



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: 21/09/2022

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 03/11/2022	Index Future	827.22600	827.22600	825.80800	825.80800					0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	842.50500	842.50500	841.07200	841.07200					0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	859.82000	859.82000	858.36600	858.36600					0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	877.76100	877.76100	876.28000	876.28000					0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	895.50700	895.50700	893.99600	893.99600					0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	950.19300	950.19300	948.65700	948.65700					0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	967.74300	967.74300	966.19200	966.19200					0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	987.63100	987.63100	986.05900	986.05900					0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,008.24000	1,008.24000	1,006.63800	1,006.63800					0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,028.62400	1,028.62400	1,026.98900	1,026.98900					0.00	0.00	0	0.00
ALBI	On 03/11/2022	Index Future	836.10200	836.10200	834.62800	834.62800					0.00	0.00	0	123.00
ALBI	On 02/02/2023	Index Future	851.54500	851.54500	850.05500	850.05500					0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	869.04500	869.04500	867.53300	867.53300					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
ALBI	On 03/08/2023	Index Future	887.17900	887.17900		885.63900	885.63900			0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	905.11600	905.11600		903.54400	903.54400			0.00	0.00	0	0.00
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 03/11/2022	Bond Future	12.29210	72.79451		12.32445	72.64277			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.47668	74.15686		12.50977	74.00530			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.63189	71.90437		12.66590	71.75180			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.78818	73.42350		12.82344	73.26862			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	12.96750	71.12866		13.00433	70.97053			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 03/11/2022	Bond Future	12.57780	70.91596		12.60960	70.74376			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.73934	72.24492		12.77185	72.07258			0.00	0.00	0	4,769.00
ES42	On 04/05/2023	Bond Future	12.88257	69.48519		12.91596	69.31158			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	13.02225	70.95486		13.05679	70.77847			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	13.18127	68.14182		13.21728	67.96173			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 03/11/2022	GOVI	824.40300	824.40300		822.92700	822.92700			0.00	74,196,270.00	9	867.00
GOVI	On 02/02/2023	GOVI	839.63000	839.63000		838.13800	838.13800			0.00	0.00	0	0.00
GOVI	On 04/05/2023	GOVI	856.88600	856.88600		855.37200	855.37200			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	874.76600	874.76600		873.22400	873.22400			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	892.45200	892.45200		890.87800	890.87800			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	167.17223	167.17223		167.05495	167.05495			0.00	0.00	0	7,188.00
I2025	On 02/02/2023	Bond Future	168.59110	168.59110		168.47430	168.47430			0.00	0.00	0	1,936.00
I2025	On 04/05/2023	Bond Future	172.09780	172.09780		171.98367	171.98367			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	173.95728	173.95728		173.83506	173.83506			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	177.51162	177.51162		177.38671	177.38671			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 03/11/2022	Bond Future	121.77334	121.77334		121.71297	121.71297			0.00	0.00	0	1,519.00
I2029	On 02/02/2023	Bond Future	124.05243	124.05243		123.99591	123.99591			0.00	0.00	0	728.00
I2029	On 04/05/2023	Bond Future	125.32734	125.32734		125.26734	125.26734			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
I2029	On 03/08/2023	Bond Future	127.97168	127.97168		127.91187	127.91187			0.00	0.00	0	0.00
I2029	On 02/11/2023	Bond Future	129.23340	129.23340		129.16651	129.16651			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 03/11/2022	Bond Future	114.27954	114.27954		115.02192	115.02192			0.00	0.00	0	1,287.00
I2033	On 02/02/2023	Bond Future	116.41825	116.41825		117.17930	117.17930			0.00	0.00	0	6,141.00
