



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: 06/04/2022

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	815.64000	815.64000	818.06900	818.06900					0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future	826.35000	826.35000	828.81700	828.81700					0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future	838.37800	838.37800	840.88700	840.88700					0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	852.25500	852.25500	854.81200	854.81200					0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future	943.66300	943.66300	946.72400	946.72400					0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future	956.05500	956.05500	959.16200	959.16200					0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	969.97000	969.97000	973.13000	973.13000					0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	986.02500	986.02500	989.24500	989.24500					0.00	0.00	0	0.00
ALBI	On 05/05/2022	Index Future	843.06300	843.06300	844.94600	844.94600					0.00	0.00	0	129.00
ALBI	On 04/08/2022	Index Future	854.13400	854.13400	856.04700	856.04700					0.00	0.00	0	92.00
ALBI	On 03/11/2022	Index Future	866.56600	866.56600	868.51300	868.51300					0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	880.90900	880.90900	882.89600	882.89600					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			11.26872	77.31482		11.25556	77.38384			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future			11.48295	78.36035		11.46891	78.43195			0.00	0.00	0	263.00
ES33	On 03/11/2022	Bond Future			11.68479	75.72732		11.66985	75.80153			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future			11.87264	77.00334		11.85665	77.08079			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			11.66908	76.00514		11.65566	76.08743			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future			11.86273	77.03338		11.84847	77.11850			0.00	0.00	0	3,579.00
ES42	On 03/11/2022	Bond Future			12.04590	73.90326		12.03077	73.99128			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future			12.21042	75.15134		12.19434	75.24282			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			831.54300	831.54300		833.42000	833.42000			0.00	0.00	0	989.00
GOVI	On 04/08/2022	GOVI			842.46200	842.46200		844.37000	844.37000			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI			854.72400	854.72400		856.66600	856.66600			0.00	0.00	0	0.00
GOVI	On 02/02/2023	GOVI			868.87200	868.87200		870.85200	870.85200			0.00	0.00	0	0.00
I2025	On 05/05/2022	Bond Future			159.76531	159.76531		159.70206	159.70206			0.00	0.00	0	5,484.00
I2025	On 04/08/2022	Bond Future			160.30320	160.30320		160.24258	160.24258			0.00	0.00	0	1,130.00
I2025	On 03/11/2022	Bond Future			162.65310	162.65310		162.59488	162.59488			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future			163.72157	163.72157		163.66663	163.66663			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			116.81336	116.81336		116.83546	116.83546			0.00	0.00	0	2,745.00
I2029	On 04/08/2022	Bond Future			118.39295	118.39295		118.41792	118.41792			0.00	0.00	0	1,844.00
I2029	On 03/11/2022	Bond Future			118.89719	118.89719		118.92490	118.92490			0.00	0.00	0	0.00
I2029	On 02/02/2023	Bond Future			120.89456	120.89456		120.92574	120.92574			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			112.46903	112.46903		112.56331	112.56331			0.00	0.00	0	2,719.00
I2033	On 04/08/2022	Bond Future			113.98989	113.98989		114.08784	114.08784			0.00	0.00	0	4,967.00
I2033	On 03/11/2022	Bond Future			114.34720	114.34720		114.44906	114.44906			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future			116.26801	116.26801		116.37432	116.37432			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			128.29852	128.29852		127.71373	127.71373			0.00	0.00	0	4,184.00
