



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: 09/02/2022

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 05/05/2022	Index Future		827.62700	827.62700		825.99600	825.99600			0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future		838.39600	838.39600		836.74600	836.74600			0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future		851.14200	851.14200		849.47400	849.47400			0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future		863.66800	863.66800		861.97700	861.97700			0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future		954.82100	954.82100		950.33300	950.33300			0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future		967.24400	967.24400		962.70100	962.70100			0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future		981.95000	981.95000		977.34600	977.34600			0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future		996.40000	996.40000		991.73000	991.73000			0.00	0.00	0	0.00
ALBI	On 05/05/2022	Index Future		849.72700	849.72700		846.78400	846.78400			0.00	42,486,350.00	5	134.00
ALBI	On 04/08/2022	Index Future		860.78300	860.78300		857.80400	857.80400			0.00	0.00	0	90.00
ALBI	On 03/11/2022	Index Future		873.87000	873.87000		870.85300	870.85300			0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future		886.73000	886.73000		883.67000	883.67000			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 05/05/2022	Bond Future	11.23334	77.50057		11.28756	77.21616			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	11.44793	78.53911		11.50433	78.25150			0.00	0.00	0	263.00
ES33	On 03/11/2022	Bond Future	11.63793	75.96042		11.69625	75.67047			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	11.85318	77.09761		11.91393	76.80385			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 05/05/2022	Bond Future	11.65500	76.09148		11.69809	75.82775			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	11.84962	77.11163		11.89437	76.84509			0.00	0.00	0	3,579.00
ES42	On 03/11/2022	Bond Future	12.02332	74.03469		12.06955	73.76602			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.21170	75.14406		12.25974	74.87193			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 05/05/2022	GOVI	838.30900	838.30900		835.34300	835.34300			0.00	8,383,090.00	1	986.00
GOVI	On 04/08/2022	GOVI	849.21600	849.21600		846.21400	846.21400			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	862.12800	862.12800		859.08700	859.08700			0.00	0.00	0	0.00
GOVI	On 02/02/2023	GOVI	874.81500	874.81500		871.73100	871.73100			0.00	0.00	0	0.00
I2025	On 05/05/2022	Bond Future	158.52386	158.52386		158.33788	158.33788			0.00	0.00	0	5,456.00
I2025	On 04/08/2022	Bond Future	159.03053	159.03053		158.84373	158.84373			0.00	0.00	0	1,130.00
I2025	On 03/11/2022	Bond Future	161.46569	161.46569		161.27996	161.27996			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	162.22604	162.22604		162.03922	162.03922			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 05/05/2022	Bond Future	115.87464	115.87464		115.75281	115.75281			0.00	0.00	0	2,746.00
I2029	On 04/08/2022	Bond Future	117.42707	117.42707		117.30454	117.30454			0.00	0.00	0	1,844.00
I2029	On 03/11/2022	Bond Future	117.99618	117.99618		117.87504	117.87504			0.00	0.00	0	0.00
I2029	On 02/02/2023	Bond Future	119.76037	119.76037		119.63813	119.63813			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 05/05/2022	Bond Future	113.19009	113.19009		113.25222	113.25222			0.00	0.00	0	2,371.00
