



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: 28/06/2022

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	813.60800		813.60800		815.53300	815.53300			0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	825.56300		825.56300		827.52500	827.52500			0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	839.29300		839.29300		841.29500	841.29500			0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	855.24300		855.24300		857.29200	857.29200			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	917.59200		917.59200		922.96400	922.96400			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	931.07500		931.07500		936.53500	936.53500			0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	946.55900		946.55900		952.11900	952.11900			0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	964.54800		964.54800		970.22300	970.22300			0.00	0.00	0	0.0
ALBI	On 04/08/2022	Index Future	815.20900		815.20900		819.82300	819.82300			0.00	0.00	0	138.0
ALBI	On 03/11/2022	Index Future	827.18800		827.18800		831.87700	831.87700			0.00	0.00	0	0.0
ALBI	On 02/02/2023	Index Future	840.94500		840.94500		845.72000	845.72000			0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future	856.92700		856.92700		861.80100	861.80100			0.00	0.00	0	0.0

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future	12.29953		74.35230		12.20031	74.82333			0.00	0.00	0	350.0
ES33	On 03/11/2022	Bond Future	12.53386		71.67118		12.43018	72.14992			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	12.75760		72.88420		12.64915	73.37177			0.00	0.00	0	0.0
ES33	On 04/05/2023	Bond Future	12.94832		70.50219		12.83501	70.99987			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future	12.68535		72.38203		12.59099	72.89072			0.00	0.00	0	4,769.0
ES42	On 03/11/2022	Bond Future	12.90164		69.19464		12.80297	69.71160			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	13.10084		70.36780		12.99780	70.89416			0.00	0.00	0	0.0
ES42	On 04/05/2023	Bond Future	13.27964		67.46679		13.17201	68.00407			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI	803.98600		803.98600		808.56200	808.56200			0.00	0.00	0	1,112.0
GOVI	On 03/11/2022	GOVI	815.79900		815.79900		820.45100	820.45100			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI	829.36700		829.36700		834.10300	834.10300			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI	845.12800		845.12800		849.96400	849.96400			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	162.53858		162.53858		162.49880	162.49880			0.00	57,376,118.74	353	7,558.0
I2025	On 03/11/2022	Bond Future	164.94656		164.94656		164.90786	164.90786			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future	166.04673		166.04673		166.00894	166.00894			0.00	0.00	0	0.0
I2025	On 04/05/2023	Bond Future	169.24814		169.24814		169.21132	169.21132			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 04/08/2022	Bond Future	119.90810		119.90810		119.87548	119.87548			0.00	0.00	0	2,682.0
I2029	On 03/11/2022	Bond Future	120.43571		120.43571		120.40385	120.40385			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future	122.47069		122.47069		122.43935	122.43935			0.00	0.00	0	0.0
I2029	On 04/05/2023	Bond Future	123.54448		123.54448		123.51390	123.51390			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2033	On 04/08/2022	Bond Future	114.65558		114.65558		115.05101	115.05101			0.00	41,276,008.80	360	7,788.0
I2033	On 03/11/2022	Bond Future	115.02122		115.02122		115.42372	115.42372			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	116.96447		116.96447		117.37471	117.37471			0.00	0.00	0	0.0
I2033	On 04/05/2023	Bond Future	117.84679		117.84679		118.26632	118.26632			0.00	0.00	0	0.0

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	0.0
I2038	On 04/08/2022	Bond Future			130.35057		130.35057		130.31219	130.31219			0.00	26,070,114.00	200	4,302.0
