



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: 08/11/2022

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 02/02/2023	Index Future	849.74600	849.74600	849.30300	849.30300					0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	866.86100	866.86100	866.41500	866.41500					0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	884.24100	884.24100	883.78800	883.78800					0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	902.16600	902.16600	901.70300	901.70300					0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	835.26700	835.26700	834.66600	834.66600					0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	970.23700	970.23700	969.51200	969.51200					0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	989.77900	989.77900	989.04600	989.04600					0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,009.62400	1,009.62400	1,008.87700	1,008.87700					0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,030.09000	1,030.09000	1,029.32800	1,029.32800					0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	953.70500	953.70500	952.80300	952.80300					0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	853.95300	853.95300	853.54500	853.54500					0.00	0.00	0	109.00
ALBI	On 04/05/2023	Index Future	871.15200	871.15200	870.74300	870.74300					0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	888.61900	888.61900	888.20200	888.20200					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 02/11/2023	Index Future	906.63200	906.63200		906.20600	906.20600			0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	839.40200	839.40200		838.83500	838.83500			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	12.63000	71.23123		12.63000	71.23123			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.49103	74.09108		12.49833	74.05765			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.65344	71.80765		12.66093	71.77407			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.82440	73.26441		12.83220	73.23021			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	13.00429	70.97070		13.01244	70.93577			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	15.03482	65.28251		15.04799	65.23503			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	12.80500	69.70090		12.80500	69.70090			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.64978	72.72338		12.65157	72.71376			0.00	0.00	0	4,715.00
ES42	On 04/05/2023	Bond Future	12.79504	69.94377		12.79679	69.93455			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.94291	71.36289		12.94472	71.35354			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	13.09775	68.56259		13.09964	68.55303			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	14.80737	62.93896		14.81314	62.91516			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 02/02/2023	GOVI	841.80800	841.80800		841.39600	841.39600			0.00	134,689,280.00	16	835.00
GOVI	On 04/05/2023	GOVI	858.76300	858.76300		858.34900	858.34900			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	875.98100	875.98100		875.55900	875.55900			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	893.73800	893.73800		893.30700	893.30700			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	827.46400	827.46400		826.89500	826.89500			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	165.98124	165.98124		165.98124	165.98124			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	167.46368	167.46368		166.93103	166.93103			0.00	0.00	0	6,088.00
I2025	On 04/05/2023	Bond Future	170.88043	170.88043		170.33823	170.33823			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	172.59782	172.59782		172.04621	172.04621			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	176.13448	176.13448		175.57154	175.57154			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	160.94043	160.94043		160.38821	160.38821			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

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 03/11/2022	Bond Future	119.89642	119.89642		119.89642	119.89642			0.00	0.00	0	0.00