I2033	On 04/08/2022	Bond Future	114.70637	114.70637		114.77027	114.77027			0.00	0.00	0	4,967.00
I2033	On 03/11/2022	Bond Future	115.15193	115.15193		115.21996	115.21996			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	116.87342	116.87342		116.94325	116.94325			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 05/05/2022	Bond Future			130.76695	130.76695		130.20612	130.20612			0.00	0.00	0	4,174.00
I2038	On 04/08/2022	Bond Future			130.69960	130.69960		130.13280	130.13280			0.00	0.00	0	2,669.00
I2038	On 03/11/2022	Bond Future			132.70178	132.70178		132.12937	132.12937			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future			132.82550	132.82550		132.24637	132.24637			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 05/05/2022	Bond Future			119.53949	119.53949		118.87528	118.87528			0.00	0.00	0	14,004.00
I2046	On 04/08/2022	Bond Future			121.14099	121.14099		120.46906	120.46906			0.00	0.00	0	2,969.00
I2046	On 03/11/2022	Bond Future			121.06576	121.06576		120.38702	120.38702			0.00	0.00	0	0.00
I2046	On 02/02/2023	Bond Future			122.87622	122.87622		122.18804	122.18804			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 05/05/2022	Bond Future			124.28620	124.28620		123.64540	123.64540			0.00	0.00	0	8,572.00
I2050	On 04/08/2022	Bond Future			123.92994	123.92994		123.28175	123.28175			0.00	0.00	0	1,194.00
I2050	On 03/11/2022	Bond Future			125.82794	125.82794		125.17308	125.17308			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future			125.64123	125.64123		124.97809	124.97809			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I GOV	On 05/05/2022	Index Future			315.96800	315.96800		315.27300	315.27300			0.00	0.00	0	498.00
I GOV	On 04/08/2022	Index Future			320.15600	320.15600		319.45300	319.45300			0.00	0.00	0	0.00
I GOV	On 03/11/2022	Index Future			325.09900	325.09900		324.38800	324.38800			0.00	0.00	0	0.00
I GOV	On 02/02/2023	Index Future			329.95800	329.95800		329.23600	329.23600			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future			4.16500	95.83500		4.17500	95.82500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.21500	95.78500		4.22500	95.77500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.54000	95.46000		4.55000	95.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.59000	95.41000		4.60000	95.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.89500	95.10500		4.91500	95.08500			0.00	0.00	0	72.00
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			4.94000	95.06000		4.98000	95.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.29000	94.71000		5.32000	94.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.81500	94.18500		5.86500	94.13500			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.18000	93.82000		6.25000	93.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.37000	93.63000		6.43500	93.56500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.55500	93.44500		6.63500	93.36500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			6.75000	93.25000		6.82500	93.17500			0.00	0.00	0	0.00
R186	On 05/05/2022	Bond Future			7.88511	113.97519		7.94474	113.73454		5.22	0.00	0.00	0	72,663.00