I2038	On 03/11/2022	Bond Future			132.28174		132.28174		132.24411	132.24411			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future			132.61959		132.61959		132.58275	132.58275			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future			135.17800		135.17800		135.14173	135.14173			0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 04/08/2022	Bond Future			119.09013		119.09013		119.05544	119.05544			0.00	0.00	0	16,569.0
I2046	On 03/11/2022	Bond Future			118.89238		118.89238		118.85847	118.85847			0.00	0.00	0	1,566.0
I2046	On 02/02/2023	Bond Future			120.90188		120.90188		120.86839	120.86839			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future			121.21161		121.21161		121.17904	121.17904			0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 04/08/2022	Bond Future			120.69591		120.69591		121.45124	121.45124			0.00	0.00	0	11,293.0
I2050	On 03/11/2022	Bond Future			122.48371		122.48371		123.25150	123.25150			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future			122.44650		122.44650		123.22831	123.22831			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future			124.80802		124.80802		125.60633	125.60633			0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 04/08/2022	Index Future			321.42600		321.42600		321.75900	321.75900			0.00	0.00	0	759.0
IGOV	On 03/11/2022	Index Future			326.22800		326.22800		326.56900	326.56900			0.00	0.00	0	16.0
IGOV	On 02/02/2023	Index Future			331.73100		331.73100		332.08100	332.08100			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future			338.11200		338.11200		338.47200	338.47200			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.04500		94.95500		5.03500	94.96500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.71000		94.29000		5.70000	94.30000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.84500		94.15500		5.83500	94.16500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future			6.39000		93.61000		6.36000	93.64000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future			6.48000		93.52000		6.45000	93.55000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.97500		93.02500		6.91500	93.08500			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.47000		92.53000		7.41000	92.59000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.94500		92.05500		7.87500	92.12500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.15000		91.85000		8.06500	91.93500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.23000		91.77000		8.17000	91.83000			0.00	0.00	0	172.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.42500		91.57500		8.35500	91.64500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.45500		91.54500		8.40500	91.59500			0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future			8.99332		106.75194		8.92379	107.00709		5.15	0.00	0.00	0	82,571.0
R186	On 04/08/2022	Bond Future	6.96	Call	0.03000		0.00003		0.07000	0.00007	0.030	5.79	0.00	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	7.87000		0.00787		13.08000	0.01308	7.870	5.03	0.01	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	78.14000		0.07814		63.06000	0.06306	78.140	6.11	0.08	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			9.21779		108.30712		9.14267	108.56708		4.95	0.00	347,016,012.48	3,204	11,668.0

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	200.19000		0.20019		239.90000	0.23990	200.190	4.74	0.13	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	1,869.17000		1.86917		1,715.07000	1.71507	1,869.170	4.91	0.63	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.41328		104.81762		9.33181	105.08293		4.99	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			9.55515		106.82143		9.46642	107.09293		4.81	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 04/08/2022	Bond Future			330.44948		330.44948		330.38217	330.38217			0.00	7,600,338.04	23	809.0
R197	On 03/11/2022	Bond Future			335.34407		335.34407		335.27906	335.27906			0.00	0.00	0	6.0
R197	On 02/02/2023	Bond Future			332.26079		332.26079		332.19787	332.19787			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			338.67271		338.67271		338.61198	338.61198			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 04/08/2022	Bond Future			248.36246		248.36246		248.29038	248.29038			0.00	21,607,534.02	87	6,673.0
