



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: 10/06/2022

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	817.78800	817.78800	823.75600	823.75600					0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future	829.48200	829.48200	835.54200	835.54200					0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	842.86200	842.86200	849.02700	849.02700					0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	857.77900	857.77900	864.05900	864.05900					0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future	927.15500	927.15500	939.28700	939.28700					0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	940.41400	940.41400	952.72600	952.72600					0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	955.58400	955.58400	968.10100	968.10100					0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	972.49500	972.49500	985.24200	985.24200					0.00	0.00	0	0.00
ALBI	On 04/08/2022	Index Future	822.08900	822.08900	833.68100	833.68100					0.00	0.00	0	136.00
ALBI	On 03/11/2022	Index Future	833.84600	833.84600	845.60900	845.60900					0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	847.29600	847.29600	859.25500	859.25500					0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	862.29100	862.29100	874.46900	874.46900					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	12.16977	74.96918		11.94137	76.07309			0.00	0.00	0	350.00
ES33	On 03/11/2022	Bond Future	12.40496	72.26705		12.16661	73.38735			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.63123	73.45279		12.38221	74.59202			0.00	0.00	0	0.00
ES33	On 04/05/2023	Bond Future	12.83824	70.98562		12.57826	72.14586			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	12.57750	72.96396		12.34888	74.22463			0.00	0.00	0	4,769.00
ES42	On 03/11/2022	Bond Future	12.79469	69.75527		12.55597	71.03458			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.99635	70.90162		12.74733	72.20250			0.00	0.00	0	0.00
ES42	On 04/05/2023	Bond Future	13.18948	67.91637		12.92955	69.24113			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	810.85900	810.85900		822.35200	822.35200			0.00	8,108,590.00	1	1,112.00
GOVI	On 03/11/2022	GOVI	822.45500	822.45500		834.11800	834.11800			0.00	0.00	0	0.00
GOVI	On 02/02/2023	GOVI	835.72100	835.72100		847.57900	847.57900			0.00	0.00	0	0.00
GOVI	On 04/05/2023	GOVI	850.51200	850.51200		862.58600	862.58600			0.00	0.00	0	0.00
I2025	On 04/08/2022	Bond Future	161.89250	161.89250		162.26625	162.26625			0.00	0.00	0	7,305.00
I2025	On 03/11/2022	Bond Future	164.22397	164.22397		164.60424	164.60424			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	165.23144	165.23144		165.61935	165.61935			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	168.19696	168.19696		168.59308	168.59308			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	120.65666	120.65666		120.62401	120.62401			0.00	0.00	0	3,323.00
I2029	On 03/11/2022	Bond Future	121.14952	121.14952		121.11725	121.11725			0.00	0.00	0	0.00
I2029	On 02/02/2023	Bond Future	123.13361	123.13361		123.10177	123.10177			0.00	0.00	0	0.00
I2029	On 04/05/2023	Bond Future	124.06030	124.06030		124.02896	124.02896			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	114.97803	114.97803		115.48530	115.48530			0.00	31,044,068.10	270	7,122.00
I2033	On 03/11/2022	Bond Future	115.30585	115.30585		115.82111	115.82111			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	117.19402	117.19402		117.71860	117.71860			0.00	0.00	0	0.00
I2033	On 04/05/2023	Bond Future	117.92977	117.92977		118.46480	118.46480			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			129.89425	129.89425		130.68353	130.68353			0.00	0.00	0	4,102.00