I2029	On 02/02/2023	Bond Future	122.90850	122.90850		122.19021	122.19021			0.00	0.00	0	1,392.00
I2029	On 04/05/2023	Bond Future	124.12198	124.12198		123.39045	123.39045			0.00	0.00	0	0.00
I2029	On 03/08/2023	Bond Future	126.63961	126.63961		125.89332	125.89332			0.00	0.00	0	0.00
I2029	On 02/11/2023	Bond Future	127.90254	127.90254		127.14238	127.14238			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	118.13468	118.13468		117.40688	117.40688			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	115.71044	115.71044		115.71044	115.71044			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	117.80154	117.80154		117.85714	117.85714			0.00	0.00	0	7,279.00
I2033	On 04/05/2023	Bond Future	118.82095	118.82095		118.87893	118.87893			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	121.23104	121.23104		121.29026	121.29026			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	122.29228	122.29228		122.35407	122.35407			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	112.95680	112.95680		112.98991	112.98991			0.00	0.00	0	0.00
I2033	On 28/02/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/11/2022	Bond Future	128.70123	128.70123		128.70123	128.70123			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future	130.45389	130.45389		129.49273	129.49273			0.00	0.00	0	4,059.00
I2038	On 04/05/2023	Bond Future	133.11602	133.11602		132.13619	132.13619			0.00	15,973,922.40	120	1,678.00
I2038	On 03/08/2023	Bond Future	133.84877	133.84877		132.85097	132.85097			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	136.59142	136.59142		135.57306	135.57306			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	124.13857	124.13857		123.17331	123.17331			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	116.20189	116.20189		116.20189	116.20189			0.00	0.00	0	0.00
I2046	On 02/02/2023	Bond Future	117.20819	117.20819		116.17055	116.17055			0.00	9,376,655.20	80	11,634.00
I2046	On 04/05/2023	Bond Future	117.56646	117.56646		116.50933	116.50933			0.00	87,234,313.32	742	4,935.00
I2046	On 03/08/2023	Bond Future	119.95122	119.95122		118.87257	118.87257			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	120.31604	120.31604		119.21758	119.21758			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	111.04800	111.04800		110.00858	110.00858			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	116.98817	116.98817		116.98817	116.98817			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future	118.08751	118.08751		116.59917	116.59917			0.00	0.00	0	9,301.00
I2050	On 04/05/2023	Bond Future	120.49685	120.49685		118.97917	118.97917			0.00	26,870,797.55	223	3,359.00
I2050	On 03/08/2023	Bond Future	120.75294	120.75294		119.20599	119.20599			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	123.22719	123.22719		121.64873	121.64873			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	111.58327	111.58327		110.10275	110.10275			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 02/02/2023	Index Future	329.37600	329.37600		327.40400	327.40400			0.00	0.00	0	744.00
IGOV	On 04/05/2023	Index Future	336.08900	336.08900		334.08000	334.08000			0.00	0.00	0	16.00
IGOV	On 03/08/2023	Index Future	342.90600	342.90600		340.85500	340.85500			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
IGOV	On 02/11/2023			Index Future	349.93200	349.93200	347.84000	347.84000			0.00	0.00	0	0.00