I2038	On 04/08/2022	Bond Future			128.20811	128.20811		127.61820	127.61820			0.00	0.00	0	2,711.00
I2038	On 03/11/2022	Bond Future			130.08795	130.08795		129.49199	129.49199			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future			130.40203	130.40203		129.79972	129.79972			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			116.09290	116.09290		115.68871	115.68871			0.00	0.00	0	14,454.00
I2046	On 04/08/2022	Bond Future			117.66276	117.66276		117.25565	117.25565			0.00	0.00	0	2,969.00
I2046	On 03/11/2022	Bond Future			117.45330	117.45330		117.04266	117.04266			0.00	0.00	0	0.00
I2046	On 02/02/2023	Bond Future			119.42749	119.42749		119.01306	119.01306			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			119.89124	119.89124		119.54257	119.54257			0.00	0.00	0	8,792.00
I2050	On 04/08/2022	Bond Future			119.48207	119.48207		119.13125	119.13125			0.00	0.00	0	1,410.00
I2050	On 03/11/2022	Bond Future			121.23360	121.23360		120.88032	120.88032			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future			121.19195	121.19195		120.83592	120.83592			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			313.63500	313.63500		313.08900	313.08900			0.00	0.00	0	499.00
I GOV	On 04/08/2022	Index Future			317.83100	317.83100		317.28000	317.28000			0.00	0.00	0	0.00
I GOV	On 03/11/2022	Index Future			322.53400	322.53400		321.97700	321.97700			0.00	0.00	0	0.00
I GOV	On 02/02/2023	Index Future			327.94700	327.94700		327.38400	327.38400			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.43500	95.56500		4.43500	95.56500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.54000	95.46000		4.50500	95.49500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.93500	95.06500		4.88500	95.11500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.03000	94.97000		4.98000	95.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.41000	94.59000		5.35000	94.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.50500	94.49500		5.43500	94.56500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.29000	93.71000		6.18500	93.81500			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.61500	93.38500		6.48500	93.51500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.79000	93.21000		6.62000	93.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.95500	93.04500		6.74000	93.26000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.00500	92.99500		6.78500	93.21500			0.00	0.00	0	72.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.19000	92.81000		6.95000	93.05000			0.00	0.00	0	0.00
R186	On 05/05/2022	Bond Future			8.30304	112.30233		8.22352	112.61816		5.57	0.00	0.00	0	72,531.00
R186	On 05/05/2022	Bond Future	6.73	Call	0.06000	0.00006		0.08000	0.00008	0.060	5.44	0.00	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.28	Call	4.46000	0.00446		7.32000	0.00732	4.460	5.33	0.01	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	17.30000	0.01730		26.88000	0.02688	17.300	5.35	0.03	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	Call	150.22000	0.15022		207.53000	0.20753	150.220	5.43	0.17	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	423.26000	0.42326		543.35000	0.54335	423.260	5.53	0.36	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.35	Call	805.74000	0.80574		984.42000	0.98442	805.740	5.62	0.54	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.64	Put	248.47000	0.24847		180.15000	0.18015	248.470	5.79	0.23	0.00	0	4,035.00
R186	On 05/05/2022	Bond Future	8.94	Put	82.39000	0.08239		55.36000	0.05536	82.390	6.03	0.09	0.00	0	454.00