I2038	On 03/11/2022	Bond Future			131.76510	131.76510		132.56664	132.56664			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future			132.03117	132.03117		132.84709	132.84709			0.00	0.00	0	0.00
I2038	On 04/05/2023	Bond Future			134.40207	134.40207		135.23360	135.23360			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			118.72816	118.72816		120.28764	120.28764			0.00	0.00	0	16,569.00
I2046	On 03/11/2022	Bond Future			118.48237	118.48237		120.06500	120.06500			0.00	0.00	0	1,566.00
I2046	On 02/02/2023	Bond Future			120.42350	120.42350		122.03297	122.03297			0.00	0.00	0	0.00
I2046	On 04/05/2023	Bond Future			120.56981	120.56981		122.20944	122.20944			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			120.90590	120.90590		122.69769	122.69769			0.00	0.00	0	11,293.00
I2050	On 03/11/2022	Bond Future			122.64694	122.64694		124.46540	124.46540			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future			122.55471	122.55471		124.40400	124.40400			0.00	0.00	0	0.00
I2050	On 04/05/2023	Bond Future			124.75489	124.75489		126.63834	126.63834			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 04/08/2022	Index Future			320.82000	320.82000		323.24200	323.24200			0.00	0.00	0	759.00
IGOV	On 03/11/2022	Index Future			325.48700	325.48700		327.94600	327.94600			0.00	0.00	0	16.00
IGOV	On 02/02/2023	Index Future			330.81500	330.81500		333.31600	333.31600			0.00	0.00	0	0.00
IGOV	On 04/05/2023	Index Future			336.74500	336.74500		339.29400	339.29400			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.91500	95.08500		4.92500	95.07500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.08500	94.91500		5.04500	94.95500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.54000	94.46000		5.47000	94.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.66500	94.33500		5.58500	94.41500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future			6.12000	93.88000		5.99000	94.01000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future			6.22000	93.78000		6.08000	93.92000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.62000	93.38000		6.47000	93.53000			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.20500	92.79500		6.96500	93.03500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.69000	92.31000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.93000	92.07000		7.62000	92.38000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.11500	91.88500		7.80500	92.19500			0.00	0.00	0	172.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.22500	91.77500		7.90500	92.09500			0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future			8.83498	107.33413		8.61300	108.15711		4.78	0.00	5,366,706.50	50	80,971.00
R186	On 04/08/2022	Bond Future	6.96	Call	0.28000	0.00028		1.26000	0.00126	0.280	5.08	0.00	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	36.84000	0.03684		100.20000	0.10020	36.840	4.61	0.05	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	88.52000	0.08852		42.97000	0.04297	88.520	5.94	0.08	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			9.06017	108.85352		8.82117	109.68889		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	280.41000	0.28041		460.79000	0.46079	280.410	4.42	0.17	0.00	0	4,310.00
R186	On 03/11/2022	Bond Future	8.91	Put	1,574.35000	1.57435		1,155.16000	1.15516	1,574.350	4.71	0.56	0.00	0	4,310.00
R186	On 02/02/2023	Bond Future			9.25982	105.31808		9.00137	106.16780		4.65	0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			9.43490	107.18959		9.15427	108.05519		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			329.25812	329.25812		329.18986	329.18986			0.00	0.00	0	870.00
R197	On 03/11/2022	Bond Future			333.99885	333.99885		333.93183	333.93183			0.00	0.00	0	0.00