I2033	On 04/05/2023	Bond Future	117.44728	117.44728		118.22243	118.22243			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	119.92540	119.92540		120.71810	120.71810			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	120.93231	120.93231		121.73507	121.73507			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/11/2022	Bond Future	129.80516	129.80516		129.69307	129.69307			0.00	0.00	0	5,473.00
I2038	On 02/02/2023	Bond Future	130.31105	130.31105		130.19735	130.19735			0.00	0.00	0	0.00
I2038	On 04/05/2023	Bond Future	133.02235	133.02235		132.91025	132.91025			0.00	0.00	0	0.00
I2038	On 03/08/2023	Bond Future	133.83632	133.83632		133.71470	133.71470			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	136.57071	136.57071		136.44662	136.44662			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 03/11/2022	Bond Future	115.53476	115.53476		115.43441	115.43441			0.00	0.00	0	16,413.00
I2046	On 02/02/2023	Bond Future	117.69708	117.69708		117.59966	117.59966			0.00	0.00	0	0.00
I2046	On 04/05/2023	Bond Future	118.09495	118.09495		117.98958	117.98958			0.00	0.00	0	0.00
I2046	On 03/08/2023	Bond Future	120.58728	120.58728		120.48116	120.48116			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	120.92492	120.92492		120.80761	120.80761			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 03/11/2022	Bond Future	118.41909	118.41909		118.63799	118.63799			0.00	0.00	0	12,412.00
I2050	On 02/02/2023	Bond Future	118.49423	118.49423		118.71853	118.71853			0.00	0.00	0	0.00
I2050	On 04/05/2023	Bond Future	120.95934	120.95934		121.19215	121.19215			0.00	0.00	0	0.00
I2050	On 03/08/2023	Bond Future	121.29779	121.29779		121.52728	121.52728			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	123.77598	123.77598		124.01002	124.01002			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 03/11/2022	Index Future	324.22500	324.22500		324.52000	324.52000			0.00	0.00	0	702.00
I GOV	On 02/02/2023	Index Future	330.29300	330.29300		330.59800	330.59800			0.00	0.00	0	0.00
I GOV	On 04/05/2023	Index Future	337.15900	337.15900		337.47300	337.47300			0.00	0.00	0	0.00
I GOV	On 03/08/2023	Index Future	344.27000	344.27000		344.59300	344.59300			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	351.30500	351.30500		351.63400	351.63400			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.95800	94.04200		5.93500	94.06500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future	6.57500	93.42500		6.65500	93.34500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.75000	93.25000		6.81000	93.19000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.41500	92.58500		7.49500	92.50500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.51000	92.49000		7.61000	92.39000			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
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future			7.96000	92.04000		8.07000	91.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			8.03000	91.97000		8.19000	91.81000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.27500	91.72500		8.41500	91.58500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.33500	91.66500		8.46500	91.53500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.33000	91.67000		8.47000	91.53000			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.34000	91.66000		8.46000	91.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.30500	91.69500		8.44500	91.55500			0.00	0.00	0	0.00
R186	On 03/11/2022	Bond Future			9.16132	108.50246		9.21934	108.30176		5.29	0.00	542,512.30	5	63,575.00
R186	On 03/11/2022	Bond Future	8.23	Call	5.70000	0.00570		14.43000	0.01443	5.700	3.83	0.01	0.00	0	4,310.00
R186	On 03/11/2022	Bond Future	8.91	Put	1,238.79000	1.23879		1,450.55000	1.45055	1,238.790	4.81	0.68	0.00	0	4,310.00
R186	On 02/02/2023	Bond Future			9.29379	105.20703		9.35506	105.00713		5.57	0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			9.37492	107.37384		9.44026	107.17314		5.26	0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			9.45454	104.31096		9.52523	104.10739		5.04	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			9.57167	106.41927		9.64912	106.21147		4.61	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 03/11/2022	Bond Future			337.41038	337.41038		337.27973	337.27973			0.00	0.00	0	831.00
R197	On 02/02/2023	Bond Future			334.81751	334.81751		334.68488	334.68488			0.00	0.00	0	0.00