R202	On 03/11/2022	Bond Future			252.04113		252.04113		251.97050	251.97050			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			251.65172		251.65172		251.58230	251.58230			0.00	0.00	0	0.0
R202	On 04/05/2023	Bond Future			256.50471		256.50471		256.43676	256.43676			0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 04/08/2022	Bond Future			6.07529		104.33074		6.00580	104.36865		0.60	0.00	0.00	0	25,519.0
R2023	On 03/11/2022	Bond Future			6.20690		101.93359		6.07817	101.97312		0.34	0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 04/08/2022	Bond Future			10.52977		87.34610		10.41996	87.85937		8.52	0.00	177,749,313.50	2,035	89,568.0
R2030	On 04/08/2022	Bond Future	8.30	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.03	0.00	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	0.46000		0.00046		1.24000	0.00124	0.460	7.89	0.00	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	332.84000		0.33284		242.55000	0.24255	332.840	9.30	0.22	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			10.73838		88.61985		10.62301	89.14148		8.30	0.00	134,081,833.05	1,513	19,571.0
R2030	On 03/11/2022	Bond Future	9.70	Call	262.32000		0.26232		341.45000	0.34145	262.320	7.82	0.13	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	764.49000		0.76449		934.21000	0.93421	764.490	8.13	0.29	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	628.21000		0.62821		528.10000	0.52810	628.210	9.40	0.22	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			10.93126		86.09167		10.80976	86.62286		8.35	0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future	8.81	Call	83.76000		0.08376		108.83000	0.10883	83.760	7.90	0.04	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	141.56000		0.14156		180.56000	0.18056	141.560	7.87	0.06	0.00	0	400.0
R2030	On 02/02/2023	Bond Future	9.66	Put	6,156.79000		6.15679		5,713.82000	5.71382	6,156.790	7.79	0.85	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	513.60000		0.51360		622.88000	0.62288	513.600	7.83	0.19	0.00	0	400.0
R2030	On 02/02/2023	Bond Future	9.94	Put	5,076.34000		5.07634		4,670.08000	4.67008	5,076.340	7.89	0.79	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	11.16	Put	1,824.75000		1.82475		1,617.04000	1.61704	1,824.750	8.64	0.42	0.00	0	400.0
R2030	On 04/05/2023	Bond Future			11.09307		87.73993		10.96506	88.28220		8.03	0.00	0.00	0	0.0
R2030	On 04/05/2023	Bond Future	9.03	Call	195.94000		0.19594		241.78000	0.24178	195.940	7.41	0.08	0.00	0	400.0

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R2030	On 04/05/2023	Bond Future	9.58	Call	454.77000		0.45477	544.51000	0.54451	454.770	7.46	0.15	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	515.41000		0.51541	614.24000	0.61424	515.410	7.46	0.17	0.00	0	500.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	600.63000		0.60063	711.54000	0.71154	600.630	7.49	0.19	0.00	0	400.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	822.10000		0.82210	960.74000	0.96074	822.100	7.62	0.24	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	1,380.46000		1.38046	1,577.16000	1.57716	1,380.460	7.86	0.34	0.00	0	500.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	2,225.98000		2.22598	2,008.55000	2.00855	2,225.980	8.46	0.42	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,823.30000		1.82330	1,639.03000	1.63903	1,823.300	8.73	0.36	0.00	0	400.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	1,356.37000		1.35637	1,214.00000	1.21400	1,356.370	9.17	0.28	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	986.98000		0.98698	880.39000	0.88039	986.980	9.66	0.21	0.00	0	500.0	
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 04/08/2022	Bond Future			10.97149		87.00729	10.87192	87.52895		9.60	0.00	10,962,918.54	126	93,373.0	