R197	On 02/02/2023	Bond Future			330.74357	330.74357		330.67799	330.67799			0.00	0.00	0	0.00
R197	On 04/05/2023	Bond Future			336.68416	336.68416		336.61986	336.61986			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			248.12136	248.12136		252.72601	252.72601			0.00	0.00	0	6,586.00
R202	On 03/11/2022	Bond Future			251.69369	251.69369		256.36634	256.36634			0.00	0.00	0	0.00
R202	On 02/02/2023	Bond Future			251.18058	251.18058		255.93190	255.93190			0.00	0.00	0	0.00
R202	On 04/05/2023	Bond Future			255.68964	255.68964		260.52771	260.52771			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			5.76016	104.50287		5.59445	104.59360		0.55	0.00	198,868,961.61	1,903	24,072.00
R2023	On 03/11/2022	Bond Future			5.77518	102.06627		5.47412	102.15901		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			10.33137	88.27627		10.10190	89.36798		7.93	0.00	0.00	0	99,215.00
R2030	On 04/08/2022	Bond Future	8.30	Call	0.04000	0.00004		0.28000	0.00028	0.040	7.46	0.00	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	6.01000	0.00601		22.38000	0.02238	6.010	7.27	0.01	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	282.09000	0.28209		145.76000	0.14576	282.090	9.01	0.17	0.00	0	800.00
R2030	On 03/11/2022	Bond Future			10.53827	89.52717		10.29750	90.63496		7.69	0.00	0.00	0	18,740.00
R2030	On 03/11/2022	Bond Future	9.70	Call	409.03000	0.40903		659.42000	0.65942	409.030	7.36	0.18	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	10.20	Call	1,074.89000	1.07489		1,544.83000	1.54483	1,074.890	7.66	0.37	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	11.57	Put	491.66000	0.49166		331.38000	0.33138	491.660	9.06	0.17	0.00	0	500.00
R2030	On 02/02/2023	Bond Future			10.73128	86.96818		10.47800	88.09466		7.74	0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future	8.81	Call	100.86000	0.10086		171.36000	0.17136	100.860	7.26	0.05	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	171.13000	0.17113		279.79000	0.27979	171.130	7.22	0.08	0.00	0	400.00
R2030	On 02/02/2023	Bond Future	9.66	Put	5,384.12000	5.38412		4,501.32000	4.50132	5,384.120	7.26	0.82	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	661.55000	0.66155		960.89000	0.96089	661.550	7.36	0.23	0.00	0	400.00
R2030	On 02/02/2023	Bond Future	9.94	Put	4,372.89000	4.37289		3,583.93000	3.58393	4,372.890	7.42	0.74	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	1,476.76000	1.47676		1,115.11000	1.11511	1,476.760	8.28	0.36	0.00	0	400.00
R2030	On 04/05/2023	Bond Future			10.91022	88.51584		10.64366	89.66298		7.43	0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future	9.03	Call	206.74000	0.20674		321.22000	0.32122	206.740	6.80	0.08	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	493.05000	0.49305	717.19000	0.71719	493.050	6.83	0.17	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.78	Call	656.16000	0.65616	932.36000	0.93236	656.160	6.86	0.21	0.00	0	400.00
R2030	On 04/05/2023	Bond Future	10.00	Call	907.35000	0.90735	1,250.63000	1.25063	907.350	7.00	0.26	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	11.34	Put	1,797.17000	1.79717	1,405.81000	1.40581	1,797.170	7.86	0.38	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	1,449.04000	1.44904	1,123.81000	1.12381	1,449.040	8.13	0.32	0.00	0	400.00
R2030	On 04/05/2023	Bond Future	12.04	Put	1,054.57000	1.05457	809.91000	0.80991	1,054.570	8.55	0.24	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			10.78511	87.98729	10.55112	89.23935		8.91	0.00	0.00	0	79,278.00