R186	On 05/05/2022	Bond Future	6.73	Call	46.21000	0.04621		31.30000	0.03130	46.210	4.92	0.04	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.28	Call	269.81000	0.26981		243.66000	0.24366	269.810	4.91	0.18	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	469.99000	0.46999		427.27000	0.42727	469.990	5.00	0.28	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	Call	1,125.74000	1.12574		1,028.77000	1.02877	1,125.740	5.18	0.50	0.00	0	435.00

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 05/05/2022	Bond Future	8.14	Call	1,736.14000	1.73614	1,608.97000	1.60897	1,736.140	5.28	0.64	0.00	0	454.00	
R186	On 05/05/2022	Bond Future	8.35	Call	2,326.82000	2.32682	2,178.33000	2.17833	2,326.820	5.38	0.74	0.00	0	454.00	
R186	On 05/05/2022	Bond Future	8.64	Put	253.40000	0.25340	316.33000	0.31633	253.400	5.55	0.16	0.00	0	4,035.00	
R186	On 05/05/2022	Bond Future	8.94	Put	129.57000	0.12957	167.27000	0.16727	129.570	5.75	0.09	0.00	0	454.00	
R186	On 05/05/2022	Bond Future	9.18	Put	73.55000	0.07355	97.67000	0.09767	73.550	5.90	0.05	0.00	0	454.00	
R186	On 04/08/2022	Bond Future			8.07448	110.18712	8.13823	109.94431		5.29	0.00	0.00	0	0.00	
R186	On 04/08/2022	Bond Future	6.96	Call	186.48000	0.18648	148.04000	0.14804	186.480	4.54	0.11	0.00	0	3,600.00	
R186	On 04/08/2022	Bond Future	7.96	Call	1,367.07000	1.36707	1,279.22000	1.27922	1,367.070	5.15	0.46	0.00	0	3,600.00	
R186	On 04/08/2022	Bond Future	9.78	Put	181.65000	0.18165	214.46000	0.21446	181.650	6.18	0.08	0.00	0	3,600.00	
R186	On 03/11/2022	Bond Future			8.21292	111.85271	8.28064	111.60908		5.02	0.00	0.00	0	0.00	
R186	On 02/02/2023	Bond Future			8.39046	108.21111	8.46338	107.96462		5.12	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 05/05/2022	Bond Future			326.37387	326.37387	326.01040	326.01040			0.00	0.00	0	753.00	
R197	On 04/08/2022	Bond Future			322.34182	322.34182	321.97697	321.97697			0.00	0.00	0	0.00	
R197	On 03/11/2022	Bond Future			327.28095	327.28095	326.91862	326.91862			0.00	0.00	0	0.00	
R197	On 02/02/2023	Bond Future			323.58037	323.58037	323.21761	323.21761			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 05/05/2022	Bond Future			249.50180	249.50180	249.15902	249.15902			0.00	0.00	0	6,392.00	
R202	On 04/08/2022	Bond Future			248.38027	248.38027	248.03549	248.03549			0.00	0.00	0	91.00	
R202	On 03/11/2022	Bond Future			252.18410	252.18410	251.84019	251.84019			0.00	0.00	0	0.00	
R202	On 02/02/2023	Bond Future			251.38952	251.38952	251.04363	251.04363			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 05/05/2022	Bond Future			5.37241	103.33669	5.40827	103.30824		0.97	0.00	0.00	0	14,672.00	
R2023	On 04/08/2022	Bond Future			5.45127	104.67212	5.50259	104.64397		0.68	0.00	0.00	0	2,360.00	
R2023	On 03/11/2022	Bond Future			4.77712	102.37434	4.85956	102.34882		0.35	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 05/05/2022	Bond Future			9.40879	94.55050	9.50405	94.06240		8.57	0.00	28,743,352.00	304	71,971.00	
R2030	On 05/05/2022	Bond Future	7.73	Call	11.54000	0.01154	8.32000	0.00832	11.540	8.09	0.01	0.00	0	200.00	
R2030	On 05/05/2022	Bond Future	8.14	Call	51.69000	0.05169	38.22000	0.03822	51.690	7.96	0.04	0.00	0	1,800.00	
R2030	On 05/05/2022	Bond Future	8.47	Call	147.73000	0.14773	112.21000	0.11221	147.730	7.85	0.09	0.00	0	1,073.00	
R2030	On 05/05/2022	Bond Future	8.81	Call	417.98000	0.41798	333.78000	0.33378	417.980	8.06	0.21	0.00	0	200.00	
R2030	On 05/05/2022	Bond Future	8.89	Call	516.43000	0.51643	416.83000	0.41683	516.430	8.12	0.24	0.00	0	1,800.00	