R197	On 04/05/2023	Bond Future			341.78381	341.78381		341.65862	341.65862			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			339.80133	339.80133		339.63758	339.63758			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			346.74363	346.74363		346.57608	346.57608			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 03/11/2022	Bond Future			250.72610	250.72610		250.96110	250.96110			0.00	0.00	0	6,148.00
R202	On 02/02/2023	Bond Future			250.68724	250.68724		250.92983	250.92983			0.00	0.00	0	460.00
R202	On 04/05/2023	Bond Future			255.90160	255.90160		256.15698	256.15698			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			256.41717	256.41717		256.65950	256.65950			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			261.65612	261.65612		261.90314	261.90314			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 03/11/2022	Bond Future			7.08208	101.66567		7.08979	101.66332		0.40	0.00	0.00	0	23,874.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/11/2022	Bond Future			10.56875	89.38819		10.60026	89.24481		9.20	0.00	0.00	0	63,296.00
R2030	On 03/11/2022	Bond Future	9.70	Call	22.98000	0.02298		53.95000	0.05395	22.980	6.80	0.03	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	10.20	Call	399.18000	0.39918		462.50000	0.46250	399.180	8.37	0.26	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	11.57	Put	172.25000	0.17225		214.28000	0.21428	172.250	11.68	0.10	0.00	0	500.00
R2030	On 02/02/2023	Bond Future			10.71643	87.03372		10.74870	86.89138		9.80	0.00	0.00	0	5,200.00

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
R2030	On 02/02/2023	Bond Future	8.81	Call	123.54000	0.12354		113.58000	0.11358	123.540	10.00	0.06	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	193.12000	0.19312		179.37000	0.17937	193.120	9.82	0.08	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	5,299.94000	5.29994		5,434.46000	5.43446	5,299.940	9.43	0.82	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	613.18000	0.61318		613.94000	0.61394	613.180	9.39	0.22	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	4,245.20000	4.24520		4,386.35000	4.38635	4,245.200	9.41	0.75	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	1,292.58000	1.29258		1,420.59000	1.42059	1,292.580	10.19	0.35	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	11.35	Call	3,793.31000	3.79331		3,766.75000	3.76675	3,793.310	10.39	0.71	0.00	0	5,000.00
R2030	On 02/02/2023	Bond Future	11.55	Call	4,427.92000	4.42792		4,387.46000	4.38746	4,427.920	10.60	0.75	0.00	0	5,000.00
R2030	On 04/05/2023	Bond Future			10.83733	88.82763		10.87061	88.68510		9.28	0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future	9.03	Call	348.55000	0.34855		330.56000	0.33056	348.550	9.13	0.12	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	668.07000	0.66807		650.94000	0.65094	668.070	8.89	0.20	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	738.66000	0.73866		733.02000	0.73302	738.660	8.85	0.22	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	837.94000	0.83794		842.80000	0.84280	837.940	8.82	0.24	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	1,095.28000	1.09528		1,096.90000	1.09690	1,095.280	8.88	0.29	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	1,737.46000	1.73746		1,756.34000	1.75634	1,737.460	9.05	0.40	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	2,188.13000	2.18813		2,206.25000	2.20625	2,188.130	9.20	0.46	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	1,763.89000	1.76389		1,904.11000	1.90411	1,763.890	9.80	0.36	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	1,417.12000	1.41712		1,541.29000	1.54129	1,417.120	10.07	0.30	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	1,016.70000	1.01670		1,117.78000	1.11778	1,016.700	10.49	0.23	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	705.82000	0.70582		784.11000	0.78411	705.820	10.94	0.17	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	667.68000	0.66768		731.06000	0.73106	667.680	11.01	0.16	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			10.96370	86.67619		10.99850	86.53178		8.85	0.00	0.00	0	0.00