R2032	On 04/08/2022	Bond Future	8.97	Call	0.10000	0.00010	0.69000	0.00069	0.100	7.94	0.00	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.72	Call	18.20000	0.01820	62.13000	0.06213	18.200	7.97	0.02	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.80	Call	29.81000	0.02981	93.66000	0.09366	29.810	8.05	0.03	0.00	0	900.00
R2032	On 04/08/2022	Bond Future	10.50	Call	608.93000	0.60893	1,110.84000	1.11084	608.930	8.91	0.32	0.00	0	900.00
R2032	On 04/08/2022	Bond Future	10.70	Put	1,487.06000	1.48706	908.11000	0.90811	1,487.060	9.13	0.55	0.00	0	7,500.00
R2032	On 04/08/2022	Bond Future	11.00	Put	808.71000	0.80871	454.69000	0.45469	808.710	9.57	0.36	0.00	0	7,500.00
R2032	On 04/08/2022	Bond Future	11.60	Put	198.50000	0.19850	97.79000	0.09779	198.500	10.49	0.11	0.00	0	800.00
R2032	On 03/11/2022	Bond Future			10.98561	85.08323	10.74121	86.35356		9.00	0.00	0.00	0	87,936.00
R2032	On 03/11/2022	Bond Future	9.31	Call	34.26000	0.03426	75.26000	0.07526	34.260	7.98	0.02	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	40.00000	0.04000	86.68000	0.08668	40.000	7.97	0.03	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	9.46	Call	54.10000	0.05410	114.13000	0.11413	54.100	7.95	0.03	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	9.92	Call	215.82000	0.21582	391.97000	0.39197	215.820	8.08	0.11	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	10.11	Put	5,043.20000	5.04320	4,030.53000	4.03053	5,043.200	8.32	0.84	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	4,819.11000	4.81911	3,830.21000	3.83021	4,819.110	8.39	0.82	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.21	Call	480.39000	0.48039	786.38000	0.78638	480.390	8.45	0.20	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	10.49	Put	3,487.64000	3.48764	2,670.53000	2.67053	3,487.640	8.77	0.70	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	3,237.28000	3.23728	2,458.29000	2.45829	3,237.280	8.83	0.67	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.67	Call	1,222.90000	1.22290	1,774.56000	1.77456	1,222.900	8.93	0.38	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	11.55	Put	989.60000	0.98960	681.04000	0.68104	989.600	10.01	0.29	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	12.30	Put	378.91000	0.37891	249.68000	0.24968	378.910	11.08	0.12	0.00	0	750.00
R2032	On 02/02/2023	Bond Future			11.16996	86.45934	10.91449	87.75093		8.64	0.00	0.00	0	0.00
R2032	On 02/02/2023	Bond Future	9.31	Call	91.76000	0.09176	164.13000	0.16413	91.760	7.77	0.04	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	132.14000	0.13214	229.55000	0.22955	132.140	7.77	0.06	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	9.92	Call	332.81000	0.33281	534.62000	0.53462	332.810	7.76	0.13	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	5,807.05000	5.80705	4,801.84000	4.80184	5,807.050	7.92	0.81	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.22	Call	612.06000	0.61206	922.52000	0.92252	612.060	7.98	0.20	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.50	Put	4,452.43000	4.45243	3,590.92000	3.59092	4,452.430	8.25	0.71	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	1,306.05000	1.30605	1,811.40000	1.81140	1,306.050	8.39	0.35	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	11.84	Put	1,280.43000	1.28043	946.13000	0.94613	1,280.430	9.51	0.29	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	545.80000	0.54580	392.70000	0.39270	545.800	10.69	0.14	0.00	0	750.00
R2032	On 04/05/2023	Bond Future			11.33780	83.83907	11.07067	85.15423		8.67	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			11.14367	88.77662	10.91505	90.14967		10.03	0.00	0.00	0	128,568.00