IGOV	On 01/02/2024			Index Future	323.68900	323.68900	321.68600	321.68600			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022			Jibar Tradeable Future	6.57000	93.43000	6.57500	93.42500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022			Jibar Tradeable Future	7.23500	92.76500	7.26500	92.73500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/01/2023			Jibar Tradeable Future	7.26500	92.73500	7.30000	92.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023			Jibar Tradeable Future	7.66000	92.34000	7.71500	92.28500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023			Jibar Tradeable Future	7.68500	92.31500	7.77000	92.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023			Jibar Tradeable Future	7.79500	92.20500	7.86000	92.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023			Jibar Tradeable Future	7.93500	92.06500	7.95500	92.04500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023			Jibar Tradeable Future	8.00500	91.99500	8.04000	91.96000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023			Jibar Tradeable Future	8.05000	91.95000	8.10500	91.89500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024			Jibar Tradeable Future	8.09500	91.90500	8.12000	91.88000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024			Jibar Tradeable Future	8.05500	91.94500	8.11000	91.89000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024			Jibar Tradeable Future	8.10500	91.89500	8.09500	91.90500			0.00	0.00	0	0.00
R186	On 03/11/2022			Bond Future	9.16000	108.50704	9.16000	108.50704		5.86	0.00	0.00	0	0.00
R186	On 02/02/2023			Bond Future	9.01223	106.13192	9.02974	106.07410		6.28	0.00	119,186,146.16	1,123	77,933.00
R186	On 04/05/2023			Bond Future	9.08417	108.27284	9.10286	108.21475		5.36	0.00	0.00	0	12,188.00
R186	On 03/08/2023			Bond Future	9.16882	105.13893	9.18915	105.07975		5.44	0.00	0.00	0	0.00
R186	On 02/11/2023			Bond Future	9.25665	107.26999	9.27891	107.20959		4.35	0.00	0.00	0	0.00
R186	On 02/11/2023	9.15	Call	Bond Future	1,631.68000	1.63168	1,605.17000	1.60517	1,631.680	4.17	0.48	0.00	0	1,715.00
R186	On 02/11/2023	10.42	Put	Bond Future	849.81000	0.84981	868.23000	0.86823	849.810	4.87	0.26	0.00	0	1,715.00
R186	On 01/02/2024			Bond Future	13.78287	93.74056	13.81863	93.66206		4.44	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	330.83862	330.83862	330.83862	330.83862			0.00	0.00	0	0.00
R197	On 02/02/2023			Bond Future	329.42604	329.42604	328.95712	328.95712			0.00	0.00	0	977.00
R197	On 04/05/2023			Bond Future	336.14700	336.14700	335.67116	335.67116			0.00	0.00	0	0.00
R197	On 03/08/2023			Bond Future	333.87237	333.87237	333.39288	333.39288			0.00	0.00	0	0.00
R197	On 02/11/2023			Bond Future	340.71346	340.71346	340.22404	340.22404			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	251.28256	251.28256	251.28256	251.28256			0.00	0.00	0	0.00
R202	On 02/02/2023			Bond Future	252.34616	252.34616	251.21469	251.21469			0.00	0.00	0	5,970.00
R202	On 04/05/2023			Bond Future	257.49418	257.49418	256.34159	256.34159			0.00	0.00	0	0.00
R202	On 03/08/2023			Bond Future	257.88723	257.88723	256.71452	256.71452			0.00	0.00	0	0.00
R202	On 02/11/2023			Bond Future	263.17156	263.17156	261.97468	261.97468			0.00	0.00	0	0.00
R202	On 01/02/2024			Bond Future	238.20255	238.20255	237.05028	237.05028			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	
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	7.29500	101.60070		7.29500	101.60070		0.37	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 03/11/2022	Bond Future	10.82000	88.25322		10.82000	88.25322		9.79	0.00	0.00	0	0.00	
R2030	On 02/02/2023	Bond Future	10.66284	87.27076		10.68024	87.19371		10.80	0.00	0.00	0	90,949.00	
R2030	On 02/02/2023	Bond Future	8.81	Call	77.34000	0.07734	76.58000	0.07658	77.340	11.13	0.04	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	139.16000	0.13916	137.48000	0.13748	139.160	11.07	0.07	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	4,978.74000	4.97874	5,049.55000	5.04955	4,978.740	10.62	0.83	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	511.67000	0.51167	503.06000	0.50306	511.670	10.48	0.21	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	3,886.92000	3.88692	3,953.51000	3.95351	3,886.920	10.40	0.76	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	945.72000	0.94572	979.28000	0.97928	945.720	10.96	0.31	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	11.35	Call	3,710.60000	3.71060	3,662.01000	3.66201	3,710.600	11.16	0.75	0.00	0	5,000.00
