



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: 01/12/2022

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	839.43500	839.43500	839.43500	855.56100	855.56100				0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	855.92600	855.92600	855.92600	872.37400	872.37400				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	873.14800	873.14800	873.14800	889.92900	889.92900				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	890.78700	890.78700	890.78700	907.90700	907.90700				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	907.99500	907.99500	907.99500	925.44300	925.44300				0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	946.86300	946.86300	946.86300	985.24600	985.24600				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	965.46400	965.46400	965.46400	1,004.60800	1,004.60800				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	984.89000	984.89000	984.89000	1,024.82300	1,024.82300				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,004.78700	1,004.78700	1,004.78700	1,045.52700	1,045.52700				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,024.19700	1,024.19700	1,024.19700	1,065.72100	1,065.72100				0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	828.31700	828.31700	828.31700	863.39200	863.39200				0.00	0.00	0	107.00
ALBI	On 04/05/2023	Index Future	844.59000	844.59000	844.59000	880.36000	880.36000				0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	861.58400	861.58400	861.58400	898.07500	898.07500				0.00	0.00	0	0.00

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ALBI	On 02/11/2023	Index Future	878.98900	878.98900		916.21800	916.21800			0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	895.96900	895.96900		933.91400	933.91400			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 02/02/2023	Bond Future	13.00668	71.78193		12.29266	75.00789			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	13.19968	69.41544		12.45481	72.70605			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	13.39326	70.82903		12.61595	74.18676			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	13.59956	68.48107		12.78776	71.90739			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	13.83807	69.81427		12.98887	73.30728			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 02/02/2023	Bond Future	13.21814	69.77680		12.51016	73.48022			0.00	0.00	0	4,195.00
ES42	On 04/05/2023	Bond Future	13.39439	66.90181		12.65662	70.67935			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	13.56575	68.26469		12.79788	72.11925			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	13.74816	65.39658		12.94763	69.32985			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.94867	66.66787		13.11397	70.67776			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	816.54800	816.54800		851.20200	851.20200			0.00	8,165,480.00	1	836.00
GOVI	On 04/05/2023	GOVI	832.58900	832.58900		867.92900	867.92900			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	849.34100	849.34100		885.39400	885.39400			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	866.50000	866.50000		903.28100	903.28100			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	883.23800	883.23800		920.72800	920.72800			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	166.11876	166.11876		166.13167	166.13167			0.00	106,316,006.40	640	6,278.00
I2025	On 04/05/2023	Bond Future	169.42320	169.42320		169.43747	169.43747			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	171.12697	171.12697		171.14203	171.14203			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	174.62230	174.62230		174.63765	174.63765			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.24542	176.24542		176.26057	176.26057			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 02/02/2023	Bond Future	118.43201	118.43201		119.40432	119.40432			0.00	21,791,489.84	184	1,476.00
I2029	On 04/05/2023	Bond Future	119.49356	119.49356		120.48606	120.48606			0.00	0.00	0	0.00
I2029	On 03/08/2023	Bond Future	121.92601	121.92601		122.93888	122.93888			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 02/11/2023	Bond Future	123.08829		123.08829		124.12189	124.12189			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	125.49090		125.49090		126.54428	126.54428			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 02/02/2023	Bond Future	112.36596		112.36596		114.39565	114.39565			0.00	0.00	0	7,312.00
