.62000	0.02162	25.480	11.66	0.02	0.00	0	1,200.00
R2048	On 04/08/2022	Bond Future	10.90	Call	527.55000	0.52755		470.68000	0.47068	527.550	12.64	0.25	0.00	0	1,700.00
R2048	On 04/08/2022	Bond Future	11.00	Call	744.55000	0.74455		669.94000	0.66994	744.550	12.87	0.32	0.00	0	1,200.00
R2048	On 04/08/2022	Bond Future	11.00	Put	2,508.50000	2.50850		2,723.50000	2.72350	2,508.500	12.87	0.68	0.00	0	50.00
R2048	On 03/11/2022	Bond Future			11.40594	79.75915		11.45008	79.46620		13.60	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future			11.54608	81.09193		11.59183	80.79488		13.04	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
R2048	On 04/05/2023	Bond Future			11.65518	78.20910		11.70246	77.90719		13.22	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			11.00737	69.03977		11.02965	68.92273		12.20	0.00	4,142,386.20	60	23,379.00
R209	On 03/11/2022	Bond Future			11.16586	66.90346		11.18882	66.78542		12.42	0.00	0.00	0	4,520.00
R209	On 03/11/2022	Bond Future	9.25	Call	18.36000	0.01836		17.47000	0.01747	18.360	11.02	0.01	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	10.00	Call	167.24000	0.16724		159.85000	0.15985	167.240	10.81	0.09	0.00	0	3,500.00
R209	On 03/11/2022	Bond Future	10.00	Put	6,570.53000	6.57053	6,681.18000	6.68118	6,570.530		10.81	0.91	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	11.00	Put	2,424.01000	2.42401	2,497.31000	2.49731	2,424.010		12.11	0.56	0.00	0	7,000.00
R209	On 03/11/2022	Bond Future	12.00	Put	681.72000	0.68172	712.89000	0.71289	681.720		13.68	0.21	0.00	0	3,500.00
R209	On 02/02/2023	Bond Future			11.30811	68.02200		11.33178	67.90265		11.91	0.00	0.00	0	0.00
R209	On 04/05/2023	Bond Future			11.42395	66.17344		11.44833	66.05253		11.96	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 04/08/2022	Bond Future			225.18518	225.18518		225.12792	225.12792			0.00	0.00	0	1,025.00
R210	On 03/11/2022	Bond Future			225.55338	225.55338		225.49759	225.49759			0.00	0.00	0	0.00
R210	On 02/02/2023	Bond Future			229.37134	229.37134		229.31658	229.31658			0.00	0.00	0	0.00
R210	On 04/05/2023	Bond Future			230.73720	230.73720		230.68378	230.68378			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			10.49228	83.68110		10.51498	83.57139		9.26	0.00	0.00	0	29,856.00
R213	On 03/11/2022	Bond Future			10.68121	81.36475		10.70474	81.25429		9.38	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	9.13	Call	73.00000	0.07300		69.78000	0.06978	73.000	8.63	0.04	0.00	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	85.35000	0.08535		81.60000	0.08160	85.350	8.61	0.05	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	4,477.58000	4.47758	4,572.70000	4.57270	4,477.580		8.57	0.82	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	3,930.10000	3.93010	4,020.67000	4.02067	3,930.100		8.70	0.77	0.00	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	3,187.62000	3.18762	3,270.30000	3.27030	3,187.620		8.90	0.69	0.00	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	2,629.23000	2.62923	2,704.39000	2.70439	2,629.230		9.07	0.62	0.00	0	200.00
R213	On 02/02/2023	Bond Future			10.85477	82.72379		10.87922	82.61228		9.03	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	182.37000	0.18237		175.62000	0.17562	182.370	8.32	0.08	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	4,737.23000	4.73723	4,825.46000	4.82546	4,737.230		8.31	0.75	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	3,613.41000	3.61341	3,690.76000	3.69076	3,613.410		8.57	0.65	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	1,409.25000	1.40925	1,372.36000	1.37236	1,409.250		8.64	0.38	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	638.43000	0.63843	661.67000	0.66167	638.430		10.32	0.17	0.00	0	912.00
R213	On 04/05/2023	Bond Future			10.98769	80.75763		11.01305	80.64487		9.08	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



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/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	11.28953	65.97285		11.32702	65.77065		13.31	0.00	0.00	0	20,860.00
R214	On 03/11/2022	Bond Future	11.44332	63.65071		11.48205	63.44621		13.62	0.00	0.00	0	0.00
R214	On 02/02/2023	Bond Future	11.58498	64.71419		11.62502	64.50691		13.08	0.00	0.00	0	0.00
R214	On 04/05/2023	Bond Future	11.69576	62.65789		11.73705	62.44733		13.21	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>1,011,796,982.87</b>	<b>11,319</b>	<b>285.000000000</b>
<b>Grand Total:</b>											<b>1,011,796,982.87</b>	<b>11,319</b>	<b>285.000000000</b>