



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: 03/06/2022

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		829.49500	829.49500		829.85700	829.85700			0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future		841.35100	841.35100		841.72400	841.72400			0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future		855.14200	855.14200		855.52800	855.52800			0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future		870.40800	870.40800		870.80700	870.80700			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future		957.54800	957.54800		946.23900	946.23900			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future		971.23500	971.23500		959.77000	959.77000			0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future		987.15500	987.15500		975.51100	975.51100			0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future		1,004.77700	1,004.77700		992.93200	992.93200			0.00	0.00	0	0.0
ALBI	On 04/08/2022	Index Future		849.13000	849.13000		841.09500	841.09500			0.00	0.00	0	136.0
ALBI	On 03/11/2022	Index Future		861.26700	861.26700		853.12300	853.12300			0.00	0.00	0	0.0
ALBI	On 02/02/2023	Index Future		875.38500	875.38500		867.11400	867.11400			0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future		891.01100	891.01100		882.60000	882.60000			0.00	0.00	0	0.0

an
st

00
00
00
00

00
00
00
00

00
00
00
00

:41

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
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	11.77641		76.88498		11.81496	76.69414			0.00	0.00	0	350.0
ES33	On 03/11/2022	Bond Future	11.99482		74.20993		12.03491	74.01682			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	12.19881		75.44730		12.24050	75.25165			0.00	0.00	0	0.0
ES33	On 04/05/2023	Bond Future	12.38457		73.02749		12.42791	72.82892			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	12.17242		75.22357		12.20558	75.03410			0.00	0.00	0	4,769.0
ES42	On 03/11/2022	Bond Future	12.37212		72.04686		12.40662	71.85507			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	12.55231		73.25031		12.58811	73.05601			0.00	0.00	0	0.0
ES42	On 04/05/2023	Bond Future	12.72421		70.31857		12.76140	70.12136			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	830.99200		830.99200		829.65300	829.65300			0.00	0.00	0	1,111.0
GOVI	On 03/11/2022	GOVI	842.87000		842.87000		841.51700	841.51700			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI	856.68600		856.68600		855.31800	855.31800			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI	871.97900		871.97900		870.59300	870.59300			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	162.71945		162.71945		162.59640	162.59640			0.00	0.00	0	7,305.0
I2025	On 03/11/2022	Bond Future	165.06164		165.06164		164.93787	164.93787			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future	166.12558		166.12558		166.00116	166.00116			0.00	0.00	0	0.0
I2025	On 04/05/2023	Bond Future	169.13277		169.13277		169.00731	169.00731			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	122.56942		122.56942		121.92153	121.92153			0.00	0.00	0	3,894.0
I2029	On 03/11/2022	Bond Future	123.08874		123.08874		122.43339	122.43339			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future	125.13683		125.13683		124.47162	124.47162			0.00	0.00	0	0.0
I2029	On 04/05/2023	Bond Future	126.11830		126.11830		125.44228	125.44228			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	116.15796		116.15796		116.56282	116.56282			0.00	0.00	0	7,046.0
I2033	On 03/11/2022	Bond Future	116.50183		116.50183		116.91356	116.91356			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	118.44009		118.44009		118.85970	118.85970			0.00	0.00	0	0.0
I2033	On 04/05/2023	Bond Future	119.21593		119.21593		119.64405	119.64405			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			133.14356		133.14356		132.93473	132.93473			0.00	0.00	0	4,102.0
I2038	On 03/11/2022	Bond Future			135.06026		135.06026		134.84917	134.84917			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future			135.41524		135.41524		135.20180	135.20180			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future			137.86762		137.86762		137.65148	137.65148			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			122.62374		122.62374		122.48532	122.48532			0.00	0.00	0	16,569.0
I2046	On 03/11/2022	Bond Future			122.43285		122.43285		122.29484	122.29484			0.00	0.00	0	1,566.0
I2046	On 02/02/2023	Bond Future			124.47063		124.47063		124.33157	124.33157			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future			124.70823		124.70823		124.56806	124.56806			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			125.88491		125.88491		125.01545	125.01545			0.00	0.00	0	11,293.0
I2050	On 03/11/2022	Bond Future			127.69684		127.69684		126.81566	126.81566			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future			127.71993		127.71993		126.82594	126.82594			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future			130.03265		130.03265		129.12362	129.12362			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			326.58500		326.58500		326.07700	326.07700			0.00	0.00	0	759.0
IGOV	On 03/11/2022	Index Future			331.33300		331.33300		330.81900	330.81900			0.00	0.00	0	16.0
IGOV	On 02/02/2023	Index Future			336.84300		336.84300		336.32300	336.32300			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future			342.93300		342.93300		342.40600	342.40600			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.92500		95.07500		4.94500	95.05500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.02500		94.97500		5.04500	94.95500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.41000		94.59000		5.43000	94.57000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.51500		94.48500		5.51500	94.48500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future			5.88000		94.12000		5.89000	94.11000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future			5.96000		94.04000		5.97000	94.03000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.32000		93.68000		6.33000	93.67000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.76500		93.23500		6.79500	93.20500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.15000		92.85000		7.17000	92.83000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.34000		92.66000		7.37000	92.63000			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.51500		92.48500		7.56500	92.43500			0.00	0.00	0	172.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.61500		92.38500		7.67500	92.32500			0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future			8.40316		108.94245		8.38981	108.99266		4.93	0.00	0.00	0	81,147.0
R186	On 04/08/2022	Bond Future	6.96	Call	7.93000		0.00793		8.99000	0.00899	7.930	5.21	0.01	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	278.28000		0.27828		295.03000	0.29503	278.280	4.84	0.22	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	42.25000		0.04225		42.28000	0.04228	42.250	6.43	0.04	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.59580		110.48425		8.58124	110.53589		4.73	0.00	0.00	0	11,129.0

