



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 22/11/2022

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
<b>Derivatives</b>														
AL37	On	02/02/2023	Index Future	856.59000	856.59000		854.68000	854.68000			0.00	0.00	0	0.0
AL37	On	04/05/2023	Index Future	872.88600	872.88600		871.22800	871.22800			0.00	0.00	0	0.0
AL37	On	03/08/2023	Index Future	890.20500	890.20500		888.68900	888.68900			0.00	0.00	0	0.0
AL37	On	02/11/2023	Index Future	908.52100	908.52100		906.96500	906.96500			0.00	0.00	0	0.0
AL37	On	01/02/2024	Index Future	925.93200	925.93200		924.23400	924.23400			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	982.09800	982.09800		978.85200	978.85200			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	1,000.78200	1,000.78200		997.80500	997.80500			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	1,020.63900	1,020.63900		1,017.80200	1,017.80200			0.00	0.00	0	0.0
AL7T	On	02/11/2023	Index Future	1,041.63900	1,041.63900		1,038.73400	1,038.73400			0.00	0.00	0	0.0
AL7T	On	01/02/2024	Index Future	1,061.60000	1,061.60000		1,058.51100	1,058.51100			0.00	0.00	0	0.0
ALBI	On	02/02/2023	Index Future	861.29600	861.29600		859.39900	859.39900			0.00	34,451,840.00	4	107.0
ALBI	On	04/05/2023	Index Future	877.68100	877.68100		876.03900	876.03900			0.00	0.00	0	0.0
ALBI	On	03/08/2023	Index Future	895.09600	895.09600		893.59500	893.59500			0.00	0.00	0	0.0

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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
ALBI	On 02/11/2023		Index Future		913.51300	913.51300	911.97300	911.97300			0.00	0.00	0	0.0
ALBI	On 01/02/2024		Index Future		931.01900	931.01900	929.33700	929.33700			0.00	0.00	0	0.0
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 02/02/2023		Bond Future		12.34262	74.77547	12.34955	74.74331			0.00	0.00	0	350.0
ES33	On 04/05/2023		Bond Future		12.51684	72.42382	12.51855	72.41606			0.00	0.00	0	0.0
ES33	On 03/08/2023		Bond Future		12.68503	73.87927	12.68356	73.88580			0.00	0.00	0	0.0
ES33	On 02/11/2023		Bond Future		12.85310	71.62295	12.85189	71.62820			0.00	0.00	0	0.0
ES33	On 01/02/2024		Bond Future		13.05979	73.00621	13.06086	73.00168			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 02/02/2023		Bond Future		12.56700	73.17048	12.56337	73.19019			0.00	0.00	0	4,195.0
ES42	On 04/05/2023		Bond Future		12.72424	70.31841	12.71578	70.36340			0.00	0.00	0	0.0
ES42	On 03/08/2023		Bond Future		12.87176	71.73225	12.86028	71.79215			0.00	0.00	0	0.0
ES42	On 02/11/2023		Bond Future		13.01893	68.96367	13.00723	69.02354			0.00	0.00	0	0.0
ES42	On 01/02/2024		Bond Future		13.19032	70.29391	13.18012	70.34498			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 02/02/2023		GOVI		849.12000	849.12000	847.15100	847.15100			0.00	0.00	0	835.0
GOVI	On 04/05/2023		GOVI		865.27400	865.27400	863.55300	863.55300			0.00	0.00	0	0.0
GOVI	On 03/08/2023		GOVI		882.44200	882.44200	880.86000	880.86000			0.00	0.00	0	0.0
GOVI	On 02/11/2023		GOVI		900.59900	900.59900	898.97600	898.97600			0.00	0.00	0	0.0
GOVI	On 01/02/2024		GOVI		917.85800	917.85800	916.09200	916.09200			0.00	0.00	0	0.0
I2025	On 02/02/2023		Bond Future		165.50662	165.50662	165.44596	165.44596			0.00	0.00	0	6,088.0
I2025	On 04/05/2023		Bond Future		168.69725	168.69725	168.69214	168.69214			0.00	0.00	0	0.0
I2025	On 03/08/2023		Bond Future		170.34112	170.34112	170.36966	170.36966			0.00	0.00	0	0.0
I2025	On 02/11/2023		Bond Future		173.88591	173.88591	173.91285	173.91285			0.00	0.00	0	0.0
I2025	On 01/02/2024		Bond Future		175.47037	175.47037	175.47606	175.47606			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 02/02/2023		Bond Future		118.30594	118.30594	118.58608	118.58608			0.00	0.00	0	1,392.0
I2029	On 04/05/2023		Bond Future		119.29467	119.29467	119.62071	119.62071			0.00	0.00	0	0.0