R2030	On 02/02/2023	Bond Future	11.55	Call	4,376.51000	4.37651	4,323.08000	4.32308	4,376.510	11.38	0.80	0.00	0	5,000.00
R2030	On 04/05/2023	Bond Future	10.78963	89.03243		10.80775	88.95456		10.50	0.00	0.00	0	0.00	
R2030	On 04/05/2023	Bond Future	9.03	Call	411.78000	0.41178	405.66000	0.40566	411.780	10.59	0.13	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	759.11000	0.75911	747.66000	0.74766	759.110	10.29	0.22	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	834.78000	0.83478	822.20000	0.82220	834.780	10.24	0.23	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	935.40000	0.93540	921.33000	0.92133	935.400	10.18	0.26	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	1,166.62000	1.16662	1,149.22000	1.14922	1,166.620	10.06	0.30	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	1,812.09000	1.81209	1,786.95000	1.78695	1,812.090	10.16	0.41	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	2,256.60000	2.25660	2,226.81000	2.22681	2,256.600	10.26	0.48	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	1,634.86000	1.63486	1,669.17000	1.66917	1,634.860	10.80	0.35	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	1,295.41000	1.29541	1,324.74000	1.32474	1,295.410	11.07	0.29	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	911.72000	0.91172	934.56000	0.93456	911.720	11.50	0.22	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	619.66000	0.61966	636.78000	0.63678	619.660	11.99	0.15	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	584.34000	0.58434	600.70000	0.60070	584.340	12.06	0.15	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	10.93129	86.81095		10.95038	86.73154		10.26	0.00	0.00	0	0.00	
R2030	On 03/08/2023	Bond Future	10.40	Call	1,956.92000	1.95692	1,930.81000	1.93081	1,956.920	9.80	0.40	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	2,399.88000	2.39988	2,369.46000	2.36946	2,399.880	9.89	0.45	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	995.16000	0.99516	1,015.53000	1.01553	995.160	11.52	0.20	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	817.79000	0.81779	835.26000	0.83526	817.790	11.82	0.17	0.00	0	350.00
R2030	On 02/11/2023	Bond Future	11.06853	88.57047		11.08863	88.48948		8.02	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future	13.60125	77.68554		13.62870	77.59210		8.57	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	11.29000	83.53602		11.29000	83.53602		12.08	0.00	0.00	0	0.00	
R2032	On 02/02/2023	Bond Future	11.14318	86.59350		11.15527	86.53290		12.78	0.00	0.00	0	116,002.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	66.68000	0.06668	66.83000	0.06683	66.680	12.04	0.03	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	100.03000	0.10003	100.04000	0.10004	100.030	12.04	0.05	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	9.92	Call	269.04000	0.26904	267.78000	0.26778	269.040	11.94	0.11	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	5,558.77000	5.55877	5,616.54000	5.61654	5,558.770	11.88	0.83	0.00	0	454.00

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	10.22	Call	479.34000	0.47934		475.99000	0.47599	479.340	11.86	0.18	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.50	Put	4,087.15000	4.08715	4,141.14000	4.14114	4,087.150	11.79	0.73	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.67	Call	1,043.02000	1.04302	1,033.74000	1.03374	1,043.020	11.92	0.33	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	11.84	Put	885.05000	0.88505	911.13000	0.91113	885.050	13.24	0.26	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	12.75	Put	265.23000	0.26523	276.68000	0.27668	265.230	14.50	0.09	0.00	0	750.00	
R2032	On 04/05/2023	Bond Future			11.26829	84.17866	11.28078	84.11750			13.39	0.00	0.00	0	66,448.00
R2032	On 04/05/2023	Bond Future	10.62	Call	1,660.28000	1.66028	1,646.72000	1.64672	1,660.280	12.65	0.35	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	3,342.63000	3.34263	3,318.15000	3.31815	3,342.630	13.25	0.54	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	569.26000	0.56926	581.85000	0.58185	569.260	15.75	0.12	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			11.40094	85.86705	11.41397	85.80477			12.25	0.00	0.00	0	2,600.00