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	777.59000		0.77759		800.02000	0.80002	777.590	4.63	0.35	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	940.03000		0.94003		925.36000	0.92536	940.030	5.02	0.37	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			8.74945		107.00443		8.73342	107.05794		4.78	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			8.87580		108.92315		8.85814	108.97849		4.67	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			329.07234		329.07234		329.00451	329.00451			0.00	0.00	0	870.0
R197	On 03/11/2022	Bond Future			333.80792		333.80792		333.74113	333.74113			0.00	0.00	0	0.0
R197	On 02/02/2023	Bond Future			330.63415		330.63415		330.57550	330.57550			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			336.62386		336.62386		336.56671	336.56671			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			252.29609		252.29609		252.22381	252.22381			0.00	0.00	0	6,575.0
R202	On 03/11/2022	Bond Future			255.92699		255.92699		255.85517	255.85517			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			255.54856		255.54856		255.48120	255.48120			0.00	0.00	0	0.0
R202	On 04/05/2023	Bond Future			260.17506		260.17506		260.10836	260.10836			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			5.58431		104.59916		5.57207	104.60587		0.57	0.00	0.00	0	22,183.0
R2023	On 03/11/2022	Bond Future			5.46033		102.16326		5.43612	102.17072		0.33	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			9.95591		90.07152		9.97897	89.95992		8.14	0.00	86,378,587.68	959	97,974.0
R2030	On 04/08/2022	Bond Future	8.30	Call	1.75000		0.00175		1.66000	0.00166	1.750	7.61	0.00	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	75.17000		0.07517		71.17000	0.07117	75.170	7.65	0.06	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	137.05000		0.13705		151.26000	0.15126	137.050	9.47	0.08	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			10.14470		91.34727		10.16875	91.23468			7.87	0.00	0	18,740.0
R2030	On 03/11/2022	Bond Future	9.70	Call	970.45000		0.97045		938.90000	0.93890	970.450	7.70	0.33	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	2,016.32000		2.01632		1,963.08000	1.96308	2,016.320	8.00	0.53	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	316.16000		0.31616		332.71000	0.33271	316.160	9.47	0.11	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			10.31224		88.84193		10.33732	88.72835			7.84	0.00	0	0.0
R2030	On 02/02/2023	Bond Future	8.81	Call	251.44000		0.25144		241.92000	0.24192	251.440	7.29	0.10	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.66	Put	4,078.22000		4.07822		4,161.24000	4.16124	4,078.220	7.65	0.69	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.94	Put	3,238.05000		3.23805		3,311.64000	3.31164	3,238.050	7.81	0.61	0.00	0	102.0
R2030	On 04/05/2023	Bond Future			10.46630		90.43692		10.49250	90.32205			7.59	0.00	0	0.0
R2030	On 04/05/2023	Bond Future	9.03	Call	473.02000		0.47302		0.00000	0.00000	473.020	6.99	0.15	5,606,743.55	400	400.0
R2030	On 04/05/2023	Bond Future	9.58	Call	1,030.18000		1.03018		1,001.81000	1.00181	1,030.180	7.21	0.28	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	9.78	Call	1,323.78000		1.32378		0.00000	0.00000	1,323.780	7.33	0.33	11,969,289.22	400	400.0
R2030	On 04/05/2023	Bond Future	10.00	Call	1,699.76000		1.69976		1,659.14000	1.65914	1,699.760	7.46	0.39	0.00	0	1,080.0