I2033	On 04/05/2023	Bond Future	113.21550		113.21550		115.28621	115.28621			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	115.52003		115.52003		117.63316	117.63316			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	116.46014		116.46014		118.61649	118.61649			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	118.73340		118.73340		120.93146	120.93146			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 02/02/2023	Bond Future	123.37061		123.37061		125.50165	125.50165			0.00	0.00	0	4,113.00
I2038	On 04/05/2023	Bond Future	125.82490		125.82490		127.99926	127.99926			0.00	0.00	0	1,583.00
I2038	On 03/08/2023	Bond Future	126.42314		126.42314		128.64229	128.64229			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	129.00540		129.00540		131.26984	131.26984			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	129.51408		129.51408		131.82231	131.82231			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 02/02/2023	Bond Future	109.86797		109.86797		112.07869	112.07869			0.00	0.00	0	13,085.00
I2046	On 04/05/2023	Bond Future	110.01999		110.01999		112.27541	112.27541			0.00	0.00	0	4,935.00
I2046	On 03/08/2023	Bond Future	112.25979		112.25979		114.56141	114.56141			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	112.46584		112.46584		114.81431	114.81431			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	114.66000		114.66000		117.05414	117.05414			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 02/02/2023	Bond Future	108.12160		108.12160		112.22126	112.22126			0.00	99,579,993.60	921	10,467.00
I2050	On 04/05/2023	Bond Future	110.27231		110.27231		114.45429	114.45429			0.00	0.00	0	3,359.00
I2050	On 03/08/2023	Bond Future	110.33429		110.33429		114.60189	114.60189			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	112.58787		112.58787		116.94271	116.94271			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	112.54774		112.54774		116.98719	116.98719			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 02/02/2023	Index Future	314.24900		314.24900		318.72600	318.72600			0.00	0.00	0	663.00
I GOV	On 04/05/2023	Index Future	320.49900		320.49900		325.06700	325.06700			0.00	0.00	0	16.00
I GOV	On 03/08/2023	Index Future	327.02300		327.02300		331.68400	331.68400			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	333.70200		333.70200		338.45900	338.45900			0.00	0.00	0	0.00
I GOV	On 01/02/2024	Index Future	340.22100		340.22100		345.06900	345.06900			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.24000		92.76000		7.23500	92.76500			0.00	1,577,175.00	68	68.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.33500		92.66500		7.26500	92.73500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.81000		92.19000		7.63000	92.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.97500		92.02500		7.65500	92.34500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	8.07000		91.93000		7.79000	92.21000			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 17/05/2023	Jibar Tradeable Future			8.14500		91.85500		7.82000	92.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.21000		91.79000		7.84000	92.16000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.25000		91.75000		7.84500	92.15500			0.00	1,728,281.25	75	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.26000		91.74000		7.84500	92.15500			0.00	6,268,580.00	272	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.27000		91.73000		7.83000	92.17000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.25500		91.74500		7.80000	92.20000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.28000		91.72000		7.78500	92.21500			0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			9.42395		104.78293		8.78183	106.89642		5.41	0.00	81,416,336.61	777	72,193.00
R186	On 04/05/2023	Bond Future			9.54842		106.84199		8.85200	108.99775		5.42	0.00	0.00	0	12,188.00