I2029	On 03/08/2023		Bond Future		121.69052	121.69052	122.04691	122.04691			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
I2029	On 02/11/2023	Bond Future		122.89609	122.89609		123.25854	123.25854			0.00	0.00	0	0.0
I2029	On 01/02/2024	Bond Future		125.27532	125.27532		125.62907	125.62907			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 02/02/2023	Bond Future		112.96895	112.96895		112.87048	112.87048			0.00	0.00	0	7,298.0
I2033	On 04/05/2023	Bond Future		113.76484	113.76484		113.70292	113.70292			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future		116.04955	116.04955		116.00898	116.00898			0.00	0.00	0	0.0
I2033	On 02/11/2023	Bond Future		117.04625	117.04625		117.00356	117.00356			0.00	0.00	0	0.0
I2033	On 01/02/2024	Bond Future		119.31234	119.31234		119.25381	119.25381			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future		124.28187	124.28187		124.13322	124.13322			0.00	0.00	0	4,059.0
I2038	On 04/05/2023	Bond Future		126.67800	126.67800		126.56909	126.56909			0.00	0.00	0	1,583.0
I2038	On 03/08/2023	Bond Future		127.26023	127.26023		127.17449	127.17449			0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future		129.90902	129.90902		129.81968	129.81968			0.00	0.00	0	0.0
I2038	On 01/02/2024	Bond Future		130.41847	130.41847		130.31117	130.31117			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 02/02/2023	Bond Future		110.39186	110.39186		109.78195	109.78195			0.00	0.00	0	13,076.0
I2046	On 04/05/2023	Bond Future		110.49028	110.49028		109.90584	109.90584			0.00	0.00	0	4,935.0
I2046	On 03/08/2023	Bond Future		112.70960	112.70960		112.13532	112.13532			0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future		112.97064	112.97064		112.38333	112.38333			0.00	0.00	0	0.0
I2046	On 01/02/2024	Bond Future		115.15684	115.15684		114.54350	114.54350			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 02/02/2023	Bond Future		109.85220	109.85220		110.83396	110.83396			0.00	0.00	0	9,301.0
I2050	On 04/05/2023	Bond Future		111.97000	111.97000		113.00850	113.00850			0.00	0.00	0	3,359.0
I2050	On 03/08/2023	Bond Future		112.03540	112.03540		113.11740	113.11740			0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future		114.36744	114.36744		115.47030	115.47030			0.00	0.00	0	0.0
I2050	On 01/02/2024	Bond Future		114.34784	114.34784		115.45764	115.45764			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 02/02/2023	Index Future		315.51700	315.51700		315.74400	315.74400			0.00	0.00	0	662.0
IGOV	On 04/05/2023	Index Future		321.59600	321.59600		321.93400	321.93400			0.00	0.00	0	16.0
IGOV	On 03/08/2023	Index Future		328.05200	328.05200		328.46000	328.46000			0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future		334.87500	334.87500		335.28800	335.28800			0.00	0.00	0	0.0
IGOV	On 01/02/2024	Index Future		341.36400	341.36400		341.74400	341.74400			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		7.10500	92.89500		7.11500	92.88500			0.00	0.00	0	68.0
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future		7.15000	92.85000		7.15500	92.84500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future		7.45500	92.54500		7.46500	92.53500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future		7.51000	92.49000		7.51000	92.49000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future		7.61000	92.39000		7.60500	92.39500			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
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future			7.63000		92.37000		7.62500	92.37500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.67500		92.32500		7.69000	92.31000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.72500		92.27500		7.77000	92.23000			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.75000		92.25000		7.82500	92.17500			0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.75000		92.25000		7.82000	92.18000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.75000		92.25000		7.82000	92.18000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.72500		92.27500		7.80000	92.20000			0.00	0.00	0	0.0