R2032	On 04/08/2022	Bond Future	8.97	Call	0.00000		0.00000	0.01000	0.00001	0.000	8.65	0.00	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.72	Call	1.69000		0.00169	3.97000	0.00397	1.690	8.46	0.00	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.80	Call	3.23000		0.00323	7.20000	0.00720	3.230	8.50	0.00	0.00	0	900.0	
R2032	On 04/08/2022	Bond Future	10.50	Call	236.96000		0.23696	352.17000	0.35217	236.960	9.33	0.17	0.00	0	900.0	
R2032	On 04/08/2022	Bond Future	10.70	Put	1,929.85000		1.92985	1,597.07000	1.59707	1,929.850	9.55	0.70	0.00	0	7,500.0	
R2032	On 04/08/2022	Bond Future	11.00	Put	1,019.23000		1.01923	806.81000	0.80681	1,019.230	9.89	0.47	0.00	0	7,500.0	
R2032	On 04/08/2022	Bond Future	11.60	Put	210.54000		0.21054	156.11000	0.15611	210.540	10.87	0.14	0.00	0	800.0	
R2032	On 03/11/2022	Bond Future			11.17333		84.12453	11.06917	84.65467		9.74	0.00	260,113,046.76	3,092	79,346.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	21.29000		0.02129	30.88000	0.03088	21.290	8.71	0.01	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	25.03000		0.02503	36.06000	0.03606	25.030	8.70	0.02	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	34.30000		0.03430	48.79000	0.04879	34.300	8.68	0.02	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	128.31000		0.12831	172.40000	0.17240	128.310	8.58	0.07	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	5,853.23000		5.85323	5,391.01000	5.39101	5,853.230	8.71	0.89	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	5,613.05000		5.61305	5,158.74000	5.15874	5,613.050	8.77	0.88	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	298.75000		0.29875	382.94000	0.38294	298.750	8.84	0.14	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	4,164.49000		4.16449	3,772.71000	3.77271	4,164.490	9.21	0.77	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	3,888.75000		3.88875	3,511.88000	3.51188	3,888.750	9.29	0.74	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	875.26000		0.87526	1,052.72000	1.05272	875.260	9.42	0.30	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.55	Put	1,237.10000		1.23710	1,071.07000	1.07107	1,237.100	10.39	0.35	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	478.49000		0.47849	406.97000	0.40697	478.490	11.53	0.15	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future			11.35731		85.52870	11.24830	86.06851		9.35	0.00	0.00	0	0.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	74.09000		0.07409	95.95000	0.09595	74.090	8.41	0.03	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	107.35000		0.10735	137.22000	0.13722	107.350	8.42	0.05	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	9.92	Call	274.38000		0.27438	338.73000	0.33873	274.380	8.45	0.11	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	6,643.74000		6.64374	6,197.43000	6.19743	6,643.740	8.62	0.84	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	506.60000		0.50660	608.61000	0.60861	506.600	8.68	0.17	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	5,214.56000		5.21456	4,820.37000	4.82037	5,214.560	8.95	0.75	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	1,093.42000		1.09342	1,267.52000	1.26752	1,093.420	9.09	0.30	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	1,663.33000		1.66333	1,488.44000	1.48844	1,663.330	10.25	0.35	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	746.77000		0.74677	661.29000	0.66129	746.770	11.47	0.18	0.00	0	750.0	
R2032	On 04/05/2023	Bond Future			11.51021		83.00464	11.39610	83.55566		9.41	0.00	0.00	0	0.0	

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	0.0
R2035	On 04/08/2022	Bond Future			11.28080		87.96803		11.17610	88.58439		10.81	0.00	66,679,766.74	758	128,988.0
R2035	On 04/08/2022	Bond Future	9.53	Call	0.03000		0.00003		0.09000	0.00009	0.030	9.59	0.00	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	9.84	Call	0.43000		0.00043		1.16000	0.00116	0.430	9.49	0.00	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	70.93000		0.07093		122.52000	0.12252	70.930	10.08	0.06	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	10.64	Put	4,005.14000		4.00514		3,469.38000	3.46938	4,005.140	10.28	0.90	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	1,728.31000		1.72831		1,395.02000	1.39502	1,728.310	10.98	0.61	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	112.13000		0.11213		80.57000	0.08057	112.130	12.72	0.07	0.00	0	400.0