R2030	On 03/08/2023	Bond Future	10.40	Call	1,733.19000	1.73319		1,746.50000	1.74650	1,733.190	8.47	0.38	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	2,178.65000	2.17865		2,198.56000	2.19856	2,178.650	8.60	0.44	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	949.37000	0.94937		1,040.36000	1.04036	949.370	10.29	0.20	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	776.93000	0.77693		829.28000	0.82928	776.930	10.57	0.16	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			11.10390	88.42802		11.14058	88.28060		8.18	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 03/11/2022	Bond Future			11.03130	84.84854		11.06759	84.66275		11.19	0.00	678,788.32	8	170,418.00
R2032	On 03/11/2022	Bond Future	9.31	Call	0.17000	0.00017		0.28000	0.00028	0.170	8.86	0.00	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	0.24000	0.00024		0.40000	0.00040	0.240	8.83	0.00	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	9.46	Call	0.49000	0.00049		0.79000	0.00079	0.490	8.78	0.00	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	9.92	Call	8.81000	0.00881		17.87000	0.01787	8.810	8.52	0.01	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	10.11	Put	4,937.80000	4.93780		5,148.51000	5.14851	4,937.800	8.79	0.97	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	4,674.96000	4.67496		4,889.94000	4.88994	4,674.960	8.93	0.96	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.21	Call	61.88000	0.06188		95.30000	0.09530	61.880	9.07	0.06	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	10.49	Put	3,094.10000	3.09410		3,329.92000	3.32992	3,094.100	9.86	0.83	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	2,801.90000	2.80190		3,038.77000	3.03877	2,801.900	10.05	0.79	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.67	Call	498.94000	0.49894		548.02000	0.54802	498.940	10.34	0.27	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	11.45	Put	596.27000	0.59627		724.90000	0.72490	596.270	12.26	0.27	0.00	0	7,500.00
R2032	On 03/11/2022	Bond Future	11.55	Put	488.32000	0.48832		601.32000	0.60132	488.320	12.49	0.23	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	12.30	Put	98.33000	0.09833		130.70000	0.13070	98.330	14.04	0.06	0.00	0	750.00

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			11.17868	86.41572		11.21587	86.23000		11.67	0.00	0.00	0	18.00
R2032	On 02/02/2023	Bond Future	9.31	Call	124.25000	0.12425		123.13000	0.12313	124.250	11.01	0.05	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	170.82000	0.17082		169.03000	0.16903	170.820	10.97	0.07	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	9.92	Call	388.03000	0.38803		382.23000	0.38223	388.030	10.87	0.14	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	5,882.29000	5.88229		6,077.63000	6.07763	5,882.290	10.81	0.81	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.22	Call	631.29000	0.63129		648.13000	0.64813	631.290	10.80	0.20	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.50	Put	4,482.27000	4.48227		4,683.78000	4.68378	4,482.270	10.97	0.71	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	1,276.03000	1.27603		1,295.67000	1.29567	1,276.030	11.08	0.34	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	11.84	Put	1,249.45000	1.24945		1,393.43000	1.39343	1,249.450	12.41	0.29	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	476.32000	0.47632		552.25000	0.55225	476.320	13.56	0.13	0.00	0	750.00
R2032	On 04/05/2023	Bond Future			11.29828	84.03192		11.33658	83.84501		11.71	0.00	0.00	0	0.00
R2032	On 04/05/2023	Bond Future	10.62	Call	1,597.12000	1.59712		1,613.92000	1.61392	1,597.120	11.16	0.34	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	11.37	Call	3,286.68000	3.28668		3,293.99000	3.29399	3,286.680	11.84	0.54	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	13.43	Put	592.14000	0.59214		625.38000	0.62538	592.140	14.01	0.12	0.00	0	400.00
R2032	On 03/08/2023	Bond Future			11.41738	85.78848		11.45718	85.59868		10.80	0.00	0.00	0	2,600.00
R2032	On 03/08/2023	Bond Future	11.90	Call	4,758.59000	4.75859		4,750.72000	4.75072	4,758.590	11.18	0.62	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			11.55713	83.36266		11.59878	83.16896		10.48	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 03/11/2022	Bond Future			11.32874	85.58242		11.35468	85.43252		12.67	0.00	0.00	0	61,647.00
R2035	On 03/11/2022	Bond Future	9.82	Call	4.11000	0.00411		5.18000	0.00518	4.110	11.39	0.00	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.30	Call	48.92000	0.04892		62.11000	0.06211	48.920	11.41	0.04	0.00	0	976.00