R186	On 02/02/2023	Bond Future			8.74292		107.02622		8.81806	106.77575		6.06	0.00	53,513,110.00	500	77,526.0
R186	On 04/05/2023	Bond Future			8.83092		109.06388		8.90063	108.84539		5.44	0.00	0.00	0	12,188.0
R186	On 03/08/2023	Bond Future			8.90009		105.92531		8.96876	105.72365		5.40	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			8.94944		108.10820		9.02527	107.90051		4.63	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future	9.15	Call	2,255.13000		2.25513		2,144.80000	2.14480	2,255.130	4.71	0.55	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	778.82000		0.77882		830.49000	0.83049	778.820	5.37	0.23	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			9.06998		104.87157		9.15928	104.64534		4.46	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 02/02/2023	Bond Future			329.39400		329.39400		329.31232	329.31232			0.00	70,819,710.00	215	977.0
R197	On 04/05/2023	Bond Future			335.74350		335.74350		335.77290	335.77290			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			333.41204		333.41204		333.50846	333.50846			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			340.35207		340.35207		340.44576	340.44576			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 02/02/2023	Bond Future			244.62469		244.62469		244.63154	244.63154			0.00	0.00	0	5,970.0
R202	On 04/05/2023	Bond Future			249.34020		249.34020		249.43071	249.43071			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			249.52760		249.52760		249.66942	249.66942			0.00	0.00	0	0.0
R202	On 02/11/2023	Bond Future			254.72072		254.72072		254.86203	254.86203			0.00	0.00	0	0.0
R202	On 01/02/2024	Bond Future			254.71551		254.71551		254.82768	254.82768			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 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future			10.40140		88.43899		10.49112	88.03585		10.54	0.00	0.00	0	91,515.0
R2030	On 02/02/2023	Bond Future	8.81	Call	48.85000		0.04885		38.76000	0.03876	48.850	9.89	0.03	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	99.55000		0.09955		80.07000	0.08007	99.550	9.76	0.06	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.66	Put	3,852.54000		3.85254		4,187.21000	4.18721	3,852.540	9.94	0.80	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	621.16000		0.62116		529.57000	0.52957	621.160	10.08	0.26	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.94	Put	2,885.50000		2.88550		3,180.28000	3.18028	2,885.500	10.19	0.69	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	11.16	Put	607.01000		0.60701		712.28000	0.71228	607.010	11.75	0.22	0.00	0	388.0

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 02/02/2023	Bond Future	11.35	Call	4,607.91000		4.60791	4,289.77000	4.28977	4,607.910	12.00	0.82	0.00	0	5,000.0	
R2030	On 02/02/2023	Bond Future	11.55	Call	5,332.27000		5.33227	4,996.24000	4.99624	5,332.270	12.27	0.86	0.00	0	5,000.0	
R2030	On 04/05/2023	Bond Future			10.53790		90.12345	10.62517	89.74326		10.69	0.00	0.00	0	0.0	
R2030	On 04/05/2023	Bond Future	9.03	Call	502.06000		0.50206	449.84000	0.44984	502.060	10.56	0.16	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	9.58	Call	940.64000		0.94064	851.53000	0.85153	940.640	10.31	0.26	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	1,047.54000		1.04754	950.64000	0.95064	1,047.540	10.32	0.28	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	1,189.41000		1.18941	1,082.59000	1.08259	1,189.410	10.35	0.31	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	1,511.54000		1.51154	1,383.70000	1.38370	1,511.540	10.39	0.37	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	2,312.10000		2.31210	2,141.06000	2.14106	2,312.100	10.64	0.48	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	10.65	Call	2,842.43000		2.84243	2,647.83000	2.64783	2,842.430	10.82	0.54	0.00	0	350.