R186	On 03/08/2023	Bond Future			9.67176		103.68703		8.91333	105.88639		5.29	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			9.80992		105.78172		8.97960	108.02553		4.67	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	1,177.64000		1.17764		2,203.27000	2.20327	1,177.640	4.75	0.37	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	1,464.32000		1.46432		790.63000	0.79063	1,464.320	5.41	0.37	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			10.01182		102.51675		9.09680	104.80356		4.48	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 02/02/2023	Bond Future			329.23829		329.23829		329.53321	329.53321			0.00	0.00	0	977.00
R197	On 04/05/2023	Bond Future			335.78626		335.78626		336.08920	336.08920			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			333.55170		333.55170		333.86337	333.86337			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			340.36456		340.36456		340.68256	340.68256			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 02/02/2023	Bond Future			243.31117		243.31117		245.49965	245.49965			0.00	0.00	0	5,950.00
R202	On 04/05/2023	Bond Future			248.15023		248.15023		250.38371	250.38371			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			248.38386		248.38386		250.66447	250.66447			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			253.45709		253.45709		255.78432	255.78432			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			253.45897		253.45897		255.83068	255.83068			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 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future			11.08871		85.40947		10.33978	88.71722		10.33	0.00	12,811,420.50	150	95,180.00
R2030	On 02/02/2023	Bond Future	8.81	Call	0.85000		0.00085		23.34000	0.02334	0.850	9.02	0.00	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	2.93000		0.00293		59.21000	0.05921	2.930	8.97	0.00	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	6,494.34000		6.49434		3,512.79000	3.51279	6,494.340	9.42	0.97	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	82.26000		0.08226		567.76000	0.56776	82.260	9.65	0.06	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	5,262.36000		5.26236		2,564.10000	2.56410	5,262.360	9.82	0.92	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	1,527.99000		1.52799		486.02000	0.48602	1,527.990	11.87	0.46	0.00	0	388.00

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R2030	On 02/02/2023	Bond Future	11.35	Call	2,327.90000	2.32790	4,789.33000	4.78933	2,327.900	12.17	0.61	0.00	0	5,000.00	
R2030	On 02/02/2023	Bond Future	11.55	Call	2,898.17000	2.89817	5,534.75000	5.53475	2,898.170	12.48	0.68	0.00	0	5,000.00	
R2030	On 04/05/2023	Bond Future			11.24812	87.08888	10.46053	90.46224		10.98	0.00	0.00	0	0.00	
R2030	On 04/05/2023	Bond Future	9.03	Call	178.22000	0.17822	565.98000	0.56598	178.220	10.89	0.07	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	9.58	Call	369.13000	0.36913	1,040.63000	1.04063	369.130	10.61	0.13	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	9.67	Call	421.07000	0.42107	1,154.99000	1.15499	421.070	10.63	0.14	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	9.78	Call	491.83000	0.49183	1,305.86000	1.30586	491.830	10.65	0.16	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	10.00	Call	660.66000	0.66066	1,646.99000	1.64699	660.660	10.69	0.20	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	10.42	Call	1,128.25000	1.12825	2,483.46000	2.48346	1,128.250	10.93	0.30	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	10.65	Call	1,469.33000	1.46933	3,033.64000	3.03364	1,469.330	11.11	0.36	0.00	0	350.00	
R2030	On 04/05/2023	Bond Future	11.34	Put	2,456.87000	2.45687	1,230.41000	1.23041	2,456.870	11.74	0.46	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,990.11000	1.99011	964.22000	0.96422	1,990.110	12.02	0.39	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	12.04	Put	1,437.91000	1.43791	666.25000	0.66625	1,437.910	12.45	0.31	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	12.50	Put	997.24000	0.99724	442.66000	0.44266	997.240	12.92	0.23	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	12.57	Put	930.79000	0.93079	408.08000	0.40808	930.790	12.92	0.21	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future			11.41307	84.83465	10.58299	88.27605		10.69	0.00	0.00	0	0.00	