R2035	On 03/11/2022	Bond Future	10.57	Put	4,722.88000	4.72288		4,898.50000	4.89850	4,722.880	11.71	0.90	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	2,661.66000	2.66166		2,855.28000	2.85528	2,661.660	12.26	0.70	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	11.05	Call	786.59000	0.78659		829.56000	0.82956	786.590	12.35	0.34	0.00	0	976.00
R2035	On 03/11/2022	Bond Future	12.68	Put	70.52000	0.07052		100.18000	0.10018	70.520	15.01	0.04	0.00	0	976.00
R2035	On 02/02/2023	Bond Future			11.47316	87.16315		11.49954	87.01404		13.30	0.00	0.00	0	106,331.00
R2035	On 02/02/2023	Bond Future	9.81	Call	194.40000	0.19440		208.14000	0.20814	194.400	12.13	0.07	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	229.56000	0.22956		244.33000	0.24433	229.560	12.13	0.08	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	499.72000	0.49972		524.48000	0.52448	499.720	12.14	0.15	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	895.39000	0.89539		952.31000	0.95231	895.390	12.29	0.24	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	5,715.05000	5.71505		5,921.42000	5.92142	5,715.050	12.31	0.75	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	1,663.94000	1.66394		1,734.84000	1.73484	1,663.940	12.70	0.37	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	4,072.92000	4.07292		4,292.79000	4.29279	4,072.920	12.72	0.62	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	1,711.90000	1.71190		1,887.81000	1.88781	1,711.900	13.99	0.33	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	484.84000	0.48484		565.39000	0.56539	484.840	15.77	0.11	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			11.58530	84.45152		11.61225	84.30196		13.46	0.00	0.00	0	0.00
R2035	On 04/05/2023	Bond Future	9.85	Call	500.65000	0.50065		517.14000	0.51714	500.650	12.51	0.13	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	1,043.24000	1.04324		1,089.18000	1.08918	1,043.240	12.49	0.23	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,301.62000	1.30162		1,361.97000	1.36197	1,301.620	12.57	0.27	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	2,455.17000	2.45517		2,528.58000	2.52858	2,455.170	13.08	0.41	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	12.46	Put	1,898.73000	1.89873		2,062.61000	2.06261	1,898.730	14.72	0.29	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	1,113.98000	1.11398		1,232.42000	1.23242	1,113.980	15.65	0.19	0.00	0	491.00

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 03/08/2023	Bond Future			11.69840	86.21655		11.72625	86.06489		12.52	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future			11.83196	83.45450		11.86097	83.29974		12.37	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 03/11/2022	Bond Future			11.46345	81.72186		11.48901	81.57232		13.50	0.00	4,249,536.72	52	65,253.00
R2037	On 02/02/2023	Bond Future			11.59728	78.97540		11.62324	78.82652		14.97	0.00	0.00	0	76,247.00
R2037	On 02/02/2023	Bond Future	11.10	Call	1,567.71000	1.56771	1,644.45000	1.64445	1,567.710		14.37	0.35	0.00	0	636.00
R2037	On 02/02/2023	Bond Future	11.97	Put	2,031.69000	2.03169	2,222.77000	2.22277	2,031.690		15.74	0.37	0.00	0	636.00
R2037	On 04/05/2023	Bond Future			11.71020	80.60404		11.73670	80.45461		14.43	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future	11.03	Call	1,884.63000	1.88463	1,952.87000	1.95287	1,884.630		13.63	0.35	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	3,842.12000	3.84212	3,913.72000	3.91372	3,842.120		14.47	0.54	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	13.73	Put	827.46000	0.82746	885.48000	0.88548	827.460		17.18	0.14	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.82642	78.03071		11.85378	77.87917		14.17	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future			11.94893	79.60767		11.97735	79.45301		13.29	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 03/11/2022	Bond Future			11.54101	83.58307		11.57148	83.39144		14.27	0.00	14,376,288.04	172	52,297.00
R2040	On 03/11/2022	Bond Future	10.60	Call	81.44000	0.08144	101.10000	0.10110	81.440		12.90	0.05	0.00	0	1,600.00
R2040	On 03/11/2022	Bond Future	10.70	Call	127.59000	0.12759	152.21000	0.15221	127.590		13.02	0.08	0.00	0	1,078.00
R2040	On 03/11/2022	Bond Future	11.20	Call	730.00000	0.73000	777.77000	0.77777	730.000		13.74	0.30	0.00	0	1,078.00
R2040	On 03/11/2022	Bond Future	11.30	Call	952.02000	0.95202	997.37000	0.99737	952.020		13.91	0.36	0.00	0	1,600.00