R2032	On 03/08/2023	Bond Future	11.90	Call	4,880.16000	4.88016	4,847.91000	4.84791	4,880.160	12.40	0.62	0.00	0	5,000.00	
R2032	On 02/11/2023	Bond Future			11.53891	83.44758	11.55255	83.38400			10.16	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future			13.64375	76.83426	13.66310	76.75787			10.33	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			11.68500	83.55666	11.68500	83.55666			13.88	0.00	0.00	0	0.00
R2035	On 02/02/2023	Bond Future			11.49228	87.05504	11.49913	87.01635			14.60	0.00	288,848,622.72	3,318	161,194.00
R2035	On 02/02/2023	Bond Future	9.81	Call	99.38000	0.09938	100.72000	0.10072	99.380	13.30	0.04	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	9.89	Call	121.87000	0.12187	123.33000	0.12333	121.870	13.30	0.05	0.00	0	388.00	
R2035	On 02/02/2023	Bond Future	10.30	Call	315.06000	0.31506	316.94000	0.31694	315.060	13.32	0.12	0.00	0	976.00	
R2035	On 02/02/2023	Bond Future	10.64	Call	617.88000	0.61788	619.26000	0.61926	617.880	13.33	0.20	0.00	0	388.00	
R2035	On 02/02/2023	Bond Future	10.66	Put	5,538.17000	5.53817	5,578.17000	5.57817	5,538.170	13.33	0.79	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	11.05	Call	1,278.08000	1.27808	1,277.11000	1.27711	1,278.080	13.66	0.34	0.00	0	976.00	
R2035	On 02/02/2023	Bond Future	11.06	Put	3,792.76000	3.79276	3,830.40000	3.83040	3,792.760	13.67	0.65	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	11.98	Put	1,364.92000	1.36492	1,390.46000	1.39046	1,364.920	14.96	0.32	0.00	0	388.00	
R2035	On 02/02/2023	Bond Future	13.22	Put	288.42000	0.28842	298.26000	0.29826	288.420	16.89	0.09	0.00	0	976.00	
R2035	On 04/05/2023	Bond Future			11.61155	84.30584	11.61854	84.26711			15.29	0.00	0.00	0	0.00
R2035	On 04/05/2023	Bond Future	9.85	Call	492.87000	0.49287	492.87000	0.49287	492.870	14.19	0.12	0.00	0	388.00	
R2035	On 04/05/2023	Bond Future	10.42	Call	1,030.38000	1.03038	1,028.73000	1.02873	1,030.380	14.20	0.22	0.00	0	491.00	
R2035	On 04/05/2023	Bond Future	10.60	Call	1,268.17000	1.26817	1,265.66000	1.26566	1,268.170	14.20	0.26	0.00	0	388.00	
R2035	On 04/05/2023	Bond Future	11.17	Call	2,307.70000	2.30770	2,301.27000	2.30127	2,307.700	14.37	0.40	0.00	0	491.00	
R2035	On 04/05/2023	Bond Future	12.46	Put	1,806.59000	1.80659	1,826.92000	1.82692	1,806.590	15.92	0.29	0.00	0	388.00	
R2035	On 04/05/2023	Bond Future	13.18	Put	1,031.21000	1.03121	1,045.63000	1.04563	1,031.210	16.94	0.18	0.00	0	491.00	
R2035	On 03/08/2023	Bond Future			11.73879	85.99674	11.74606	85.95726			14.22	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future			11.87312	83.23504	11.88070	83.19472			12.03	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future			13.72981	76.66277	13.74212	76.60780			12.09	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			11.83000	79.61670	11.83000	79.61670			14.79	0.00	0.00	0	0.00
R2037	On 02/02/2023	Bond Future			11.63248	78.77363	11.63921	78.73514			16.45	0.00	86,335,898.48	1,096	130,333.00
R2037	On 02/02/2023	Bond Future	11.10	Call	1,111.72000	1.11172	1,111.62000	1.11162	1,111.720	15.14	0.31	0.00	0	636.00	
R2037	On 02/02/2023	Bond Future	11.97	Put	1,637.52000	1.63752	1,665.29000	1.66529	1,637.520	16.40	0.36	0.00	0	636.00	
R2037	On 04/05/2023	Bond Future			11.75277	80.36419	11.75964	80.32558			16.35	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
R2037	On 04/05/2023	Bond Future	11.03	Call	1,774.53000	1.77453	1,770.41000	1.77041	1,774.530	15.23	0.33	0.00	0	400.00		
R2037	On 04/05/2023	Bond Future	11.78	Call	3,655.02000	3.65502	3,644.71000	3.64471	3,655.020	16.05	0.53	0.00	0	400.00		
R2037	On 04/05/2023	Bond Future	13.73	Put	806.97000	0.80697	819.12000	0.81912	806.970	18.94	0.14	0.00	0	400.00		
R2037	On 03/08/2023	Bond Future			11.88288	77.71846	11.89001	77.67916		16.08	0.00	0.00	0	0.00		
R2037	On 02/11/2023	Bond Future			12.00672	79.29366	12.01413	79.25353		12.90	0.00	0.00	0	0.00		