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
R2030	On 04/05/2023	Bond Future	11.34	Put	1,378.62000		1.37862	1,415.75000	1.41575	1,378.620	8.47	0.29	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,121.88000		1.12188	0.00000	0.00000	1,121.880	8.75	0.24	8,742,595.58	400	400.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	826.67000		0.82667	851.12000	0.85112	826.670	9.17	0.18	0.00	0	1,080.0	
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			10.40452		90.03634	10.41182	89.99643		9.06	0.00	0.00	0	76,612.0	
R2032	On 04/08/2022	Bond Future	8.97	Call	3.32000		0.00332	3.44000	0.00344	3.320	7.97	0.00	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.72	Call	175.07000		0.17507	175.33000	0.17533	175.070	8.41	0.12	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.80	Call	241.72000		0.24172	241.66000	0.24166	241.720	8.51	0.15	0.00	0	900.0	
R2032	On 04/08/2022	Bond Future	10.50	Call	1,651.36000		1.65136	1,639.74000	1.63974	1,651.360	9.32	0.57	0.00	0	900.0	
R2032	On 04/08/2022	Bond Future	11.00	Put	394.78000		0.39478	410.57000	0.41057	394.780	10.10	0.19	0.00	0	7,500.0	
R2032	On 04/08/2022	Bond Future	11.60	Put	90.41000		0.09041	96.07000	0.09607	90.410	10.86	0.05	0.00	0	800.0	
R2032	On 03/11/2022	Bond Future			10.58842		87.16070	10.59594	87.12074		9.12	0.00	0.00	0	87,931.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	135.78000		0.13578	135.00000	0.13500	135.780	8.08	0.07	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	154.33000		0.15433	153.41000	0.15341	154.330	8.07	0.08	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	198.07000		0.19807	196.78000	0.19678	198.070	8.05	0.10	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	654.30000		0.65430	649.70000	0.64970	654.300	8.54	0.24	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	3,559.37000		3.55937	3,592.59000	3.59259	3,559.370	8.76	0.69	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	3,377.95000		3.37795	3,410.53000	3.41053	3,377.950	8.81	0.67	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	1,160.01000		1.16001	1,151.98000	1.15198	1,160.010	8.87	0.35	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	2,330.55000		2.33055	2,358.41000	2.35841	2,330.550	9.11	0.53	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	2,143.10000		2.14310	2,169.87000	2.16987	2,143.100	9.17	0.50	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	2,304.69000		2.30469	2,289.74000	2.28974	2,304.690	9.27	0.54	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.55	Put	619.09000		0.61909	631.74000	0.63174	619.090	10.44	0.19	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	235.48000		0.23548	241.75000	0.24175	235.480	11.47	0.08	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future			10.75055		88.59374	10.75824	88.55396		8.76	0.00	0.00	0	0.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	260.87000		0.26087	258.99000	0.25899	260.870	7.92	0.10	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	354.41000		0.35441	351.80000	0.35180	354.410	7.92	0.13	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	9.92	Call	850.14000		0.85014	844.26000	0.84426	850.140	8.31	0.25	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	4,372.75000		4.37275	4,404.30000	4.40430	4,372.750	8.51	0.68	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	1,356.24000		1.35624	1,347.37000	1.34737	1,356.240	8.57	0.34	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	3,257.69000		3.25769	3,285.40000	3.28540	3,257.690	8.76	0.57	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	2,368.49000		2.36849	2,354.35000	2.35435	2,368.490	8.88	0.49	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	936.66000		0.93666	949.62000	0.94962	936.660	10.22	0.21	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	371.66000		0.37166	378.27000	0.37827	371.660	11.06	0.10	0.00	0	750.0	
R2032	On 04/05/2023	Bond Future			10.89682		86.02498	10.90471	85.98520		8.88	0.00	0.00	0	0.0	
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			10.74754		91.17593	10.79073	90.90966		10.18	0.00	217,910,472.70	2,390	128,834.0	
R2035	On 04/08/2022	Bond Future	9.53	Call	12.48000		0.01248	10.48000	0.01048	12.480	8.86	0.01	0.00	0	400.0	
R2035	On 04/08/2022	Bond Future	9.84	Call	61.88000		0.06188	52.95000	0.05295	61.880	8.87	0.05	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	10.53	Call	915.25000		0.91525	832.19000	0.83219	915.250	9.92	0.37	0.00	0	400.0	
R2035	On 04/08/2022	Bond Future	10.64	Put	1,869.18000		1.86918	2,034.23000	2.03423	1,869.180	10.05	0.56	0.00	0	100.0	