R2035	On 03/11/2022	Bond Future			11.47120		84.76385		11.36202	85.39017		11.02	0.00	0.00	0	3,720.0
R2035	On 03/11/2022	Bond Future	9.82	Call	43.79000		0.04379		63.06000	0.06306	43.790	9.64	0.02	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	180.90000		0.18090		243.46000	0.24346	180.900	9.62	0.08	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	10.57	Put	5,787.44000		5.78744		5,275.47000	5.27547	5,787.440	10.08	0.84	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	3,872.51000		3.87251		3,464.55000	3.46455	3,872.510	10.74	0.68	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	1,182.22000		1.18222		1,416.33000	1.41633	1,182.220	10.80	0.34	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	12.68	Put	520.71000		0.52071		441.08000	0.44108	520.710	13.30	0.15	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future			11.64876		86.17770		11.53482	86.81521		10.53	0.00	0.00	0	0.0
R2035	On 02/02/2023	Bond Future	9.81	Call	123.05000		0.12305		159.34000	0.15934	123.050	9.32	0.05	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	148.09000		0.14809		190.40000	0.19040	148.090	9.34	0.06	0.00	0	400.0
R2035	On 02/02/2023	Bond Future	10.30	Call	350.48000		0.35048		435.32000	0.43532	350.480	9.39	0.12	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	10.64	Call	676.51000		0.67651		815.38000	0.81538	676.510	9.60	0.20	0.00	0	400.0
R2035	On 02/02/2023	Bond Future	10.66	Put	6,477.86000		6.47786		5,983.05000	5.98305	6,477.860	9.62	0.80	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	1,362.54000		1.36254		1,585.11000	1.58511	1,362.540	10.10	0.32	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	11.06	Put	4,754.05000		4.75405		4,341.23000	4.34123	4,754.050	10.12	0.67	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	2,089.64000		2.08964		1,860.73000	1.86073	2,089.640	11.04	0.39	0.00	0	400.0
R2035	On 02/02/2023	Bond Future	13.22	Put	696.95000		0.69695		611.31000	0.61131	696.950	12.91	0.15	0.00	0	1,000.0
R2035	On 04/05/2023	Bond Future			11.78989		83.32567		11.67118	83.97625		10.59	0.00	0.00	0	0.0
R2035	On 04/05/2023	Bond Future	9.85	Call	235.16000		0.23516		289.71000	0.28971	235.160	9.52	0.07	0.00	0	400.0
R2035	On 04/05/2023	Bond Future	10.42	Call	619.23000		0.61923		736.18000	0.73618	619.230	9.69	0.16	0.00	0	500.0
R2035	On 04/05/2023	Bond Future	10.60	Call	820.99000		0.82099		964.82000	0.96482	820.990	9.81	0.20	0.00	0	400.0
R2035	On 04/05/2023	Bond Future	11.17	Call	1,783.87000		1.78387		2,027.24000	2.02724	1,783.870	10.33	0.35	0.00	0	500.0
R2035	On 04/05/2023	Bond Future	12.46	Put	1,999.84000		1.99984		1,802.87000	1.80287	1,999.840	11.64	0.32	0.00	0	400.0
R2035	On 04/05/2023	Bond Future	13.18	Put	1,185.32000		1.18532		1,062.08000	1.06208	1,185.320	12.64	0.21	0.00	0	500.0
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future			11.48002		79.42666		11.39574	79.92406		12.12	0.00	26,210,797.80	330	139,172.0
R2037	On 04/08/2022	Bond Future	10.10	Call	0.78000		0.00078		1.73000	0.00173	0.780	10.63	0.00	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	3,693.86000		3.69386		3,276.43000	3.27643	3,693.860	11.55	0.88	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.21	Call	588.17000		0.58817		771.16000	0.77116	588.170	12.06	0.31	0.00	0	1,050.0
R2037	On 04/08/2022	Bond Future	11.42	Put	1,435.68000		1.43568		1,201.08000	1.20108	1,435.680	12.37	0.54	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.95	Put	397.68000		0.39768		317.48000	0.31748	397.680	13.44	0.20	0.00	0	1,050.0
R2037	On 03/11/2022	Bond Future			11.65957		80.58506		11.57184	81.09058		11.77	0.00	0.00	0	2,000.0
R2037	On 02/02/2023	Bond Future			11.82689		77.67288		11.73548	78.18758		11.88	0.00	0.00	0	0.0