R2037	On 01/02/2024	Bond Future			13.73096	68.83250	13.74288	68.77854		13.72	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			11.87000	81.55117	11.87000	81.55117		15.56	0.00	0.00	0	0.00		
R2040	On 02/02/2023	Bond Future			11.68244	80.54755	11.67873	80.57046		17.34	0.00	0.00	0	119,461.00		
R2040	On 02/02/2023	Bond Future	10.21	Call	182.79000	0.18279	189.19000	0.18919	182.790	15.79	0.07	0.00	0	388.00		
R2040	On 02/02/2023	Bond Future	10.96	Call	859.49000	0.85949	876.38000	0.87638	859.490	15.82	0.24	0.00	0	388.00		
R2040	On 02/02/2023	Bond Future	11.19	Call	1,288.25000	1.28825	1,308.91000	1.30891	1,288.250	16.07	0.33	0.00	0	621.00		
R2040	On 02/02/2023	Bond Future	12.07	Put	1,676.56000	1.67656	1,683.23000	1.68323	1,676.560	17.47	0.35	0.00	0	621.00		
R2040	On 02/02/2023	Bond Future	12.27	Put	1,322.28000	1.32228	1,329.49000	1.32949	1,322.280	17.85	0.29	0.00	0	388.00		
R2040	On 04/05/2023	Bond Future			11.79790	82.17407	11.79395	82.19805		17.24	0.00	0.00	0	300.00		
R2040	On 04/05/2023	Bond Future	10.17	Call	643.04000	0.64304	652.38000	0.65238	643.040	16.01	0.14	0.00	0	388.00		
R2040	On 04/05/2023	Bond Future	10.73	Call	1,307.65000	1.30765	1,321.97000	1.32197	1,307.650	16.02	0.25	0.00	0	486.00		
R2040	On 04/05/2023	Bond Future	10.92	Call	1,616.98000	1.61698	1,633.04000	1.63304	1,616.980	16.03	0.30	0.00	0	388.00		
R2040	On 04/05/2023	Bond Future	11.48	Call	2,911.33000	2.91133	2,932.45000	2.93245	2,911.330	16.52	0.44	0.00	0	486.00		
R2040	On 04/05/2023	Bond Future	12.78	Put	1,859.94000	1.85994	1,863.33000	1.86333	1,859.940	18.48	0.27	0.00	0	388.00		
R2040	On 04/05/2023	Bond Future	13.45	Put	1,128.61000	1.12861	1,132.55000	1.13255	1,128.610	19.53	0.18	0.00	0	486.00		
R2040	On 03/08/2023	Bond Future			11.92244	79.31419	11.91831	79.33880		17.00	0.00	0.00	0	0.00		
R2040	On 02/11/2023	Bond Future			12.04050	80.92177	12.03623	80.94679		13.65	0.00	0.00	0	0.00		
R2040	On 01/02/2024	Bond Future			13.67763	70.07151	13.67640	70.07747		14.56	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			11.82500	78.61148	11.82500	78.61148		16.41	0.00	0.00	0	0.00		
R2044	On 02/02/2023	Bond Future			11.63902	77.65498	11.64040	77.64626		18.30	0.00	0.00	0	94,637.00		
R2044	On 02/02/2023	Bond Future	11.20	Call	1,415.94000	1.41594	1,426.60000	1.42660	1,415.940	16.98	0.35	0.00	0	1,300.00		
R2044	On 02/02/2023	Bond Future	11.90	Call	3,581.13000	3.58113	3,590.97000	3.59097	3,581.130	18.11	0.61	0.00	0	1,300.00		
R2044	On 02/02/2023	Bond Future	12.00	Put	1,742.88000	1.74288	1,760.88000	1.76088	1,742.880	18.30	0.36	0.00	0	4,000.00		
R2044	On 04/05/2023	Bond Future			11.74632	79.22305	11.74764	79.21484		18.22	0.00	0.00	0	0.00		
R2044	On 04/05/2023	Bond Future	11.75	Put	3,909.49000	3.90949	3,924.44000	3.92444	3,909.490	17.83	0.47	0.00	0	4,115.00		
R2044	On 04/05/2023	Bond Future	12.00	Put	3,240.79000	3.24079	3,255.22000	3.25522	3,240.790	18.22	0.41	0.00	0	4,115.00		
R2044	On 04/05/2023	Bond Future	12.25	Put	2,684.93000	2.68493	2,698.69000	2.69869	2,684.930	18.63	0.36	0.00	0	1,500.00		
R2044	On 03/08/2023	Bond Future			11.86172	76.42925	11.86309	76.42088		17.98	0.00	0.00	0	0.00		
R2044	On 02/11/2023	Bond Future			11.97065	77.97832	11.97206	77.96983		14.54	0.00	0.00	0	0.00		
R2044	On 01/02/2024	Bond Future			13.51195	67.48135	13.51693	67.45683		15.43	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			11.73000	77.65253	11.73000	77.65253		16.99	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
R2048	On 02/02/2023	Bond Future		11.53119	81.18905		11.53766	81.14682		17.90	0.00	649,512.40	8	250,478.00
R2048	On 02/02/2023	Bond Future	11.00	Call	1,251.98000	1.25198	1,252.35000	1.25235	1,251.980	16.68	0.31	0.00	0	2,542.00
R2048	On 02/02/2023	Bond Future	11.70	Call	3,358.25000	3.35825	3,349.77000	3.34977	3,358.250	17.81	0.58	0.00	0	2,542.00
R2048	On 04/05/2023	Bond Future		11.63075	78.36592		11.63735	78.32349		18.86	0.00	0.00	0	10,943.00