R2030	On 03/08/2023	Bond Future	10.40	Call	1,363.90000	1.36390	2,708.27000	2.70827	1,363.900	10.62	0.30	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	1,729.56000	1.72956	3,263.51000	3.26351	1,729.560	10.81	0.36	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	1,566.48000	1.56648	825.53000	0.82553	1,566.480	12.53	0.28	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	1,243.77000	1.24377	632.17000	0.63217	1,243.770	12.53	0.23	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			11.57756	86.54851	10.70315	90.05944		9.33	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future			11.78152	84.21155	10.85755	87.79003		9.17	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 02/02/2023	Bond Future			11.62869	84.20497	10.88813	87.88570		12.35	0.00	89,846,702.99	1,067	112,745.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	0.85000	0.00085	22.69000	0.02269	0.850	10.39	0.00	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	9.47	Call	1.97000	0.00197	42.32000	0.04232	1.970	10.44	0.00	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	9.92	Call	18.35000	0.01835	203.69000	0.20369	18.350	10.82	0.01	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	7,571.65000	7.57165	4,253.43000	4.25343	7,571.650	11.22	0.97	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.22	Call	67.85000	0.06785	486.83000	0.48683	67.850	11.32	0.04	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	10.30	Call	92.03000	0.09203	594.91000	0.59491	92.030	11.47	0.06	37,177,307.20	8,000	8,000.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	5,881.27000	5.88127	2,949.41000	2.94941	5,881.270	11.85	0.90	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.67	Call	303.06000	0.30306	1,293.58000	1.29358	303.060	12.19	0.14	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	11.45	Put	2,388.60000	2.38860	883.88000	0.88388	2,388.600	13.71	0.56	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.50	Put	2,261.63000	2.26163	824.93000	0.82493	2,261.630	13.81	0.54	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.84	Put	1,535.45000	1.53545	510.54000	0.51054	1,535.450	14.42	0.41	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	12.75	Put	489.27000	0.48927	132.91000	0.13291	489.270	15.97	0.16	0.00	0	750.00	
R2032	On 04/05/2023	Bond Future			11.78462	81.69935	11.01075	85.45301		14.06	0.00	816,993.50	10	66,000.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	961.59000	0.96159	2,183.14000	2.18314	961.590	13.68	0.24	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	2,213.22000	2.21322	4,148.58000	4.14858	2,213.220	14.49	0.42	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	884.41000	0.88441	401.78000	0.40178	884.410	16.49	0.18	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			11.93936	83.34419	11.13053	87.17353		13.05	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	3,723.81000	3.72381	6,000.58000	6.00058	3,723.810	13.99	0.52	0.00	0	5,000.00	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 02/11/2023	Bond Future			12.10360	80.86809		11.25732	84.77478		11.92	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future			12.29549	82.42521		11.40910	86.40712		11.17	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 02/02/2023	Bond Future			12.01824	84.15800		11.30983	88.09492		14.90	0.00	821,718,712.00	9,764	150,815.00
R2035	On 02/02/2023	Bond Future	9.81	Call	8.26000	0.00826		85.42000	0.08542	8.260	13.67	0.01	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	11.11000	0.01111		107.46000	0.10746	11.110	13.67	0.01	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	45.65000	0.04565		314.17000	0.31417	45.650	13.71	0.03	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	138.28000	0.13828		696.13000	0.69613	138.280	14.07	0.07	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	7,940.98000	7.94098		4,583.15000	4.58315	7,940.980	14.09	0.93	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	410.99000	0.41099		1,494.24000	1.49424	410.990	14.60	0.16	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	5,811.87000	5.81187		2,972.98000	2.97298	5,811.870	14.62	0.84	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	2,344.59000	2.34459		908.32000	0.90832	2,344.590	16.04	0.50	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	491.81000	0.49181		140.16000	0.14016	491.810	17.91	0.15	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			12.16675	81.30823		11.42962	85.32304		16.16	0.00	0.00	0	103,525.00