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			11.96915		79.16165		11.87400	79.68706		11.38	0.00	0.00	0	0.0
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 04/08/2022	Bond Future			11.60278		80.93186		11.51335	81.49572		12.79	0.00	14,567,734.80	180	124,081.0
R2040	On 04/08/2022	Bond Future	9.70	Call	0.01000		0.00001		0.03000	0.00003	0.010	11.47	0.00	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	28.88000		0.02888		50.79000	0.05079	28.880	11.44	0.03	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	260.78000		0.26078		201.64000	0.20164	260.780	14.27	0.14	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			11.77782		82.11231		11.68476	82.68523		12.42	0.00	0.00	0	4,465.0
R2040	On 03/11/2022	Bond Future	10.70	Call	283.59000		0.28359		357.97000	0.35797	283.590	11.12	0.11	0.00	0	1,100.0
R2040	On 03/11/2022	Bond Future	10.80	Call	380.77000		0.38077		473.19000	0.47319	380.770	11.31	0.14	0.00	0	1,500.0
R2040	On 03/11/2022	Bond Future	11.20	Call	984.94000		0.98494		1,164.08000	1.16408	984.940	12.02	0.28	0.00	0	1,100.0
R2040	On 03/11/2022	Bond Future	11.50	Call	1,666.35000		1.66635		1,916.91000	1.91691	1,666.350	12.42	0.40	0.00	0	1,500.0
R2040	On 03/11/2022	Bond Future	12.52	Put	1,053.54000		1.05354		928.04000	0.92804	1,053.540	14.23	0.25	0.00	0	1,100.0
R2040	On 02/02/2023	Bond Future			11.94119		78.97534		11.84425	79.55863		12.56	0.00	0.00	0	0.0
R2040	On 02/02/2023	Bond Future	10.21	Call	177.86000		0.17786		219.54000	0.21954	177.860	11.14	0.06	0.00	0	400.0
R2040	On 02/02/2023	Bond Future	10.96	Call	807.91000		0.80791		942.83000	0.94283	807.910	11.55	0.21	0.00	0	400.0
R2040	On 02/02/2023	Bond Future	12.27	Put	2,316.75000		2.31675		2,107.11000	2.10711	2,316.750	13.23	0.39	0.00	0	400.0
R2040	On 04/05/2023	Bond Future			12.08016		80.48952		11.97933	81.08480		12.04	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future	10.17	Call	280.05000		0.28005		333.15000	0.33315	280.050	10.84	0.08	0.00	0	400.0
R2040	On 04/05/2023	Bond Future	10.73	Call	717.19000		0.71719		828.49000	0.82849	717.190	11.02	0.17	0.00	0	500.0
R2040	On 04/05/2023	Bond Future	10.92	Call	971.76000		0.97176		1,110.35000	1.11035	971.760	11.22	0.22	0.00	0	400.0
R2040	On 04/05/2023	Bond Future	11.48	Call	2,036.73000		2.03673		2,265.19000	2.26519	2,036.730	11.80	0.36	0.00	0	500.0
R2040	On 04/05/2023	Bond Future	12.78	Put	2,193.17000		2.19317		2,015.06000	2.01506	2,193.170	13.34	0.32	0.00	0	400.0
R2040	On 04/05/2023	Bond Future	13.45	Put	1,383.41000		1.38341		1,266.05000	1.26605	1,383.410	14.41	0.21	0.00	0	500.0
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.60831		77.79153		11.51877	78.36465		13.51	0.00	10,890,814.20	140	88,332.0
R2044	On 03/11/2022	Bond Future			11.77417		78.92614		11.68102	79.50846		13.12	0.00	0.00	0	0.0
R2044	On 03/11/2022	Bond Future	10.60	Call	208.15000		0.20815		267.39000	0.26739	208.150	11.55	0.09	0.00	0	1,600.0
R2044	On 03/11/2022	Bond Future	11.30	Call	1,217.85000		1.21785		1,425.17000	1.42517	1,217.850	12.86	0.32	0.00	0	1,600.0
R2044	On 02/02/2023	Bond Future			11.92863		75.86125		11.83165	76.45408		13.30	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future			12.05956		77.31586		11.95877	77.92080		12.75	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			11.55365		80.97181		11.46396	81.56024		13.27	0.00	0.00	0	200,798.0
R2048	On 04/08/2022	Bond Future	10.20	Call	0.88000		0.00088		2.03000	0.00203	0.880	11.61	0.00	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.30	Call	2.11000		0.00211		4.59000	0.00459	2.110	11.66	0.00	0.00	0	1,200.0
R2048	On 04/08/2022	Bond Future	10.90	Call	140.62000		0.14062		214.74000	0.21474	140.620	12.64	0.09	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	11.00	Call	228.95000		0.22895		334.44000	0.33444	228.950	12.87	0.14	0.00	0	1,200.0
R2048	On 04/08/2022	Bond Future	11.00	Put	3,991.48000		3.99148		3,508.54000	3.50854	3,991.480	12.87	0.86	0.00	0	50.0