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
R2035	On 04/08/2022	Bond Future	11.13	Put	688.67000	0.68867		775.32000	0.77532	688.670	10.71	0.27	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	12.18	Put	53.72000	0.05372		64.90000	0.06490	53.720	12.34	0.03	0.00	0	400.0	
R2035	On 03/11/2022	Bond Future			10.92236	87.98171		10.96720	87.71222		10.31	0.00	0.00	0	3,020.0	
R2035	On 03/11/2022	Bond Future	9.82	Call	239.43000	0.23943		216.37000	0.21637	239.430	9.06	0.10	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.30	Call	842.97000	0.84297		781.02000	0.78102	842.970	9.79	0.26	0.00	0	1,000.0	
R2035	On 03/11/2022	Bond Future	10.57	Put	3,565.84000	3.56584		3,745.49000	3.74549	3,565.840	10.12	0.63	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.99	Put	2,195.96000	2.19596		2,329.97000	2.32997	2,195.960	10.56	0.46	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	11.05	Call	2,808.43000	2.80843		2,666.63000	2.66663	2,808.430	10.64	0.56	0.00	0	1,000.0	
R2035	On 03/11/2022	Bond Future	12.68	Put	279.92000	0.27992		305.82000	0.30582	279.920	13.23	0.08	0.00	0	1,000.0	
R2035	On 02/02/2023	Bond Future			11.08069	89.42730		11.12723	89.15427		9.94	0.00	0.00	0	0.0	
R2035	On 02/02/2023	Bond Future	9.81	Call	401.74000	0.40174		370.67000	0.37067	401.740	8.89	0.13	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	10.30	Call	1,014.12000	1.01412		949.75000	0.94975	1,014.120	9.25	0.26	0.00	0	1,000.0	
R2035	On 02/02/2023	Bond Future	10.66	Put	4,292.19000	4.29219		4,469.70000	4.46970	4,292.190	9.65	0.62	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.05	Call	2,824.37000	2.82437		2,694.08000	2.69408	2,824.370	9.98	0.51	0.00	0	1,000.0	
R2035	On 02/02/2023	Bond Future	11.06	Put	2,976.50000	2.97650		3,118.36000	3.11836	2,976.500	9.99	0.49	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	13.22	Put	373.36000	0.37336		400.22000	0.40022	373.360	12.58	0.08	0.00	0	1,000.0	
R2035	On 04/05/2023	Bond Future			11.21697	86.53463		11.26524	86.25744		10.11	0.00	0.00	0	0.0	
R2035	On 04/05/2023	Bond Future	9.85	Call	612.51000	0.61251		0.00000	0.00000	612.510	9.26	0.16	5,499,512.93	400	400.0	
R2035	On 04/05/2023	Bond Future	10.60	Call	1,798.68000	1.79868		0.00000	0.00000	1,798.680	9.81	0.35	12,059,298.58	400	400.0	
R2035	On 04/05/2023	Bond Future	12.46	Put	1,286.31000	1.28631		0.00000	0.00000	1,286.310	11.74	0.22	7,588,771.63	400	400.0	
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			10.95266	82.61691		10.98558	82.41224		11.40	0.00	0.00	0	134,438.0	
R2037	On 04/08/2022	Bond Future	10.10	Call	98.61000	0.09861		89.30000	0.08930	98.610	10.33	0.07	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	10.90	Put	1,750.02000	1.75002		1,871.85000	1.87185	1,750.020	11.61	0.52	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.21	Call	2,544.97000	2.54497		2,424.29000	2.42429	2,544.970	12.15	0.66	0.00	0	1,050.0	
R2037	On 04/08/2022	Bond Future	11.42	Put	629.16000	0.62916		691.37000	0.69137	629.160	12.59	0.24	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.95	Put	192.13000	0.19213		217.24000	0.21724	192.130	13.53	0.09	0.00	0	1,050.0	
R2037	On 03/11/2022	Bond Future			11.11755	83.78725		11.15163	83.58026		11.00	0.00	0.00	0	0.0	
R2037	On 02/02/2023	Bond Future			11.26677	80.90786		11.30206	80.69821		11.19	0.00	0.00	0	0.0	
R2037	On 04/05/2023	Bond Future			11.40398	82.36175		11.44050	82.14910		10.86	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			11.07410	84.35763		11.11210	84.10382		12.11	0.00	0.00	0	120,043.0	
R2040	On 04/08/2022	Bond Future	9.70	Call	6.00000	0.00600		5.18000	0.00518	6.000	10.57	0.01	0.00	0	460.0	
R2040	On 04/08/2022	Bond Future	10.70	Call	666.47000	0.66647		609.88000	0.60988	666.470	11.64	0.27	0.00	0	460.0	