R2035	On 04/05/2023	Bond Future	9.85	Call	206.00000	0.20600		617.70000	0.61770	206.000	15.05	0.06	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	504.94000	0.50494		1,286.55000	1.28655	504.940	15.22	0.13	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	663.19000	0.66319		1,598.17000	1.59817	663.190	15.39	0.16	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	1,411.92000	1.41192		2,897.60000	2.89760	1,411.920	16.05	0.28	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	12.46	Put	3,014.51000	3.01451		1,681.41000	1.68141	3,014.510	17.86	0.41	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	1,825.95000	1.82595		962.18000	0.96218	1,825.950	18.85	0.28	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			12.31590	82.94495		11.54830	87.04075		15.24	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future			12.47553	80.11614		11.67581	84.29469		14.30	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future			12.66361	81.65911		11.82878	85.91810		13.30	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 02/02/2023	Bond Future			12.19118	75.67106		11.48884	79.60185		16.87	0.00	7,415,763.88	98	135,867.00
R2037	On 02/02/2023	Bond Future	11.10	Call	312.47000	0.31247		1,224.17000	1.22417	312.470	16.22	0.13	0.00	0	577.00
R2037	On 02/02/2023	Bond Future	11.97	Put	2,892.39000	2.89239		1,201.86000	1.20186	2,892.390	17.71	0.57	0.00	0	577.00
R2037	On 04/05/2023	Bond Future			12.34081	77.15924		11.61089	81.16781		17.40	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future	10.95	Call	876.89000	0.87689		1,978.11000	1.97811	876.890	16.67	0.20	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	976.20000	0.97620		2,153.68000	2.15368	976.200	16.76	0.21	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	2,308.39000	2.30839		4,234.94000	4.23494	2,308.390	17.83	0.39	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	4,843.72000	4.84372		2,915.99000	2.91599	4,843.720	18.07	0.57	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	1,395.08000	1.39508		719.15000	0.71915	1,395.080	20.41	0.22	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			12.49380	74.45483		11.73429	78.54422		17.31	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future			12.64259	75.95895		11.85338	80.13098		15.49	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			12.81700	73.16687		11.99513	77.41924		15.22	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 02/02/2023	Bond Future			12.29373	76.91029		11.58126	81.17582		17.91	0.00	405,778,690.04	5,276	131,096.00
R2040	On 02/02/2023	Bond Future	10.21	Call	16.12000	0.01612		142.68000	0.14268	16.120	16.42	0.01	0.00	0	388.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 02/02/2023	Bond Future	10.96	Call	187.24000	0.18724		873.12000	0.87312	187.240	17.00	0.08		0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	345.33000	0.34533		1,343.86000	1.34386	345.330	17.36	0.13		0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.07	Put	3,144.62000	3.14462		1,315.57000	1.31557	3,144.620	18.98	0.57		0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.27	Put	2,538.41000	2.53841		1,005.85000	1.00585	2,538.410	19.36	0.49		0.00	0	388.00
R2040	On 04/05/2023	Bond Future			12.43985	78.42293		11.69982	82.77282		18.48	0.00		0.00	0	300.00
R2040	On 04/05/2023	Bond Future	10.17	Call	257.77000	0.25777		745.94000	0.74594	257.770	17.20	0.07		0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	591.49000	0.59149		1,482.34000	1.48234	591.490	17.22	0.14		0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	783.10000	0.78310		1,854.15000	1.85415	783.100	17.40	0.17		0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	913.62000	0.91362		2,095.43000	2.09543	913.620	17.52	0.19		0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	1,609.98000	1.60998		3,274.84000	3.27484	1,609.980	18.08	0.29		0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	5,129.75000	5.12975		3,059.84000	3.05984	5,129.750	18.96	0.57		0.00	0	684.00
R2040	On 04/05/2023	Bond Future	12.78	Put	3,175.69000	3.17569		1,775.37000	1.77537	3,175.690	20.16	0.40		0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	2,017.20000	2.01720		1,073.33000	1.07333	2,017.200	21.22	0.28		0.00	0	486.00
R2040	On 03/08/2023	Bond Future			12.58910	75.49353		11.81952	79.93116		18.44	0.00		0.00	0	0.00