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	1,327.37000		1.32737	1,450.04000	1.45004	1,327.370	11.45	0.29	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,044.79000		1.04479	1,146.62000	1.14662	1,044.790	11.73	0.24	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	726.17000		0.72617	802.10000	0.80210	726.170	12.16	0.18	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	485.69000		0.48569	539.95000	0.53995	485.690	12.62	0.12	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	12.57	Put	448.42000		0.44842	499.39000	0.49939	448.420	12.62	0.12	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future			10.67024		87.90613	10.75795	87.53623		10.32	0.00	0.00	0	0.0	
R2030	On 03/08/2023	Bond Future	10.40	Call	2,475.60000		2.47560	2,316.19000	2.31619	2,475.600	10.25	0.46	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	10.65	Call	3,012.12000		3.01212	2,831.94000	2.83194	3,012.120	10.44	0.51	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future	12.59	Put	854.08000		0.85408	923.86000	0.92386	854.080	12.15	0.17	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	12.89	Put	653.23000		0.65323	710.02000	0.71002	653.230	12.15	0.14	0.00	0	350.0	
R2030	On 02/11/2023	Bond Future			10.78618		89.71828	10.87895	89.33905		8.41	0.00	0.00	0	0.0	
R2030	On 01/02/2024	Bond Future			10.94875		87.42843	11.04981	87.02992		8.56	0.00	0.00	0	0.0	
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 02/02/2023	Bond Future			10.94927		87.57354	10.99201	87.35623		12.58	0.00	0.00	0	113,341.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	45.28000		0.04528	41.39000	0.04139	45.280	11.24	0.03	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	73.82000		0.07382	67.64000	0.06764	73.820	11.24	0.04	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	9.92	Call	262.44000		0.26244	242.89000	0.24289	262.440	11.45	0.12	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	4,627.70000		4.62770	4,812.56000	4.81256	4,627.700	11.73	0.81	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	547.54000		0.54754	511.26000	0.51126	547.540	11.80	0.21	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.30	Call	652.17000		0.65217	610.41000	0.61041	652.170	11.90	0.24	0.00	0	8,000.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	3,302.45000		3.30245	3,462.74000	3.46274	3,302.450	12.19	0.68	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	1,312.92000		1.31292	1,241.71000	1.24171	1,312.920	12.46	0.39	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.45	Put	1,077.41000		1.07741	1,158.70000	1.15870	1,077.410	13.70	0.31	0.00	0	8,000.0	
R2032	On 02/02/2023	Bond Future	11.50	Put	1,009.92000		1.00992	1,087.61000	1.08761	1,009.920	13.78	0.29	0.00	0	8,000.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	642.97000		0.64297	698.92000	0.69892	642.970	14.30	0.20	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	178.29000		0.17829	198.65000	0.19865	178.290	15.65	0.07	0.00	0	750.0	
R2032	On 04/05/2023	Bond Future			11.08532		85.08139	11.12401	84.88943		13.75	0.00	0.00	0	66,448.0	
R2032	On 04/05/2023	Bond Future	10.62	Call	2,038.73000		2.03873	1,972.34000	1.97234	2,038.730	13.37	0.40	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	11.37	Call	3,934.46000		3.93446	3,832.11000	3.83211	3,934.460	14.17	0.59	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	13.43	Put	441.42000		0.44142	465.48000	0.46548	441.420	16.13	0.10	0.00	0	400.0	
R2032	On 03/08/2023	Bond Future			11.21313		86.77160	11.25005	86.59276		12.50	0.00	0.00	0	2,600.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	5,642.74000		5.64274	5,533.44000	5.53344	5,642.740	13.42	0.65	0.00	0	5,000.0	

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
R2032	On 02/11/2023	Bond Future			11.33641		84.39920		11.37534	84.21514		10.90	0.00	0.00	0	0.0