R2040	On 03/11/2022	Bond Future	12.52	Put	204.51000	0.20451	277.45000	0.27745	204.510		16.18	0.09	0.00	0	1,078.00
R2040	On 02/02/2023	Bond Future			11.67060	80.62068		11.70168	80.42895		15.85	0.00	0.00	0	64,540.00
R2040	On 02/02/2023	Bond Future	10.21	Call	325.90000	0.32590	348.03000	0.34803	325.900		14.45	0.10	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	10.96	Call	1,205.00000	1.20500	1,275.29000	1.27529	1,205.000		14.72	0.28	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	1,692.76000	1.69276	1,771.64000	1.77164	1,692.760		14.99	0.36	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.07	Put	2,088.00000	2.08800	2,315.05000	2.31505	2,088.000		16.40	0.36	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.27	Put	1,717.05000	1.71705	1,924.67000	1.92467	1,717.050		16.75	0.31	0.00	0	388.00
R2040	On 04/05/2023	Bond Future			11.77989	82.28349		11.81171	82.09033		15.28	0.00	0.00	0	0.00
R2040	On 04/05/2023	Bond Future	10.17	Call	658.40000	0.65840	684.99000	0.68499	658.400		14.19	0.15	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	1,329.07000	1.32907	1,400.02000	1.40002	1,329.070		14.18	0.26	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,676.80000	1.67680	1,752.15000	1.75215	1,676.800		14.34	0.30	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.48	Call	3,029.76000	3.02976	3,117.72000	3.11772	3,029.760		14.93	0.45	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.78	Put	1,921.10000	1.92110	2,121.17000	2.12117	1,921.100		16.81	0.27	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	1,188.94000	1.18894	1,339.86000	1.33986	1,188.940		17.80	0.18	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.89217	79.49487		11.92503	79.29876		15.05	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			12.00989	81.10145		12.04400	80.90126		14.13	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 03/11/2022	Bond Future			11.53198	80.45578		11.56216	80.26238		15.10	0.00	21,240,325.92	264	73,383.00
R2044	On 03/11/2022	Bond Future	10.60	Call	84.69000	0.08469	106.15000	0.10615	84.690		13.66	0.05	0.00	0	1,900.00
R2044	On 03/11/2022	Bond Future	11.30	Call	989.49000	0.98949	1,039.82000	1.03982	989.490		14.72	0.37	0.00	0	1,900.00

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			11.65395	77.56077		11.68473	77.36716		16.80	0.00	0.00	0	31,719.00
R2044	On 02/02/2023	Bond Future	12.00	Put	2,235.21000	2.23521	2,480.39000	2.48039	2,235.210		17.25	0.37	0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future			11.75638	79.16054		11.78788	78.96536		16.22	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future	11.75	Put	4,039.89000	4.03989	4,326.00000	4.32600	4,039.890		16.22	0.48	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	3,373.35000	3.37335	3,646.89000	3.64689	3,373.350		16.60	0.42	0.00	0	4,115.00
R2044	On 03/08/2023	Bond Future			11.86129	76.43188		11.89380	76.23363		16.00	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			11.97094	77.97657		12.00465	77.77422		15.03	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 03/11/2022	Bond Future			11.45326	79.44517		11.48318	79.24778		15.65	0.00	6,355,613.60	80	248,846.00
R2048	On 03/11/2022	Bond Future	10.60	Call	116.46000	0.11646	143.35000	0.14335	116.460		14.16	0.07	0.00	0	950.00
R2048	On 03/11/2022	Bond Future	11.30	Call	1,207.50000	1.20750	1,258.37000	1.25837	1,207.500		15.26	0.41	0.00	0	950.00
R2048	On 02/02/2023	Bond Future			11.56800	80.94935		11.59851	80.75167		16.48	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future	10.40	Call	565.23000	0.56523	622.58000	0.62258	565.230		15.06	0.15	0.00	0	2,700.00
R2048	On 02/02/2023	Bond Future	11.10	Call	1,828.15000	1.82815	1,931.77000	1.93177	1,828.150		15.83	0.36	0.00	0	2,700.00
R2048	On 04/05/2023	Bond Future			11.66373	78.15434		11.69496	77.95494		16.83	0.00	0.00	0	0.00
R2048	On 03/08/2023	Bond Future			11.76233	79.75031		11.79455	79.54772		15.72	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.86708	76.94036		11.90047	76.73369		15.62	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 03/11/2022	Bond Future			11.31344	66.14988		11.34364	65.99716		14.28	0.00	7,474,936.44	113	19,089.00
R209	On 03/11/2022	Bond Future	9.25	Call	0.09000	0.00009	0.13000	0.00013	0.090		12.89	0.00	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	10.00	Call	10.10000	0.01010	11.88000	0.01188	10.100		12.82	0.01	0.00	0	7,750.00