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	0.45000	0.00045		2.51000	0.00251	0.450	8.73	0.00	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	4.22000	0.00422		17.74000	0.01774	4.220	8.74	0.00	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	238.08000	0.23808		513.06000	0.51306	238.080	9.76	0.14	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	3,425.66000	3.42566		2,413.23000	2.41323	3,425.660	9.89	0.81	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	1,494.58000	1.49458		921.10000	0.92110	1,494.580	10.57	0.50	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	135.91000	0.13591		66.80000	0.06680	135.910	12.18	0.07	0.00	0	400.00
R2035	On 03/11/2022	Bond Future			11.33452	85.54899		11.09645	86.94206		10.13	0.00	0.00	0	3,020.00
R2035	On 03/11/2022	Bond Future	9.82	Call	57.05000	0.05705		119.98000	0.11998	57.050	8.78	0.03	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.30	Call	276.30000	0.27630		485.34000	0.48534	276.300	9.19	0.12	0.00	0	1,000.00
R2035	On 03/11/2022	Bond Future	10.57	Put	5,168.80000	5.16880		4,121.29000	4.12129	5,168.800	9.61	0.80	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	3,369.42000	3.36942		2,566.36000	2.56636	3,369.420	10.12	0.63	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	11.05	Call	1,483.97000	1.48397		2,109.70000	2.10970	1,483.970	10.18	0.39	0.00	0	1,000.00
R2035	On 03/11/2022	Bond Future	12.68	Put	445.63000	0.44563		301.17000	0.30117	445.630	12.73	0.13	0.00	0	1,000.00
R2035	On 02/02/2023	Bond Future			11.51413	86.93173		11.26589	88.34812		9.68	0.00	0.00	0	0.00
R2035	On 02/02/2023	Bond Future	9.81	Call	134.23000	0.13423		233.49000	0.23349	134.230	8.59	0.05	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	161.46000	0.16146		276.67000	0.27667	161.460	8.59	0.06	0.00	0	400.00
R2035	On 02/02/2023	Bond Future	10.30	Call	392.08000	0.39208		621.41000	0.62141	392.080	8.66	0.13	0.00	0	1,000.00
R2035	On 02/02/2023	Bond Future	10.64	Call	807.34000	0.80734		1,183.37000	1.18337	807.340	9.08	0.23	0.00	0	400.00
R2035	On 02/02/2023	Bond Future	10.66	Put	5,858.87000	5.85887		4,827.89000	4.82789	5,858.870	9.11	0.77	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	1,568.64000	1.56864		2,142.05000	2.14205	1,568.640	9.51	0.36	0.00	0	1,000.00
R2035	On 02/02/2023	Bond Future	11.06	Put	4,207.75000	4.20775		3,369.63000	3.36963	4,207.750	9.52	0.64	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	1,793.86000	1.79386		1,357.42000	1.35742	1,793.860	10.53	0.35	0.00	0	400.00
R2035	On 02/02/2023	Bond Future	13.22	Put	585.22000	0.58522		428.17000	0.42817	585.220	12.37	0.13	0.00	0	1,000.00
R2035	On 04/05/2023	Bond Future			11.67028	83.98122		11.41186	85.42329		9.73	0.00	0.00	0	0.00
R2035	On 04/05/2023	Bond Future	9.85	Call	232.40000	0.23240		367.84000	0.36784	232.400	8.79	0.08	0.00	0	400.00
R2035	On 04/05/2023	Bond Future	10.60	Call	882.72000	0.88272		1,246.49000	1.24649	882.720	9.20	0.22	0.00	0	400.00
R2035	On 04/05/2023	Bond Future	12.46	Put	1,732.47000	1.73247		1,351.17000	1.35117	1,732.470	11.08	0.29	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			11.34844	80.20525		11.11992	81.58476		11.26	0.00	0.00	0	135,028.00
R2037	On 04/08/2022	Bond Future	10.10	Call	6.64000	0.00664		26.00000	0.02600	6.640	9.82	0.01	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	3,180.16000	3.18016		2,211.82000	2.21182	3,180.160	11.12	0.78	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.21	Call	1,065.70000	1.06570		1,759.27000	1.75927	1,065.700	11.56	0.42	0.00	0	1,050.00
R2037	On 04/08/2022	Bond Future	11.42	Put	1,278.71000	1.27871		774.16000	0.77416	1,278.710	11.96	0.45	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.95	Put	421.30000	0.42130		228.94000	0.22894	421.300	13.07	0.19	0.00	0	1,050.00
R2037	On 03/11/2022	Bond Future			11.52853	81.34192		11.29103	82.74160		10.84	0.00	0.00	0	2,000.00