R2030	On 05/05/2022	Bond Future	9.15	Call	947.88000	0.94788	788.06000	0.78806	947.880	8.33	0.37	0.00	0	7,500.00	
R2030	On 05/05/2022	Bond Future	9.35	Put	1,701.02000	1.70102	1,977.40000	1.97740	1,701.020	8.47	0.52	0.00	0	1,073.00	
R2030	On 05/05/2022	Bond Future	9.60	Put	1,124.86000	1.12486	1,337.85000	1.33785	1,124.860	8.64	0.39	0.00	0	5,000.00	

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R2030	On 05/05/2022	Bond Future	9.65	Put	1,030.49000	1.03049	1,231.31000	1.23131	1,030.490	8.68	0.37	0.00	0	5,000.00	
R2030	On 05/05/2022	Bond Future	9.95	Put	598.60000	0.59860	734.32000	0.73432	598.600	8.97	0.24	0.00	0	1,073.00	
R2030	On 05/05/2022	Bond Future	10.20	Put	375.39000	0.37539	469.04000	0.46904	375.390	9.27	0.16	0.00	0	200.00	
R2030	On 05/05/2022	Bond Future	11.04	Put	70.21000	0.07021	93.09000	0.09309	70.210	10.28	0.04	0.00	0	1,800.00	
R2030	On 04/08/2022	Bond Future			9.60571	91.78819	9.70556	91.29451		8.59	0.00	0.00	0	25,656.00	
R2030	On 04/08/2022	Bond Future	8.30	Call	258.60000	0.25860	204.57000	0.20457	258.600	8.08	0.11	0.00	0	800.00	
R2030	On 04/08/2022	Bond Future	9.05	Call	993.01000	0.99301	839.53000	0.83953	993.010	8.16	0.31	0.00	0	800.00	
R2030	On 04/08/2022	Bond Future	10.95	Put	447.90000	0.44790	511.90000	0.51190	447.900	9.79	0.14	0.00	0	800.00	
R2030	On 03/11/2022	Bond Future			9.75927	93.17661	9.86338	92.67783		8.13	0.00	0.00	0	0.00	
R2030	On 02/02/2023	Bond Future			9.94100	90.54493	10.05027	90.03941		8.30	0.00	0.00	0	0.00	
R2030	On 02/02/2023	Bond Future	8.81	Call	898.44000	0.89844	776.45000	0.77645	898.440	7.67	0.23	0.00	0	102.00	
R2030	On 02/02/2023	Bond Future	9.66	Put	3,626.92000	3.62692	3,904.67000	3.90467	3,626.920	8.11	0.56	0.00	0	102.00	
R2030	On 02/02/2023	Bond Future	9.94	Put	2,958.67000	2.95867	3,200.04000	3.20004	2,958.670	8.27	0.48	0.00	0	102.00	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2032	On 05/05/2022	Bond Future			9.82831	91.04307	9.90733	90.58457		9.95	0.00	0.00	0	132,333.00	
R2032	On 05/05/2022	Bond Future	9.58	Call	1,035.96000	1.03596	871.01000	0.87101	1,035.960	9.43	0.37	0.00	0	780.00	
R2032	On 05/05/2022	Bond Future	10.18	Call	2,946.45000	2.94645	2,635.75000	2.63575	2,946.450	10.14	0.69	0.00	0	780.00	
R2032	On 05/05/2022	Bond Future	10.29	Call	3,394.12000	3.39412	3,061.77000	3.06177	3,394.120	10.27	0.73	0.00	0	993.00	
R2032	On 05/05/2022	Bond Future	10.98	Put	208.82000	0.20882	249.47000	0.24947	208.820	11.39	0.09	0.00	0	993.00	
R2032	On 05/05/2022	Bond Future	11.18	Put	138.79000	0.13879	167.71000	0.16771	138.790	11.65	0.06	0.00	0	780.00	
R2032	On 04/08/2022	Bond Future			10.00816	92.24077	10.09044	91.77711		9.54	0.00	0.00	0	0.00	
R2032	On 04/08/2022	Bond Future	8.97	Call	393.12000	0.39312	320.58000	0.32058	393.120	8.50	0.14	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	9.72	Call	1,664.76000	1.66476	1,466.34000	1.46634	1,664.760	9.31	0.40	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	11.60	Put	399.43000	0.39943	440.56000	0.44056	399.430	11.55	0.11	0.00	0	800.00	
R2032	On 03/11/2022	Bond Future			10.15924	89.48266	10.24459	89.01437		9.44	0.00	0.00	0	0.00	
R2032	On 03/11/2022	Bond Future	9.31	Call	949.89000	0.94989	848.36000	0.84836	949.890	8.65	0.25	0.00	0	180.00	
R2032	On 03/11/2022	Bond Future	9.36	Call	1,030.61000	1.03061	922.13000	0.92213	1,030.610	8.70	0.26	0.00	0	454.00	
R2032	On 03/11/2022	Bond Future	10.11	Put	2,994.70000	2.99470	3,242.91000	3.24291	2,994.700	9.35	0.50	0.00	0	454.00	