R2048	On 03/08/2023	Bond Future		11.73861	79.90006		11.74545	79.85683		17.60	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future		11.84178	77.09762		11.84887	77.05349		16.53	0.00	0.00	0	13,000.00
R2048	On 01/02/2024	Bond Future		13.32728	71.02339		13.33862	70.96612		15.83	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		11.69000	64.28110		11.69000	64.28110		15.65	0.00	0.00	0	0.00
R209	On 02/02/2023	Bond Future		11.49383	67.09369		11.50044	67.06099		16.54	0.00	0.00	0	24,713.00
R209	On 04/05/2023	Bond Future		11.60266	65.29436		11.60940	65.26153		17.27	0.00	0.00	0	3,720.00
R209	On 04/05/2023	Bond Future	10.00	Call	533.12000	0.53312	533.01000	0.53301	533.120	16.03	0.15	0.00	0	4,000.00
R209	On 04/05/2023	Bond Future	11.00	Put	4,735.63000	4.73563	4,764.27000	4.76427	4,735.630	16.05	0.64	0.00	0	8,500.00
R209	On 04/05/2023	Bond Future	12.50	Put	1,507.78000	1.50778	1,524.72000	1.52472	1,507.780	18.05	0.28	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future		11.71610	66.60396		11.72307	66.57054		16.11	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future		11.83230	64.80251		11.83954	64.76835		13.58	0.00	0.00	0	0.00
R209	On 01/02/2024	Bond Future		13.44702	59.67433		13.45833	59.62911		13.70	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		229.26668	229.26668		229.26668	229.26668			0.00	0.00	0	0.00
R210	On 02/02/2023	Bond Future		232.44793	232.44793		231.76896	231.76896			0.00	46,489,586.00	200	572.00
R210	On 04/05/2023	Bond Future		234.10800	234.10800		233.41821	233.41821			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future		238.85659	238.85659		238.15293	238.15293			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future		240.57808	240.57808		239.86333	239.86333			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future		222.14202	222.14202		221.43386	221.43386			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		11.16500	79.13251		11.16500	79.13251		11.32	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future		11.02312	81.95997		11.03529	81.90511		12.02	0.00	0.00	0	33,047.00
R213	On 02/02/2023	Bond Future	9.16	Call	69.09000	0.06909	69.27000	0.06927	69.090	11.86	0.04	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	5,121.43000	5.12143	5,173.89000	5.17389	5,121.430	11.43	0.84	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	3,793.73000	3.79373	3,842.93000	3.84293	3,793.730	11.34	0.74	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	783.29000	0.78329	776.60000	0.77660	783.290	11.38	0.29	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	426.00000	0.42600	441.63000	0.44163	426.000	13.22	0.15	0.00	0	912.00
R213	On 04/05/2023	Bond Future		11.14540	80.05965		11.15798	80.00432		12.46	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future		11.27786	81.66526		11.29100	81.60893		11.46	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	
R213	On 02/11/2023	Bond Future	11.42065	79.76750		11.43443	79.70999		9.38	0.00	0.00	0	0.00	
R213	On 01/02/2024	Bond Future	13.64713	73.53150		13.66683	73.46166		9.60	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	11.74500	62.08522		11.74500	62.08522		17.00	0.00	0.00	0	0.00	
R214	On 02/02/2023	Bond Future	11.55227	64.88434		11.55362	64.87730		17.95	0.00	0.00	0	71,370.00	
R214	On 02/02/2023	Bond Future	11.10	Call	1,155.37000	1.15537	1,164.25000	1.16425	1,155.370	16.85	0.34	0.00	0	1,600.00
R214	On 02/02/2023	Bond Future	11.80	Call	2,936.74000	2.93674	2,945.16000	2.94516	2,936.740	18.05	0.61	0.00	0	1,600.00
R214	On 04/05/2023	Bond Future	11.64980	62.89360		11.65111	62.88686		18.85	0.00	0.00	0	0.00	
R214	On 03/08/2023	Bond Future	11.75255	64.15498		11.75389	64.14818		17.60	0.00	0.00	0	0.00	
R214	On 02/11/2023	Bond Future	11.85965	62.15607		11.86103	62.14917		14.93	0.00	0.00	0	0.00	
R214	On 01/02/2024	Bond Future	13.33493	57.25349		13.33964	57.23391		15.06	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 :											815,654,734.23	6,926	1 443 282.00	
Grand Total:											815,654,734.23	6,926	1 443 282.00	