R186	On 05/05/2022	Bond Future	9.18	Put	30.85000	0.03085		19.49000	0.01949	30.850	6.22	0.04	0.00	0	454.00
R186	On 04/08/2022	Bond Future			8.51965	108.50559		8.43360	108.82808		5.81	0.00	0.00	0	15.00
R186	On 04/08/2022	Bond Future	6.96	Call	67.02000	0.06702		73.86000	0.07386	67.020	5.59	0.05	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	587.46000	0.58746		652.11000	0.65211	587.460	5.58	0.28	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	274.53000	0.27453		219.98000	0.21998	274.530	6.76	0.13	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			8.71231	110.07214		8.61913	110.40157		5.55	0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			8.86898	106.60643		8.76750	106.94420		5.53	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			329.55691	329.55691		329.48533	329.48533			0.00	0.00	0	752.00
R197	On 04/08/2022	Bond Future			325.57009	325.57009		325.50470	325.50470			0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			330.34344	330.34344		330.28380	330.28380			0.00	0.00	0	0.00
R197	On 02/02/2023	Bond Future			327.26199	327.26199		327.21058	327.21058			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			247.97679	247.97679		247.25388	247.25388			0.00	0.00	0	6,398.00
R202	On 04/08/2022	Bond Future			246.84532	246.84532		246.11796	246.11796			0.00	0.00	0	91.00
R202	On 03/11/2022	Bond Future			250.46374	250.46374		249.73089	249.73089			0.00	0.00	0	0.00
R202	On 02/02/2023	Bond Future			250.08581	250.08581		249.34732	249.34732			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			5.51039	103.22729		5.51118	103.22666		1.08	0.00	0.00	0	14,749.00
R2023	On 04/08/2022	Bond Future			5.63222	104.57291		5.62922	104.57455		0.76	0.00	0.00	0	2,384.00
R2023	On 03/11/2022	Bond Future			5.32055	102.20637		5.30834	102.21014		0.41	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			9.64736	93.33428		9.59843	93.58205		8.40	0.00	0.00	0	69,898.00
R2030	On 05/05/2022	Bond Future	7.73	Call	0.00000	0.00000		0.00000	0.00000	0.000	7.75	0.00	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	0.04000	0.00004		0.07000	0.00007	0.040	7.76	0.00	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	0.98000	0.00098		1.49000	0.00149	0.980	7.76	0.00	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	15.53000	0.01553		21.65000	0.02165	15.530	7.88	0.02	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	26.74000	0.02674		36.55000	0.03655	26.740	7.92	0.03	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.15	Call	125.25000	0.12525		159.72000	0.15972	125.250	8.10	0.12	0.00	0	7,500.00
R2030	On 05/05/2022	Bond Future	9.35	Put	1,837.25000	1.83725		1,657.85000	1.65785	1,837.250	8.28	0.75	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.60	Put	1,017.01000	1.01701		890.77000	0.89077	1,017.010	8.49	0.54	0.00	0	5,000.00

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 05/05/2022	Bond Future	9.65	Put	888.74000	0.88874		773.27000	0.77327	888.740	8.53	0.49	0.00	0	5,000.00
R2030	On 05/05/2022	Bond Future	9.95	Put	358.43000	0.35843		299.33000	0.29933	358.430	8.88	0.25	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	10.20	Put	148.93000	0.14893		120.51000	0.12051	148.930	9.21	0.12	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	11.04	Put	3.53000	0.00353		2.59000	0.00259	3.530	10.10	0.00	0.00	0	1,800.00
R2030	On 04/08/2022	Bond Future			9.85389	90.56736		9.80208	90.82050		8.58	0.00	0.00	0	24,874.00
R2030	On 04/08/2022	Bond Future	8.30	Call	57.42000	0.05742		61.37000	0.06137	57.420	8.06	0.04	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	403.21000	0.40321		432.69000	0.43269	403.210	8.10	0.18	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	388.74000	0.38874		339.03000	0.33903	388.740	9.88	0.14	0.00	0	800.00