R2032	On 01/02/2024	Bond Future			11.49471		86.01131		11.53800	85.81209		10.54	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 02/02/2023	Bond Future			11.33969		87.92347		11.39272	87.62020		14.79	0.00	395,655,615.00	4,500	161,643.0
R2035	On 02/02/2023	Bond Future	9.81	Call	102.11000		0.10211		91.83000	0.09183	102.110	13.55	0.05	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	126.65000		0.12665		114.09000	0.11409	126.650	13.55	0.06	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.30	Call	347.70000		0.34770		316.51000	0.31651	347.700	13.60	0.13	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	10.64	Call	739.35000		0.73935		680.96000	0.68096	739.350	13.96	0.24	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.66	Put	4,798.11000		4.79811	5,041.10000	5,041.10000	5.04110	4,798.110	13.98	0.76	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	1,535.26000		1.53526	1,432.97000	1,432.97000	1.43297	1,535.260	14.49	0.40	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	11.06	Put	3,185.15000		3.18515	3,384.98000	3,384.98000	3.38498	3,185.150	14.51	0.60	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	1,052.27000		1.05227	1,150.43000	1,150.43000	1.15043	1,052.270	15.92	0.27	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	13.22	Put	187.67000		0.18767	213.13000	213.13000	0.21313	187.670	17.76	0.06	0.00	0	976.0
R2035	On 04/05/2023	Bond Future			11.47003		85.09557		11.51995	84.81578		15.69	0.00	0.00	0	0.0
R2035	On 04/05/2023	Bond Future	9.85	Call	577.34000		0.57734	544.21000	544.21000	0.54421	577.340	14.62	0.14	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	10.42	Call	1,216.94000		1.21694	1,155.51000	1,155.51000	1.15551	1,216.940	14.78	0.25	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	10.60	Call	1,517.17000		1.51717	1,444.44000	1,444.44000	1.44444	1,517.170	14.95	0.30	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	11.17	Call	2,779.89000		2.77989	2,667.84000	2,667.84000	2.66784	2,779.890	15.59	0.44	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	12.46	Put	1,732.05000		1.73205	1,819.02000	1,819.02000	1.81902	1,732.050	17.36	0.27	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	13.18	Put	992.95000		0.99295	1,049.31000	1,049.31000	1.04931	992.950	18.34	0.17	0.00	0	491.0
R2035	On 03/08/2023	Bond Future			11.59451		86.78577		11.64338	86.51732		14.59	0.00	0.00	0	0.0
R2035	On 02/11/2023	Bond Future			11.71751		84.06913		11.76869	83.79348		13.05	0.00	0.00	0	0.0
R2035	On 01/02/2024	Bond Future			11.87472		85.67529		11.93031	85.38283		12.43	0.00	0.00	0	0.0
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2037	On 02/02/2023	Bond Future			11.52267		79.40563		11.53425	79.33863		16.73	0.00	253,542,176.59	3,193	132,390.0
R2037	On 02/02/2023	Bond Future	11.10	Call	1,259.51000		1.25951	1,250.93000	1,250.93000	1.25093	1,259.510	16.08	0.35	0.00	0	577.0
R2037	On 02/02/2023	Bond Future	11.97	Put	1,370.94000		1.37094	1,408.32000	1,408.32000	1.40832	1,370.940	17.55	0.32	0.00	0	577.0
R2037	On 04/05/2023	Bond Future			11.65472		80.91826		11.66187	80.87766		16.89	0.00	0.00	0	0.0
R2037	On 04/05/2023	Bond Future	11.03	Call	2,046.76000		2.04676	2,042.18000	2,042.18000	2.04218	2,046.760	16.27	0.36	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.78	Call	4,076.99000		4.07699	4,065.89000	4,065.89000	4.06589	4,076.990	17.30	0.55	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	13.73	Put	745.18000		0.74518	757.51000	757.51000	0.75751	745.180	19.85	0.13	0.00	0	400.0
R2037	On 03/08/2023	Bond Future			11.78376		78.26787		11.78831	78.24252		16.57	0.00	0.00	0	0.0
R2037	On 02/11/2023	Bond Future			11.89875		79.88185		11.90378	79.85430		14.31	0.00	0.00	0	0.0
R2037	On 01/02/2024	Bond Future			12.04463		77.15298		12.05189	77.11404		14.31	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 02/02/2023	Bond Future			11.63513		80.84036		11.65700	80.70480		17.76	0.00	89,247,757.44	1,104	121,239.0