R2040	On 04/08/2022	Bond Future	12.24	Put	135.78000	0.13578		157.40000	0.15740	135.780	14.43	0.06	0.00	0	460.0	
R2040	On 03/11/2022	Bond Future			11.23425	85.55269		11.27360	85.29587		11.68	0.00	0.00	0	3,965.0	
R2040	On 03/11/2022	Bond Future	10.70	Call	1,066.85000	1.06685		1,000.50000	1.00050	1,066.850	10.92	0.29	0.00	0	1,100.0	
R2040	On 03/11/2022	Bond Future	11.20	Call	2,460.23000	2.46023		2,341.92000	2.34192	2,460.230	11.62	0.50	0.00	0	1,100.0	
R2040	On 03/11/2022	Bond Future	12.52	Put	535.80000	0.53580		576.58000	0.57658	535.800	13.83	0.13	0.00	0	1,100.0	
R2040	On 02/02/2023	Bond Future			11.37947	82.45204		11.42022	82.19179		11.90	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
R2040	On 04/05/2023	Bond Future			11.51282		83.93405		11.55499	83.66991		11.54	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future	10.17	Call	702.28000		0.70228		0.00000	0.00000	702.280	10.51	0.16	5,538,839.73	400	400.0
R2040	On 04/05/2023	Bond Future	10.92	Call	2,012.68000		2.01268		0.00000	0.00000	2,012.680	11.04	0.35	11,975,504.79	400	400.0
R2040	On 04/05/2023	Bond Future	12.78	Put	1,366.45000		1.36645		0.00000	0.00000	1,366.450	13.15	0.21	7,206,229.63	400	400.0
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			11.09764		81.15790		11.13553	80.89981		12.89	0.00	0.00	0	76,692.0
R2044	On 03/11/2022	Bond Future			11.24918		82.30763		11.28840	82.04646		12.44	0.00	0.00	0	0.0
R2044	On 02/02/2023	Bond Future			11.38633		79.27892		11.42693	79.01419		12.70	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future			11.51190		80.70400		11.55389	80.43525		12.33	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			11.03435		84.49161		11.07206	84.22659		12.69	0.00	0.00	0	200,684.0
R2048	On 04/08/2022	Bond Future	10.20	Call	106.98000		0.10698		94.69000	0.09469	106.980	11.24	0.06	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.90	Call	1,315.08000		1.31508		1,219.40000	1.21940	1,315.080	12.54	0.42	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	11.00	Put	1,889.28000		1.88928		2,042.05000	2.04205	1,889.280	12.69	0.51	0.00	0	50.0
R2048	On 03/11/2022	Bond Future			11.18341		81.26595		11.22249	80.99767		12.91	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			11.31829		82.60139		11.35875	82.32952		12.49	0.00	0.00	0	0.0
R2048	On 04/05/2023	Bond Future			11.43393		79.65016		11.47577	79.37402		12.80	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			10.78491		70.22436		10.82264	70.02138		11.49	0.00	0.00	0	27,815.0
R209	On 03/11/2022	Bond Future			10.94119		68.07432		10.98021	67.86889		11.61	0.00	0.00	0	4,135.0
R209	On 03/11/2022	Bond Future	9.25	Call	37.09000		0.03709		33.42000	0.03342	37.090	10.22	0.02	0.00	0	9,500.0
R209	On 03/11/2022	Bond Future	10.00	Put	5,569.87000		5.56987		5,749.65000	5.74965	5,569.870	10.51	0.85	0.00	0	9,500.0
R209	On 03/11/2022	Bond Future	11.00	Put	1,935.93000		1.93593		2,039.06000	2.03906	1,935.930	11.90	0.46	0.00	0	9,500.0
R209	On 02/02/2023	Bond Future			11.07892		69.19349		11.11924	68.98529		11.24	0.00	0.00	0	0.0
R209	On 04/05/2023	Bond Future			11.20281		67.28454		11.24448	67.07317		11.41	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			226.78374		226.78374		226.72675	226.72675			0.00	0.00	0	1,025.0
R210	On 03/11/2022	Bond Future			227.08291		227.08291		227.02892	227.02892			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			230.86202		230.86202		230.80915	230.80915			0.00	0.00	0	0.0
R210	On 04/05/2023	Bond Future			231.98471		231.98471		231.93331	231.93331			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			10.25496		84.83958		10.26743	84.77818		8.84	0.00	0.00	0	27,150.0