R2032	On 03/11/2022	Bond Future	10.16	Put	2,860.70000	2.86070	3,101.71000	3.10171	2,860.700	9.38	0.48	0.00	0	180.00	
R2032	On 03/11/2022	Bond Future	10.49	Put	2,094.32000	2.09432	2,289.48000	2.28948	2,094.320	9.61	0.39	0.00	0	454.00	
R2032	On 03/11/2022	Bond Future	10.56	Put	1,960.87000	1.96087	2,146.02000	2.14602	1,960.870	9.68	0.37	0.00	0	180.00	
R2032	On 02/02/2023	Bond Future			10.33094	90.80197	10.41994	90.32738		9.22	0.00	0.00	0	0.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	1,089.20000	1.08920	962.70000	0.96270	1,089.200	8.52	0.25	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	3,733.30000	3.73330	3,968.68000	3.96868	3,733.300	9.02	0.53	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	2,860.39000	2.86039	3,057.15000	3.05715	2,860.390	9.22	0.44	0.00	0	454.00	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2035	On 05/05/2022	Bond Future			10.28483	91.77255	10.33750	91.42942		11.26	0.00	3,212,039.25	35	70,278.00	
R2035	On 05/05/2022	Bond Future	10.72	Call	3,754.81000	3.75481	3,510.69000	3.51069	3,754.810	11.93	0.71	0.00	0	1,200.00	
R2035	On 05/05/2022	Bond Future	10.82	Put	822.66000	0.82266	909.32000	0.90932	822.660	12.11	0.25	0.00	0	1,200.00	
R2035	On 05/05/2022	Bond Future	12.64	Put	18.84000	0.01884	23.95000	0.02395	18.840	14.28	0.01	0.00	0	1,200.00	
R2035	On 04/08/2022	Bond Future			10.46611	92.93966	10.52082	92.59285		10.82	0.00	0.00	0	48,495.00	

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	556.00000	0.55600		488.63000	0.48863	556.000	9.58	0.17	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	1,081.76000	1.08176		970.71000	0.97071	1,081.760	10.05	0.28	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	2,993.60000	2.99360		2,784.64000	2.78464	2,993.600	10.85	0.54	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	2,289.12000	2.28912		2,412.73000	2.41273	2,289.120	10.95	0.42	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	1,320.02000	1.32002		1,394.40000	1.39440	1,320.020	11.59	0.27	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	414.62000	0.41462		441.29000	0.44129	414.620	13.22	0.10	0.00	0	400.00
R2035	On 03/11/2022	Bond Future			10.61229	89.87847		10.66873	89.52885		10.76	0.00	0.00	0	0.00
R2035	On 03/11/2022	Bond Future	9.82	Call	1,181.07000	1.18107		1,100.93000	1.10093	1,181.070	9.80	0.27	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.57	Put	3,392.61000	3.39261		3,568.51000	3.56851	3,392.610	10.62	0.49	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	2,291.97000	2.29197		2,425.30000	2.42530	2,291.970	10.96	0.37	0.00	0	582.00
R2035	On 02/02/2023	Bond Future			10.77667	91.24165		10.83529	90.88761		10.45	0.00	0.00	0	0.00
R2035	On 02/02/2023	Bond Future	9.81	Call	1,353.25000	1.35325		1,276.23000	1.27623	1,353.250	9.74	0.27	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	10.66	Put	4,125.58000	4.12558		4,317.43000	4.31743	4,125.580	10.39	0.51	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.06	Put	3,024.07000	3.02407		3,179.50000	3.17950	3,024.070	10.68	0.41	0.00	0	582.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 05/05/2022	Bond Future			10.43428	87.90522		10.49180	87.52430		11.95	0.00	175,810.44	2	84,723.00
R2037	On 04/08/2022	Bond Future			10.60806	84.80520		10.66776	84.42002		12.09	0.00	0.00	0	49,415.00