R209	On 03/11/2022	Bond Future	10.00	Put	7,166.97000	7.16697	7,321.47000	7.32147	7,166.970		12.82	0.99	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	11.00	Put	2,235.71000	2.23571	2,420.15000	2.42015	2,235.710		13.83	0.69	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	12.00	Put	309.29000	0.30929	392.57000	0.39257	309.290		15.70	0.16	0.00	0	7,750.00
R209	On 02/02/2023	Bond Future			11.43783	67.37165		11.46857	67.21886		15.04	0.00	0.00	0	2,066.00
R209	On 04/05/2023	Bond Future			11.53914	65.60491		11.57057	65.45099		15.20	0.00	0.00	0	1,250.00
R209	On 04/05/2023	Bond Future	10.00	Call	568.70000	0.56870	580.25000	0.58025	568.700		14.12	0.16	0.00	0	7,500.00
R209	On 04/05/2023	Bond Future	11.00	Put	4,604.01000	4.60401	4,813.63000	4.81363	4,604.010		14.56	0.62	0.00	0	7,500.00
R209	On 04/05/2023	Bond Future	12.50	Put	1,535.62000	1.53562	1,681.27000	1.68127	1,535.620		16.67	0.27	0.00	0	7,500.00
R209	On 03/08/2023	Bond Future			11.63880	66.97621		11.67118	66.81992		14.19	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			11.75294	65.17859		11.78653	65.01903		13.97	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 03/11/2022	Bond Future			230.82572	230.82572		230.65830	230.65830			0.00	0.00	0	732.00
R210	On 02/02/2023	Bond Future			235.14570	235.14570		234.98467	234.98467			0.00	0.00	0	300.00

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
R210	On 04/05/2023	Bond Future			236.92807	236.92807		236.75648	236.75648			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			241.92764	241.92764		241.75518	241.75518			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future			243.64755	243.64755		243.45784	243.45784			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 03/11/2022	Bond Future			10.90930	80.30223		10.94078	80.15701		10.57	0.00	0.00	0	33,963.00
R213	On 03/11/2022	Bond Future	9.13	Call	0.03000	0.00003		0.05000	0.00005	0.030	7.84	0.00	0.00	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	0.05000	0.00005		0.07000	0.00007	0.050	7.78	0.00	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	5,146.43000	5.14643	5,306.53000	5.30653	5,146.430	5,146.430	7.15	0.99	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	4,454.29000	4.45429	4,638.10000	4.63810	4,454.290	4,454.290	7.02	0.99	0.00	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	3,468.05000	3.46805	3,699.81000	3.69981	3,468.050	3,468.050	7.73	0.94	0.00	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	2,711.34000	2.71134	2,978.62000	2.97862	2,711.340	2,711.340	8.43	0.86	0.00	0	200.00
R213	On 02/02/2023	Bond Future			11.06188	81.78544		11.09408	81.64082		10.90	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	115.84000	0.11584	112.60000	0.11260	115.840	115.840	10.66	0.05	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	5,403.71000	5.40371	5,566.39000	5.56639	5,403.710	5,403.710	10.24	0.82	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	4,135.56000	4.13556	4,301.84000	4.30184	4,135.560	4,135.560	10.39	0.72	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	956.69000	0.95669	981.85000	0.98185	956.690	956.690	10.43	0.30	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	673.48000	0.67348	766.08000	0.76608	673.480	673.480	12.31	0.19	0.00	0	912.00
R213	On 04/05/2023	Bond Future			11.17839	79.91464		11.21148	79.76953		10.84	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future			11.29673	81.58439		11.33113	81.43724		9.97	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future			11.44150	79.68051		11.47758	79.53028		9.65	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 03/11/2022	Bond Future			11.45592	63.58406		11.48600	63.42541		15.62	0.00	14,369,997.56	226	25,356.00
R214	On 02/02/2023	Bond Future			11.57645	64.75849		11.60710	64.59954		16.47	0.00	0.00	0	64,507.00
R214	On 04/05/2023	Bond Future			11.66969	62.79142		11.70099	62.63116		16.74	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future			11.76266	64.10374		11.79489	63.94085		15.64	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future			11.87083	62.10022		11.90419	61.93403		15.50	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 :													143,484,268.90	929 501.000000000	
Grand Total:													143,484,268.90	929 501.000000000	