R2030	On 03/11/2022	Bond Future			10.03231	91.87585		9.97761	92.13454		8.20	0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future			10.19051	89.39584		10.13252	89.66125		8.25	0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future	8.81	Call	513.79000	0.51379		531.73000	0.53173	513.790	7.65	0.16	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.66	Put	4,065.17000	4.06517		3,816.05000	3.81605	4,065.170	8.07	0.63	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.94	Put	3,299.05000	3.29905		3,070.12000	3.07012	3,299.050	8.22	0.55	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			10.01038	89.99129		9.95577	90.30504		9.79	0.00	0.00	0	141,320.00
R2032	On 05/05/2022	Bond Future	9.58	Call	174.55000	0.17455		226.70000	0.22670	174.550	9.19	0.15	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.18	Call	1,563.08000	1.56308		1,774.51000	1.77451	1,563.080	10.01	0.65	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.29	Call	2,001.55000	2.00155		2,237.78000	2.23778	2,001.550	10.17	0.74	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	10.98	Put	29.27000	0.02927		21.67000	0.02167	29.270	11.30	0.03	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	11.18	Put	11.05000	0.01105		7.96000	0.00796	11.050	11.47	0.01	0.00	0	780.00
R2032	On 04/08/2022	Bond Future			10.19622	91.18571		10.13889	91.50558		9.45	0.00	0.00	0	2,140.00
R2032	On 04/08/2022	Bond Future	8.97	Call	107.51000	0.10751		119.66000	0.11966	107.510	8.32	0.06	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.40	Call	367.31000	0.36731		405.62000	0.40562	367.310	8.44	0.16	0.00	0	1,300.00
R2032	On 04/08/2022	Bond Future	9.72	Call	826.83000	0.82683		901.01000	0.90101	826.830	8.87	0.29	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	10.10	Call	1,690.75000	1.69075		1,817.88000	1.81788	1,690.750	9.31	0.47	0.00	0	1,300.00
R2032	On 04/08/2022	Bond Future	11.60	Put	252.32000	0.25232		214.15000	0.21415	252.320	11.25	0.09	0.00	0	800.00
R2032	On 03/11/2022	Bond Future			10.36657	88.35076		10.30643	88.67711		9.51	0.00	0.00	0	0.00
R2032	On 03/11/2022	Bond Future	9.31	Call	500.39000	0.50039		534.33000	0.53433	500.390	8.62	0.17	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	556.00000	0.55600		593.45000	0.59345	556.000	8.68	0.18	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	9.46	Call	679.65000	0.67965		724.68000	0.72468	679.650	8.78	0.21	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	9.92	Call	1,470.49000	1.47049		1,558.55000	1.55855	1,470.490	9.25	0.36	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	10.11	Put	3,302.84000	3.30284		3,083.58000	3.08358	3,302.840	9.40	0.57	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	3,149.41000	3.14941		2,935.12000	2.93512	3,149.410	9.44	0.56	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.21	Call	2,148.36000	2.14836		2,265.43000	2.26543	2,148.360	9.48	0.46	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	10.49	Put	2,268.16000	2.26816		2,092.63000	2.09263	2,268.160	9.69	0.44	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	2,114.95000	2.11495		1,946.63000	1.94663	2,114.950	9.77	0.42	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.67	Call	3,515.87000	3.51587		3,684.53000	3.68453	3,515.870	9.89	0.61	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	11.55	Put	781.53000	0.78153		699.32000	0.69932	781.530	11.04	0.19	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	12.30	Put	365.75000	0.36575		321.29000	0.32129	365.750	11.99	0.09	0.00	0	750.00