R2048	On 03/11/2022	Bond Future			11.71797		77.72894		11.62457	78.32681		13.60	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			11.87091		79.02556		11.77362	79.63414		13.04	0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
R2048	On 04/05/2023	Bond Future			11.99239	76.10076		11.89133	76.72178		13.22	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			11.32178	67.41467		11.22214	67.92357		12.20	0.00	6,741,467.00	100	23,295.0
R209	On 03/11/2022	Bond Future			11.49232	65.25259		11.38882	65.76963		12.42	0.00	0.00	0	4,520.0
R209	On 03/11/2022	Bond Future	9.25	Call	4.74000	0.00474		7.28000	0.00728	4.740	11.02	0.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	60.36000	0.06036		83.94000	0.08394	60.360	10.81	0.04	0.00	0	3,500.0
R209	On 03/11/2022	Bond Future	10.00	Put	8,114.52000	8.11452	7,621.06000	7.62106	8,114.520	10.81	0.96	0.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	3,416.52000	3.41652	3,077.73000	3.07773	3,416.520	12.11	0.69	0.00	0.00	0	7,000.0
R209	On 03/11/2022	Bond Future	12.00	Put	1,068.99000	1.06899	927.48000	0.92748	1,068.990	13.68	0.30	0.00	0.00	0	3,500.0
R209	On 02/02/2023	Bond Future			11.64704	66.34169		11.53955	66.86799		11.91	0.00	0.00	0	0.0
R209	On 04/05/2023	Bond Future			11.77568	64.45896		11.66409	64.99601		11.96	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future			224.40908	224.40908		224.70652	224.70652			0.00	0.00	0	1,025.0
R210	On 03/11/2022	Bond Future			224.75922	224.75922		225.06344	225.06344			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			228.55734	228.55734		228.86889	228.86889			0.00	0.00	0	0.0
R210	On 04/05/2023	Bond Future			229.89906	229.89906		230.21894	230.21894			0.00	0.00	0	0.0
R210	On 31/03/2028	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future			10.83217	82.05839		10.72748	82.55368		9.26	0.00	0.00	0	29,920.0
R213	On 03/11/2022	Bond Future			11.03688	79.71581		10.92729	80.21920		9.38	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	22.45000	0.02245		32.52000	0.03252	22.450	8.63	0.02	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	26.90000	0.02690		38.68000	0.03868	26.900	8.61	0.02	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	5,893.66000	5.89366	5,443.77000	5.44377	5,893.660	8.57	0.91	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	5,275.43000	5.27543	4,844.04000	4.84404	5,275.430	8.70	0.88	0.00	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	4,410.09000	4.41009	4,012.15000	4.01215	4,410.090	8.90	0.82	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	3,734.60000	3.73460	3,369.86000	3.36986	3,734.600	9.07	0.75	0.00	0.00	0	200.0
R213	On 02/02/2023	Bond Future			11.22754	81.04503		11.11265	81.55757		9.03	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	80.52000	0.08052		104.08000	0.10408	80.520	8.32	0.04	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	6,066.55000	6.06655	5,642.63000	5.64263	6,066.550	8.31	0.85	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	4,774.44000	4.77444	4,398.31000	4.39831	4,774.440	8.57	0.76	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	849.11000	0.84911	997.87000	0.99787	849.110	8.64	0.27	0.00	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	961.87000	0.96187	848.59000	0.84859	961.870	10.32	0.24	0.00	0.00	0	912.0
R213	On 04/05/2023	Bond Future			11.37803	79.04429		11.25769	79.56745		9.08	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0

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	0.0
R214	On 04/08/2022	Bond Future	11.59404	64.35951		11.49939	64.85395		13.31	0.00	1,197,279,964.53	18,603	50,448.0
R214	On 03/11/2022	Bond Future	11.75944	62.01184		11.66113	62.51418		13.62	0.00	2,170,414.40	35	80.0
R214	On 02/02/2023	Bond Future	11.91331	63.04614		11.81116	63.55744		13.08	0.00	0.00	0	0.0
R214	On 04/05/2023	Bond Future	12.03599	60.95603		11.93009	61.47774		13.21	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :											2,408,394,197.40	31,139	1 398 167.0
Grand Total:											2,408,394,197.40	31,139	1 398 167.0