R2037	On 04/08/2022	Bond Future	10.10	Call	1,327.15000	1.32715		1,192.93000	1.19293	1,327.150	11.22	0.32	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	2,012.32000	2.01232		2,137.67000	2.13767	2,012.320	12.25	0.38	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.21	Call	5,173.48000	5.17348		4,880.63000	4.88063	5,173.480	12.67	0.71	0.00	0	1,050.00
R2037	On 04/08/2022	Bond Future	11.42	Put	1,107.66000	1.10766		1,182.70000	1.18270	1,107.660	13.03	0.24	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.95	Put	611.04000	0.61104		656.19000	0.65619	611.040	13.95	0.14	0.00	0	1,050.00
R2037	On 03/11/2022	Bond Future			10.74700	86.08876		10.80854	85.69999		11.47	0.00	0.00	0	0.00
R2037	On 02/02/2023	Bond Future			10.90523	83.10258		10.96909	82.70862		11.74	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 05/05/2022	Bond Future			10.55449	90.08302		10.59628	89.78386		12.59	0.00	90,893,767.18	1,009	62,254.00
R2040	On 05/05/2022	Bond Future	9.82	Call	351.65000	0.35165		317.46000	0.31746	351.650	11.29	0.14	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	2,253.76000	2.25376		2,097.35000	2.09735	2,253.760	12.68	0.52	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	14.55000	0.01455		20.27000	0.02027	14.550	15.78	0.01	0.00	0	1,200.00
R2040	On 04/08/2022	Bond Future			10.72289	86.76128		10.76622	86.45898		12.75	0.00	0.00	0	39,528.00
R2040	On 04/08/2022	Bond Future	9.70	Call	488.88000	0.48888		447.03000	0.44703	488.880	11.14	0.15	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	10.70	Call	2,973.34000	2.97334		2,794.38000	2.79438	2,973.340	12.69	0.51	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	12.24	Put	570.36000	0.57036		603.08000	0.60308	570.360	15.21	0.12	0.00	0	460.00
R2040	On 03/11/2022	Bond Future			10.85766	88.07467		10.90223	87.77002		12.10	0.00	0.00	0	0.00
R2040	On 02/02/2023	Bond Future			11.01061	84.86755		11.05680	84.55907		12.41	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/05/2022	Bond Future			10.61210	86.67378		10.66398	86.29474		13.31	0.00	5,373,774.36	62	52,921.00
R2044	On 04/08/2022	Bond Future			10.77219	83.43236		10.82599	83.04912		13.50	0.00	0.00	0	21,683.00
R2044	On 03/11/2022	Bond Future			10.90019	84.69548		10.95560	84.30854		12.81	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
R2044	On 02/02/2023	Bond Future			11.04505	81.56373		11.10248	81.17166		13.16	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 05/05/2022	Bond Future			10.53911	85.88435		10.57523	85.60997		13.80	0.00	7,643,707.15	89	192,744.00
R2048	On 04/08/2022	Bond Future			10.69105	86.97593		10.72847	86.69873		13.30	0.00	0.00	0	6,016.00
R2048	On 04/08/2022	Bond Future	9.70	Call	497.14000	0.49714		476.91000	0.47691	497.140	11.48	0.14	0.00	0	2,400.00
R2048	On 04/08/2022	Bond Future	10.40	Call	2,148.47000	2.14847		2,015.11000	2.01511	2,148.470	12.84	0.41	0.00	0	2,400.00
R2048	On 03/11/2022	Bond Future			10.81329	83.88720		10.85173	83.60804		13.29	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future			10.94904	85.16034		10.98883	84.87769		12.95	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 05/05/2022	Bond Future			10.23022	71.49378		10.28207	71.19572		12.59	0.00	214,481,340.00	3,000	21,904.00
R209	On 05/05/2022	Bond Future	9.75	Call	599.94000	0.59994		528.52000	0.52852	599.940	11.73	0.25	0.00	0	8,525.00
R209	On 05/05/2022	Bond Future	10.25	Put	1,674.87000	1.67487		1,817.58000	1.81758	1,674.870	12.59	0.48	0.00	0	11,000.00