R2032	On 02/02/2023	Bond Future			10.51594	89.81924		10.45274	90.15333		9.14	0.00	0.00	0	0.00
R2032	On 02/02/2023	Bond Future	9.31	Call	658.81000	0.65881		694.10000	0.69410	658.810	8.37	0.18	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	830.69000	0.83069		874.99000	0.87499	830.690	8.40	0.22	0.00	0	500.00

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 02/02/2023	Bond Future	9.92	Call	1,568.02000	1.56802	1,647.05000	1.64705	1,568.020	8.74	0.34	0.00	0	750.00		
R2032	On 02/02/2023	Bond Future	10.16	Put	3,985.26000	3.98526	3,751.93000	3.75193	3,985.260	8.92	0.59	0.00	0	454.00		
R2032	On 02/02/2023	Bond Future	10.22	Call	2,222.12000	2.22212	2,328.52000	2.32852	2,222.120	8.96	0.43	0.00	0	500.00		
R2032	On 02/02/2023	Bond Future	10.50	Put	3,021.87000	3.02187	2,821.02000	2.82102	3,021.870	9.14	0.49	0.00	0	454.00		
R2032	On 02/02/2023	Bond Future	10.67	Call	3,423.35000	3.42335	3,570.77000	3.57077	3,423.350	9.26	0.56	0.00	0	750.00		
R2032	On 02/02/2023	Bond Future	11.84	Put	985.05000	0.98505	891.10000	0.89110	985.050	10.49	0.20	0.00	0	500.00		
R2032	On 02/02/2023	Bond Future	12.75	Put	439.05000	0.43905	388.87000	0.38887	439.050	11.28	0.10	0.00	0	750.00		
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			10.33380	91.45346	10.31962	91.54569		11.08	0.00	0.00	0	71,062.00		
R2035	On 04/08/2022	Bond Future			10.51535	92.62744	10.50027	92.72289		10.68	0.00	0.00	0	49,855.00		
R2035	On 04/08/2022	Bond Future	9.53	Call	237.60000	0.23760	233.68000	0.23368	237.600	9.26	0.10	0.00	0	400.00		
R2035	On 04/08/2022	Bond Future	9.84	Call	602.23000	0.60223	598.85000	0.59885	602.230	9.77	0.21	0.00	0	100.00		
R2035	On 04/08/2022	Bond Future	10.53	Call	2,314.80000	2.31480	2,329.42000	2.32942	2,314.800	10.71	0.52	0.00	0	400.00		
R2035	On 04/08/2022	Bond Future	10.64	Put	1,914.41000	1.91441	1,838.78000	1.83878	1,914.410	10.83	0.43	0.00	0	100.00		
R2035	On 04/08/2022	Bond Future	11.13	Put	970.32000	0.97032	916.32000	0.91632	970.320	11.56	0.25	0.00	0	100.00		
R2035	On 04/08/2022	Bond Future	12.18	Put	214.33000	0.21433	195.55000	0.19555	214.330	13.23	0.07	0.00	0	400.00		
R2035	On 03/11/2022	Bond Future			10.67330	89.50062	10.65733	89.59931		10.80	0.00	0.00	0	0.00		
R2035	On 03/11/2022	Bond Future	9.82	Call	809.48000	0.80948	873.96000	0.87396	809.480	9.72	0.22	0.00	0	582.00		
R2035	On 03/11/2022	Bond Future	10.30	Call	1,825.46000	1.82546	1,896.48000	1.89648	1,825.460	10.35	0.39	0.00	0	1,000.00		
R2035	On 03/11/2022	Bond Future	10.57	Put	3,228.52000	3.22852	3,199.92000	3.19992	3,228.520	10.64	0.52	0.00	0	582.00		
R2035	On 03/11/2022	Bond Future	10.99	Put	2,092.80000	2.09280	2,097.67000	2.09767	2,092.800	11.01	0.38	0.00	0	582.00		
R2035	On 03/11/2022	Bond Future	11.05	Call	4,249.64000	4.24964	4,357.68000	4.35768	4,249.640	11.08	0.64	0.00	0	1,000.00		
R2035	On 03/11/2022	Bond Future	12.68	Put	388.92000	0.38892	372.87000	0.37287	388.920	13.54	0.09	0.00	0	1,000.00		
R2035	On 02/02/2023	Bond Future			10.81234	91.02598	10.79534	91.12867		10.38	0.00	0.00	0	0.00		
R2035	On 02/02/2023	Bond Future	9.81	Call	1,024.40000	1.02440	1,009.17000	1.00917	1,024.400	9.56	0.23	0.00	0	582.00		
R2035	On 02/02/2023	Bond Future	10.30	Call	2,015.89000	2.01589	2,005.29000	2.00529	2,015.890	10.02	0.37	0.00	0	1,000.00		
R2035	On 02/02/2023	Bond Future	10.66	Put	3,905.42000	3.90542	3,795.59000	3.79559	3,905.420	10.31	0.52	0.00	0	582.00		
R2035	On 02/02/2023	Bond Future	11.05	Call	4,231.51000	4.23151	4,238.53000	4.23853	4,231.510	10.61	0.58	0.00	0	1,000.00		
R2035	On 02/02/2023	Bond Future	11.06	Put	2,790.06000	2.79006	2,694.75000	2.69475	2,790.060	10.62	0.41	0.00	0	582.00		