R2037	On 02/02/2023	Bond Future			11.69788	78.40076		11.45074	79.82370		10.94	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future			11.85415	79.79733		11.59719	81.24606		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			11.47539	81.73695		11.24681	83.21371		11.91	0.00	449,634,961.95	5,501	125,533.00
R2040	On 04/08/2022	Bond Future	9.70	Call	0.20000	0.00020		1.17000	0.00117	0.200	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	116.72000	0.11672		291.63000	0.29163	116.720	10.91	0.08	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	12.24	Put	304.34000	0.30434		159.58000	0.15958	304.340	13.93	0.13	0.00	0	460.00
R2040	On 03/11/2022	Bond Future			11.65088	82.89542		11.41336	84.39368		11.47	0.00	0.00	0	3,965.00
R2040	On 03/11/2022	Bond Future	10.70	Call	413.26000	0.41326		690.31000	0.69031	413.260	10.67	0.15	0.00	0	1,100.00
R2040	On 03/11/2022	Bond Future	11.20	Call	1,253.59000	1.25359		1,827.25000	1.82725	1,253.590	11.41	0.33	0.00	0	1,100.00
R2040	On 03/11/2022	Bond Future	12.52	Put	929.90000	0.92990		653.63000	0.65363	929.900	13.68	0.22	0.00	0	1,100.00
R2040	On 02/02/2023	Bond Future			11.81613	79.72911		11.56903	81.25228		11.60	0.00	0.00	0	0.00
R2040	On 02/02/2023	Bond Future	10.21	Call	192.41000	0.19241		324.71000	0.32471	192.410	10.28	0.07	0.00	0	400.00
R2040	On 02/02/2023	Bond Future	10.96	Call	952.38000	0.95238		1,375.97000	1.37597	952.380	10.97	0.24	0.00	0	400.00
R2040	On 02/02/2023	Bond Future	12.27	Put	2,032.08000	2.03208		1,556.20000	1.55620	2,032.080	12.69	0.35	0.00	0	400.00
R2040	On 04/05/2023	Bond Future			11.96841	81.14970		11.71160	82.70053		11.11	0.00	0.00	0	0.00
R2040	On 04/05/2023	Bond Future	10.17	Call	270.89000	0.27089		423.61000	0.42361	270.890	10.00	0.08	0.00	0	400.00
R2040	On 04/05/2023	Bond Future	10.92	Call	981.33000	0.98133		1,381.25000	1.38125	981.330	10.31	0.22	0.00	0	400.00
R2040	On 04/05/2023	Bond Future	12.78	Put	1,836.65000	1.83665		1,434.36000	1.43436	1,836.650	12.39	0.29	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			11.51498	78.38907		11.27605	79.95450		12.62	0.00	30,101,402.88	384	75,998.00
R2044	On 03/11/2022	Bond Future			11.68235	79.50010		11.43415	81.08823		12.16	0.00	0.00	0	0.00
R2044	On 03/11/2022	Bond Future	10.60	Call	247.69000	0.24769		0.00000	0.00000	247.690	10.64	0.10	12,842,294.12	1,600	1,600.00
R2044	On 03/11/2022	Bond Future	11.30	Call	1,386.91000	1.38691		0.00000	0.00000	1,386.910	11.90	0.36	45,562,003.64	1,600	1,600.00
R2044	On 02/02/2023	Bond Future			11.83977	76.40414		11.58167	78.01864		12.31	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future			11.98449	77.76565		11.71643	79.40928		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			11.44752	81.66896		11.21363	83.24513		12.42	0.00	4,900,137.60	60	200,340.00
R2048	On 04/08/2022	Bond Future	10.20	Call	6.31000	0.00631		26.15000	0.02615	6.310	10.71	0.01	0.00	0	1,700.00
R2048	On 04/08/2022	Bond Future	10.30	Call	12.42000	0.01242		46.56000	0.04656	12.420	10.76	0.01	0.00	0	1,200.00
R2048	On 04/08/2022	Bond Future	10.90	Call	326.43000	0.32643		695.57000	0.69557	326.430	11.80	0.17	0.00	0	1,700.00
R2048	On 04/08/2022	Bond Future	11.00	Call	475.88000	0.47588		944.46000	0.94446	475.880	12.03	0.22	0.00	0	1,200.00
R2048	On 04/08/2022	Bond Future	11.00	Put	3,541.26000	3.54126		2,433.67000	2.43367	3,541.260	12.03	0.78	0.00	0	50.00
R2048	On 03/11/2022	Bond Future			11.61262	78.40390		11.36943	80.00293		12.61	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future			11.76771	79.67139		11.51469	81.29691		12.09	0.00	0.00	0	0.00
R2048	On 04/05/2023	Bond Future			11.90204	76.65553		11.63937	78.31052		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			11.18138	68.13337		10.95313	69.32590		11.34	0.00	0.00	0	22,909.00