R209	On 05/05/2022	Bond Future	10.75	Put	710.91000	0.71091		787.08000	0.78708	710.910	13.39	0.25	0.00	0	1,050.00
R209	On 05/05/2022	Bond Future	12.00	Put	63.50000	0.06350		77.73000	0.07773	63.500	15.55	0.03	0.00	0	12,050.00
R209	On 04/08/2022	Bond Future			10.38410	72.43430		10.43770	72.13300		12.14	0.00	0.00	0	1,550.00
R209	On 03/11/2022	Bond Future			10.51375	70.38329		10.56889	70.07929		12.04	0.00	0.00	0	400.00
R209	On 03/11/2022	Bond Future	9.50	Call	718.06000	0.71806		669.43000	0.66943	718.060	10.85	0.20	0.00	0	1,000.00
R209	On 03/11/2022	Bond Future	10.50	Put	2,929.95000	2.92995		3,080.12000	3.08012	2,929.950	12.04	0.48	0.00	0	1,000.00
R209	On 03/11/2022	Bond Future	11.50	Put	1,165.49000	1.16549		1,239.41000	1.23941	1,165.490	13.35	0.23	0.00	0	1,000.00
R209	On 02/02/2023	Bond Future			10.65821	71.42096		10.71525	71.11297		11.74	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 05/05/2022	Bond Future			215.42187	215.42187		215.34457	215.34457			0.00	0.00	0	1,039.00
R210	On 04/08/2022	Bond Future			218.30806	218.30806		218.23148	218.23148			0.00	0.00	0	266.00
R210	On 03/11/2022	Bond Future			218.72429	218.72429		218.65279	218.65279			0.00	0.00	0	0.00
R210	On 02/02/2023	Bond Future			221.99489	221.99489		221.92375	221.92375			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 05/05/2022	Bond Future			9.66923	85.74330		9.75339	85.30383		9.66	0.00	0.00	0	24,243.00
R213	On 04/08/2022	Bond Future			9.85596	86.83586		9.94377	86.39122		9.21	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future			10.00440	84.62702		10.09553	84.17801		9.11	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	9.13	Call	881.93000	0.88193		783.50000	0.78350	881.930	8.47	0.25	0.00	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	967.92000	0.96792		861.84000	0.86184	967.920	8.52	0.27	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	3,042.29000	3.04229		3,296.01000	3.29601	3,042.290	9.01	0.53	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	2,688.83000	2.68883		2,923.52000	2.92352	2,688.830	9.10	0.49	0.00	0	200.00

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	On 03/11/2022	Bond Future	10.19	Put	2,219.98000	2.21998	2,426.77000	2.42677	2,219.980	9.23	0.43	0.00	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	1,882.97000	1.88297	2,065.60000	2.06560	1,882.970	9.39	0.38	0.00	0	200.00
R213	On 02/02/2023	Bond Future			10.17446	85.90826	10.26959	85.45334		8.93	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	1,038.39000	1.03839	916.48000	0.91648	1,038.390	8.27	0.26	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	3,412.11000	3.41211	3,643.66000	3.64366	3,412.110	8.80	0.52	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	2,635.37000	2.63537	2,827.66000	2.82766	2,635.370	8.99	0.44	0.00	0	476.00
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 05/05/2022	Bond Future			10.54093	68.45215	10.58221	68.20532		13.76	0.00	0.00	0	17,027.00
R214	On 04/08/2022	Bond Future			10.69469	69.32212	10.73737	69.07269		13.28	0.00	0.00	0	1,337.00
R214	On 03/11/2022	Bond Future			10.81861	67.09973	10.86242	66.84831		13.25	0.00	0.00	0	0.00
R214	On 02/02/2023	Bond Future			10.95607	68.11803	11.00135	67.86336		12.93	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 :											401,393,230.38	4,507	391.000000000	
Grand Total:											401,393,230.38	4,507	391.000000000	