R2035	On 02/02/2023	Bond Future	13.22	Put	426.74000	0.42674	393.42000	0.39342	426.740	12.79	0.08	0.00	0	1,000.00		
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			10.48187	87.58988	10.47764	87.61784		11.80	0.00	0.00	0	88,639.00		
R2037	On 04/08/2022	Bond Future			10.65589	84.49640	10.65119	84.52667		11.97	0.00	0.00	0	51,940.00		
R2037	On 04/08/2022	Bond Future	10.10	Call	800.49000	0.80049	851.55000	0.85155	800.490	10.96	0.26	0.00	0	50.00		
R2037	On 04/08/2022	Bond Future	10.90	Put	1,633.90000	1.63390	1,658.03000	1.65803	1,633.900	12.16	0.38	0.00	0	50.00		
R2037	On 04/08/2022	Bond Future	11.21	Call	4,509.63000	4.50963	4,578.35000	4.57835	4,509.630	12.64	0.73	0.00	0	1,050.00		
R2037	On 04/08/2022	Bond Future	11.42	Put	780.98000	0.78098	815.89000	0.81589	780.980	13.05	0.21	0.00	0	50.00		
R2037	On 04/08/2022	Bond Future	11.95	Put	365.87000	0.36587	382.15000	0.38215	365.870	14.04	0.11	0.00	0	1,050.00		
R2037	On 03/11/2022	Bond Future			10.80575	85.71755	10.80059	85.75006		11.55	0.00	0.00	0	0.00		
R2037	On 02/02/2023	Bond Future			10.94035	82.88558	10.93463	82.92087		11.69	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		

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 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			10.60516	89.72050		10.59062	89.82429		12.46	0.00	0.00	0	62,085.00
R2040	On 05/05/2022	Bond Future	9.82	Call	26.34000	0.02634		28.63000	0.02863	26.340	11.37	0.02	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	1,148.72000	1.14872		1,195.92000	1.19592	1,148.720	12.58	0.48	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	0.01000	0.00001		0.01000	0.00001	0.010	15.41	0.00	0.00	0	1,200.00
R2040	On 04/08/2022	Bond Future			10.77399	86.40495		10.75859	86.51210		12.65	0.00	0.00	0	42,392.00
R2040	On 04/08/2022	Bond Future	9.70	Call	201.29000	0.20129		199.09000	0.19909	201.290	10.92	0.08	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	10.70	Call	2,244.65000	2.24465		2,263.26000	2.26326	2,244.650	12.59	0.48	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	12.24	Put	331.63000	0.33163		306.59000	0.30659	331.630	15.38	0.09	0.00	0	460.00
R2040	On 03/11/2022	Bond Future			10.91930	87.65379		10.90307	87.76429		12.22	0.00	0.00	0	0.00
R2040	On 02/02/2023	Bond Future			11.05009	84.60378		11.03290	84.71847		12.40	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			10.62202	86.60109		10.60715	86.71010		13.18	0.00	0.00	0	65,683.00
R2044	On 04/08/2022	Bond Future			10.78102	83.36926		10.76531	83.48158		13.40	0.00	0.00	0	22,586.00
R2044	On 03/11/2022	Bond Future			10.91750	84.57428		10.90097	84.69001		12.94	0.00	0.00	0	0.00
R2044	On 02/02/2023	Bond Future			11.04000	81.59836		11.02254	81.71826		13.15	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			10.56421	85.69352		10.54906	85.80861		13.71	0.00	0.00	0	193,332.00
R2048	On 04/08/2022	Bond Future			10.71573	86.79292		10.69974	86.91142		13.24	0.00	0.00	0	6,533.00
R2048	On 04/08/2022	Bond Future	10.20	Call	1,001.26000	1.00126		1,006.26000	1.00626	1,001.260	12.33	0.27	0.00	0	1,700.00
R2048	On 04/08/2022	Bond Future	10.90	Call	3,375.35000	3.37535		3,412.65000	3.41265	3,375.350	13.45	0.60	0.00	0	1,700.00
R2048	On 03/11/2022	Bond Future			10.84672	83.64433		10.82991	83.76630		13.46	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future			10.96163	85.07072		10.94390	85.19698		12.99	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			10.30060	71.08963		10.28560	71.17549		12.42	0.00	0.00	0	19,244.00
R209	On 05/05/2022	Bond Future	9.50	Call	17.29000	0.01729		18.67000	0.01867	17.290	11.29	0.02	0.00	0	2,975.00
R209	On 05/05/2022	Bond Future	9.75	Call	89.82000	0.08982		97.23000	0.09723	89.820	11.48	0.09	0.00	0	6,525.00