R2040	On 02/02/2023	Bond Future	10.21	Call	156.49000		0.15649	152.97000	152.97000	0.15297	156.490	16.26	0.06	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	10.96	Call	883.57000		0.88357	862.96000	862.96000	0.86296	883.570	16.86	0.25	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	11.19	Call	1,341.07000		1.34107	1,311.07000	1,311.07000	1.31107	1,341.070	17.22	0.34	0.00	0	563.0

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 02/02/2023	Bond Future	12.07	Put	1,540.97000		1.54097		1,603.40000	1.60340	1,540.970	18.82	0.33	0.00	0	563.0
R2040	On 02/02/2023	Bond Future	12.27	Put	1,202.07000		1.20207		1,255.40000	1.25540	1,202.070	19.19	0.27	0.00	0	388.0
R2040	On 04/05/2023	Bond Future			11.76398	82.38035		11.78205	82.27036			17.95	0.00	0.00	0	300.0
R2040	On 04/05/2023	Bond Future	10.17	Call	676.40000		0.67640		666.60000	0.66660	676.400	16.70	0.15	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	10.73	Call	1,364.48000		1.36448		1,345.21000	1.34521	1,364.480	16.72	0.26	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	10.92	Call	1,716.93000		1.71693		1,693.42000	1.69342	1,716.930	16.90	0.31	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	11.48	Call	3,077.13000		3.07713		3,039.40000	3.03940	3,077.130	17.55	0.45	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	12.78	Put	1,863.01000		1.86301		1,903.27000	1.90327	1,863.010	19.58	0.27	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	13.45	Put	1,130.59000		1.13059		1,158.82000	1.15882	1,130.590	20.62	0.17	0.00	0	486.0
R2040	On 03/08/2023	Bond Future			11.88987	79.50862		11.90591	79.41278			17.66	0.00	0.00	0	0.0
R2040	On 02/11/2023	Bond Future			12.00192	81.14834		12.01885	81.04879			15.79	0.00	0.00	0	0.0
R2040	On 01/02/2024	Bond Future			12.14310	78.19318		12.16262	78.08069			15.69	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2044	On 02/02/2023	Bond Future			11.56707	78.11167		11.56306	78.13726			18.84	0.00	26,557,967.80	340	92,106.0
R2044	On 02/02/2023	Bond Future	10.30	Call	232.35000		0.23235		241.22000	0.24122	232.350	17.25	0.09	0.00	0	2,840.0
R2044	On 02/02/2023	Bond Future	10.75	Call	665.82000		0.66582		682.98000	0.68298	665.820	17.60	0.20	0.00	0	2,500.0
R2044	On 02/02/2023	Bond Future	11.00	Call	1,090.14000		1.09014		1,112.42000	1.11242	1,090.140	17.93	0.29	0.00	0	2,840.0
R2044	On 02/02/2023	Bond Future	11.75	Put	2,117.02000		2.11702		2,124.50000	2.12450	2,117.020	19.32	0.41	0.00	0	2,500.0
R2044	On 02/02/2023	Bond Future	12.00	Put	1,563.66000		1.56366		1,572.45000	1.57245	1,563.660	19.82	0.33	0.00	0	4,000.0
R2044	On 04/05/2023	Bond Future			11.68600	79.59964		11.67749	79.65302			19.05	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future	11.75	Put	3,919.93000		3.91993		3,908.08000	3.90808	3,919.930	19.46	0.46	0.00	0	4,115.0
R2044	On 04/05/2023	Bond Future	12.00	Put	3,271.54000		3.27154		3,262.71000	3.26271	3,271.540	19.88	0.40	0.00	0	4,115.0
R2044	On 04/05/2023	Bond Future	12.25	Put	2,727.39000		2.72739		2,721.06000	2.72106	2,727.390	20.30	0.35	0.00	0	1,500.0
R2044	On 03/08/2023	Bond Future			11.80163	76.79794		11.79024	76.86816			18.77	0.00	0.00	0	0.0
R2044	On 02/11/2023	Bond Future			11.90389	78.38175		11.89237	78.45173			17.34	0.00	0.00	0	0.0
R2044	On 01/02/2024	Bond Future			12.03286	75.49889		12.02269	75.55951			17.17	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 02/02/2023	Bond Future			11.46553	81.61986		11.49751	81.40951			18.52	0.00	23,669,759.40	290	247,562.0
R2048	On 02/02/2023	Bond Future	10.40	Call	372.24000		0.37224		355.01000	0.35501	372.240	16.97	0.13	0.00	0	3,820.0
R2048	On 02/02/2023	Bond Future	11.10	Call	1,559.68000		1.55968		1,500.26000	1.50026	1,559.680	17.81	0.37	0.00	0	3,820.0
R2048	On 04/05/2023	Bond Future			11.57650	78.71618		11.60544	78.52898			19.79	0.00	0.00	0	10,943.0