R209	On 03/11/2022	Bond Future			11.35215	65.95422		11.11537	67.16408		11.44	0.00	0.00	0	4,135.00
R209	On 03/11/2022	Bond Future	9.25	Call	6.65000	0.00665		16.48000	0.01648	6.650	10.10	0.01	0.00	0	9,500.00
R209	On 03/11/2022	Bond Future	10.00	Put	7,431.97000	7.43197		6,302.78000	6.30278	7,431.970	9.84	0.95	0.00	0	9,500.00
R209	On 03/11/2022	Bond Future	11.00	Put	2,968.44000	2.96844		2,268.72000	2.26872	2,968.440	11.44	0.63	0.00	0	9,500.00
R209	On 02/02/2023	Bond Future			11.50855	67.02090		11.26290	68.25080		10.97	0.00	0.00	0	0.00
R209	On 04/05/2023	Bond Future			11.65031	65.06277		11.39548	66.31502		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

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/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	223.95241	223.95241		224.96848	224.96848			0.00	0.00	0	1,025.00
R210	On 03/11/2022	Bond Future	224.21285	224.21285		225.24496	225.24496			0.00	0.00	0	0.00
R210	On 02/02/2023	Bond Future	227.88534	227.88534		228.93627	228.93627			0.00	0.00	0	0.00
R210	On 04/05/2023	Bond Future	228.92014	228.92014		229.99191	229.99191			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	10.63571	82.99115		10.40162	84.12115		8.60	0.00	0.00	0	29,440.00
R213	On 03/11/2022	Bond Future	10.83874	80.62898		10.59406	81.77555		8.70	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	9.13	Call	36.54000	0.03654	77.11000	0.07711	36.540	7.92	0.02	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	43.51000	0.04351	90.48000	0.09048	43.510	7.90	0.03	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	5,093.07000	5.09307	4,143.37000	4.14337	5,093.070	8.13	0.86	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	4,511.49000	4.51149	3,616.00000	3.61600	4,511.490	8.26	0.82	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	3,711.67000	3.71167	2,907.60000	2.90760	3,711.670	8.46	0.75	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	3,096.81000	3.09681	2,376.88000	2.37688	3,096.810	8.60	0.68	0	200.00
R213	On 02/02/2023	Bond Future	11.02937	81.93179		10.77313	83.09761		8.36	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	99.54000	0.09954	172.70000	0.17270	99.540	7.67	0.05	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	5,307.92000	5.30792	4,409.44000	4.40944	5,307.920	7.83	0.81	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	4,092.77000	4.09277	3,318.22000	3.31822	4,092.770	8.09	0.71	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	1,073.72000	1.07372	1,495.69000	1.49569	1,073.720	8.15	0.32	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	766.69000	0.76669	562.87000	0.56287	766.690	9.92	0.20	0	912.00
R213	On 04/05/2023	Bond Future	11.19514	79.84114		10.92702	81.02824		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	11.47803	64.96640		11.24966	66.18901		12.42	0.00	0.00	0	13,220.00
R214	On 03/11/2022	Bond Future	11.64413	62.60171		11.40725	63.84211		12.59	0.00	0.00	0	0.00
R214	On 02/02/2023	Bond Future	11.80003	63.61357		11.55415	64.87454		12.09	0.00	0.00	0	0.00
R214	On 04/05/2023	Bond Future	11.93535	61.45166		11.68061	62.73543		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 :											786,429,126.39	11,369	717.000000000

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
------------------	--------	------------	-----------	------------	-----------	--------------	----------------	-------------------	------------	-------	-------------	------------------	---------------

Grand Total:											786,429,126.39	11,369	717.000000000
---------------------	--	--	--	--	--	--	--	--	--	--	----------------	--------	---------------