R209	On 05/05/2022	Bond Future	10.25	Put	1,146.68000	1.14668		1,098.42000	1.09842	1,146.680	12.42	0.54	0.00	0	9,000.00
R209	On 05/05/2022	Bond Future	10.75	Put	240.91000	0.24091		223.30000	0.22330	240.910	13.39	0.17	0.00	0	1,050.00
R209	On 05/05/2022	Bond Future	12.00	Put	0.71000	0.00071		0.62000	0.00062	0.710	15.12	0.00	0.00	0	10,050.00
R209	On 04/08/2022	Bond Future			10.45553	72.03317		10.43972	72.12168		12.01	0.00	0.00	0	1,550.00
R209	On 03/11/2022	Bond Future			10.59645	69.92803		10.57981	70.01930		12.12	0.00	0.00	0	3,610.00
R209	On 03/11/2022	Bond Future	9.25	Call	267.94000	0.26794		264.19000	0.26419	267.940	10.80	0.10	0.00	0	8,000.00
R209	On 03/11/2022	Bond Future	10.00	Put	4,552.77000	4.55277		4,461.18000	4.46118	4,552.770	11.56	0.69	0.00	0	8,000.00
R209	On 03/11/2022	Bond Future	11.00	Put	1,714.52000	1.71452		1,648.84000	1.64884	1,714.520	12.73	0.35	0.00	0	8,000.00
R209	On 02/02/2023	Bond Future			10.71950	71.09010		10.70193	71.18472		11.69	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

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/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	217.85620	217.85620		217.85020	217.85020			0.00	0.00	0	1,062.00
R210	On 04/08/2022	Bond Future	220.80218	220.80218		220.80086	220.80086			0.00	0.00	0	266.00
R210	On 03/11/2022	Bond Future	221.10637	221.10637		221.10967	221.10967			0.00	0.00	0	0.00
R210	On 02/02/2023	Bond Future	224.82170	224.82170		224.83060	224.83060			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	9.87285	84.68506		9.81846	84.96606		9.46	0.00	0.00	0	24,996.00
R213	On 04/08/2022	Bond Future	10.06673	85.77366		10.00951	86.06031		9.19	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	10.23585	83.49264		10.17578	83.78515		9.19	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	9.13	Call	445.70000	0.44570	475.52000	0.47552	445.700	8.41	0.16	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	493.38000	0.49338	526.35000	0.52635	493.380	8.41	0.18	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	3,387.42000	3.38742	3,179.38000	3.17938	3,387.420	8.90	0.62	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	2,979.10000	2.97910	2,784.50000	2.78450	2,979.100	9.01	0.57	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	2,432.92000	2.43292	2,259.06000	2.25906	2,432.920	9.15	0.50	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	2,029.59000	2.02959	1,873.64000	1.87364	2,029.590	9.28	0.44	0	200.00
R213	On 02/02/2023	Bond Future	10.38337	84.91340		10.32015	85.21285		8.83	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	618.84000	0.61884	660.19000	0.66019	618.840	8.14	0.19	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	3,691.94000	3.69194	3,492.14000	3.49214	3,691.940	8.69	0.59	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	2,820.81000	2.82081	2,650.63000	2.65063	2,820.810	8.89	0.49	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	2,861.20000	2.86120	2,998.09000	2.99809	2,861.200	8.94	0.53	0	935.00
R213	On 02/02/2023	Bond Future	12.20	Put	650.88000	0.65088	594.95000	0.59495	650.880	10.83	0.14	0	935.00
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	10.58505	68.18839		10.57000	68.27818		13.62	0.00	0.00	0	15,309.00
R214	On 04/08/2022	Bond Future	10.73901	69.06314		10.72315	69.15564		13.18	0.00	0.00	0	1,337.00
R214	On 03/11/2022	Bond Future	10.87236	66.79147		10.85572	66.88666		13.38	0.00	0.00	0	0.00
R214	On 02/02/2023	Bond Future	10.98943	67.93025		10.97190	68.02882		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 :											0.00	0 369.000000000	
Grand Total:											0.00	0 869.000000000	