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		On 03/11/2022	Bond Future	10.44111	82.50306	10.45402	82.44133		8.87	0.00	0.00	0	0.0
R213	9.13	Call	Bond Future	138.36000	0.13836	135.80000	0.13580	138.360	8.05	0.07	0.00	0	200.0
R213	9.19	Call	Bond Future	159.71000	0.15971	156.75000	0.15675	159.710	8.03	0.08	0.00	0	476.0
R213	9.84	Put	Bond Future	3,685.58000	3.68558	3,735.53000	3.73553	3,685.580	8.56	0.73	0.00	0	476.0
R213	9.98	Put	Bond Future	3,205.43000	3.20543	3,252.58000	3.25258	3,205.430	8.67	0.67	0.00	0	200.0
R213	10.19	Put	Bond Future	2,562.35000	2.56235	2,604.87000	2.60487	2,562.350	8.83	0.59	0.00	0	476.0
R213	10.37	Put	Bond Future	2,088.63000	2.08863	2,126.91000	2.12691	2,088.630	8.96	0.52	0.00	0	200.0
R213		On 02/02/2023	Bond Future	10.60853	83.85811	10.62186	83.79618		8.47	0.00	0.00	0	0.0
R213	9.16	Call	Bond Future	262.57000	0.26257	258.05000	0.25805	262.570	7.76	0.11	0.00	0	476.0
R213	10.01	Put	Bond Future	3,966.03000	3.96603	4,012.32000	4.01232	3,966.030	8.15	0.68	0.00	0	476.0
R213	10.35	Put	Bond Future	2,963.79000	2.96379	3,003.81000	3.00381	2,963.790	8.37	0.57	0.00	0	476.0
R213	10.43	Call	Bond Future	1,921.77000	1.92177	1,898.31000	1.89831	1,921.770	8.43	0.46	0.00	0	912.0
R213	12.20	Put	Bond Future	528.06000	0.52806	540.13000	0.54013	528.060	10.29	0.14	0.00	0	912.0
R213		On 04/05/2023	Bond Future	10.75222	81.81446	10.76602	81.75204		8.57	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
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	11.07080	67.17316	11.10335	66.99229		12.65	0.00	0.00	0	13,186.0
R214		On 03/11/2022	Bond Future	11.22208	64.83932	11.25572	64.65632		12.84	0.00	0.00	0	0.0
R214		On 02/02/2023	Bond Future	11.35903	65.90462	11.39377	65.71927		12.43	0.00	0.00	0	0.0
R214		On 04/05/2023	Bond Future	11.47684	63.79339	11.51269	63.60522		12.69	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 :											380,475,846.02	6,949	1 310 681.0
Grand Total:											380,475,846.02	6,949	1 310 681.0