R2048	On 03/08/2023	Bond Future			11.68473	80.24216		11.71228	80.06690			18.48	0.00	0.00	0	0.0
R2048	On 02/11/2023	Bond Future			11.78165	77.47370		11.81044	77.29322			16.84	0.00	0.00	0	13,000.0
R2048	On 01/02/2024	Bond Future			11.90139	78.99055		11.93302	78.79589			16.10	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 02/02/2023	Bond Future			11.35447	67.78853		11.36077	67.75690			16.78	0.00	0.00	0	24,569.0
R209	On 04/05/2023	Bond Future			11.47349	65.92808		11.47539	65.91870			17.76	0.00	0.00	0	2,510.0
R209	On 04/05/2023	Bond Future	10.00	Call	616.00000		0.61600		620.02000	0.62002	616.000	16.54	0.17	0.00	0	1,000.0
R209	On 04/05/2023	Bond Future	11.00	Put	4,457.16000		4.45716		4,471.86000	4.47186	4,457.160	17.40	0.60	0.00	0	6,250.0
R209	On 04/05/2023	Bond Future	12.50	Put	1,467.93000		1.46793		1,479.04000	1.47904	1,467.930	19.71	0.26	0.00	0	8,500.0



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
R209	On 03/08/2023	Bond Future			11.58486		67.23776		11.58413	67.24131		16.56	0.00	0.00	0	0.0
R209	On 02/11/2023	Bond Future			11.69160		65.47138		11.69109	65.47382		14.84	0.00	0.00	0	0.0
R209	On 01/02/2024	Bond Future			11.82366		66.72202		11.82505	66.71549		14.13	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 02/02/2023	Bond Future			222.59232		222.59232		223.14928	223.14928			0.00	0.00	0	372.0
R210	On 04/05/2023	Bond Future			223.80620		223.80620		224.44989	224.44989			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			228.30125		228.30125		229.00254	229.00254			0.00	0.00	0	0.0
R210	On 02/11/2023	Bond Future			229.89206		229.89206		230.60546	230.60546			0.00	0.00	0	0.0
R210	On 01/02/2024	Bond Future			234.34199		234.34199		235.03955	235.03955			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 02/02/2023	Bond Future			10.78693		83.03426		10.84012	82.79071		11.77	0.00	0.00	0	38,397.0
R213	On 02/02/2023	Bond Future	9.16	Call	45.10000		0.04510		39.99000	0.03999	45.100	10.77	0.03	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	4,082.24000		4.08224		4,288.25000	4.28825	4,082.240	10.86	0.81	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	2,882.83000		2.88283		3,060.41000	3.06041	2,882.830	11.22	0.68	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	981.02000		0.98102		907.37000	0.90737	981.020	11.32	0.36	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	252.96000		0.25296		285.30000	0.28530	252.960	13.94	0.10	0.00	0	912.0
R213	On 04/05/2023	Bond Future			10.91895		81.06432		10.96833	80.84386		12.70	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			11.04448		82.67421		11.09245	82.46549		11.63	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future			11.16966		80.82426		11.22027	80.60973		9.99	0.00	0.00	0	0.0
R213	On 01/02/2024	Bond Future			11.33713		82.36917		11.39293	82.13966		9.72	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 02/02/2023	Bond Future			11.47541		65.28704		11.47139	65.30821		18.44	0.00	0.00	0	71,030.0
R214	On 02/02/2023	Bond Future	10.30	Call	232.68000		0.23268		241.01000	0.24101	232.680	16.89	0.10	0.00	0	3,550.0
R214	On 02/02/2023	Bond Future	11.00	Call	1,029.17000		1.02917		1,048.71000	1.04871	1,029.170	17.55	0.32	0.00	0	3,550.0
R214	On 04/05/2023	Bond Future			11.58412		63.23290		11.57576	63.27629		19.63	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future			11.68700		64.48880		11.67588	64.54571		18.34	0.00	0.00	0	0.0
R214	On 02/11/2023	Bond Future			11.78754		62.51823		11.77629	62.57503		17.47	0.00	0.00	0	0.0
R214	On 01/02/2024	Bond Future			11.91387		63.71272		11.90394	63.76200		16.40	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

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
<b>Total for Derivatives :</b>											947,457,936.23	10,146	1 476 887.
<b>Grand Total:</b>											947,457,936.23	10,146	1 476 887.