R2040	On 02/11/2023	Bond Future			12.73375	77.01864		11.93464	81.54591		16.56	0.00		0.00	0	0.00
R2040	On 01/02/2024	Bond Future			12.90267	73.99652		12.07098	78.61099		16.33	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 02/02/2023	Bond Future			12.22154	74.11706		11.51962	78.41532		18.98	0.00		3,705,853.00	50	81,178.00
R2044	On 02/02/2023	Bond Future	10.30	Call	27.51000	0.02751		211.49000	0.21149	27.510	17.39	0.01		3,192,044.83	2,840	0.00
R2044	On 02/02/2023	Bond Future	10.75	Call	122.65000	0.12265		640.67000	0.64067	122.650	17.73	0.05		0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.00	Call	251.87000	0.25187		1,072.43000	1.07243	251.870	18.07	0.10		21,166,042.24	2,840	2,500.00
R2044	On 02/02/2023	Bond Future	11.10	Call	328.03000	0.32803		0.00000	0.00000	328.030	18.24	0.12		15,657,735.75	1,700	1,700.00
R2044	On 02/02/2023	Bond Future	11.70	Call	1,171.12000	1.17112		0.00000	0.00000	1,171.120	19.37	0.32		40,587,005.44	1,700	1,700.00
R2044	On 02/02/2023	Bond Future	11.75	Put	4,117.05000	4.11705		1,864.61000	1.86461	4,117.050	19.47	0.66		0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	12.00	Put	3,185.79000	3.18579		1,344.04000	1.34404	3,185.790	19.97	0.57		0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future			12.35744	75.57480		11.62905	79.95802		19.60	0.00		0.00	0	0.00
R2044	On 04/05/2023	Bond Future	11.75	Put	6,082.03000	6.08203		3,771.19000	3.77119	6,082.030	20.02	0.62		0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	5,192.02000	5.19202		3,142.85000	3.14285	5,192.020	20.45	0.56		0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.25	Put	4,421.00000	4.42100		2,616.67000	2.61667	4,421.000	20.88	0.50		0.00	0	1,500.00
R2044	On 03/08/2023	Bond Future			12.49578	72.71329		11.73909	77.18482		19.58	0.00		0.00	0	0.00
R2044	On 02/11/2023	Bond Future			12.62933	74.18228		11.84442	78.74416		17.51	0.00		0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.78519	71.23060		11.96908	75.88038		17.28	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 02/02/2023	Bond Future			12.10547	77.59336		11.39858	82.06349		18.66	0.00		5,431,535.20	70	247,647.00
R2048	On 02/02/2023	Bond Future	10.40	Call	58.62000	0.05862		379.15000	0.37915	58.620	17.30	0.03		8,485,476.34	3,820	0.00
R2048	On 02/02/2023	Bond Future	11.00	Call	362.41000	0.36241		1,399.41000	1.39941	362.410	18.20	0.13		29,320,750.77	2,900	2,900.00
R2048	On 02/02/2023	Bond Future	11.10	Call	463.25000	0.46325		1,661.92000	1.66192	463.250	18.38	0.15		46,775,810.86	3,820	0.00
R2048	On 02/02/2023	Bond Future	11.60	Call	1,267.96000	1.26796		0.00000	0.00000	1,267.960	19.35	0.32		74,436,651.89	2,900	2,900.00
R2048	On 04/05/2023	Bond Future			12.23289	74.65887		11.49963	79.21731		20.36	0.00		0.00	0	10,943.00
R2048	On 03/08/2023	Bond Future			12.36304	76.12409		11.60171	80.77457		19.28	0.00		0.00	0	0.00
R2048	On 02/11/2023	Bond Future			12.49045	73.24040		11.70077	77.98475		18.21	0.00		0.00	0	13,000.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2048	On 01/02/2024	Bond Future	12.63607	74.68764		11.81555	79.52334		17.00	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 02/02/2023	Bond Future	12.02307	64.54747		11.31173	68.00373		16.92	0.00	7,874,791.34	122	25,765.00	
R209	On 04/05/2023	Bond Future	12.15844	62.66410		11.42087	66.18873		18.29	0.00	0.00	0	2,510.00	
R209	On 04/05/2023	Bond Future	10.00	Call	230.52000	0.23052	668.02000	0.66802	230.520	17.03	0.08	0.00	0	1,000.00
R209	On 04/05/2023	Bond Future	11.00	Put	6,672.44000	6.67244	4,315.79000	4.31579	6,672.440	17.92	0.75	0.00	0	6,250.00
R209	On 04/05/2023	Bond Future	12.50	Put	2,537.18000	2.53718	1,410.22000	1.41022	2,537.180	20.28	0.40	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future	12.29133	63.92570		11.52671	67.52137		17.29	0.00	0.00	0	0.00	
R209	On 02/11/2023	Bond Future	12.43004	62.06576		11.63689	65.73409		16.19	0.00	0.00	0	0.00	
R209	On 01/02/2024	Bond Future	12.58808	63.26087		11.76477	66.99988		15.11	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 02/02/2023	Bond Future	223.40074	223.40074		223.41560	223.41560			0.00	0.00	0	372.00	
R210	On 04/05/2023	Bond Future	224.76200	224.76200		224.77851	224.77851			0.00	0.00	0	0.00	
R210	On 03/08/2023	Bond Future	229.33742	229.33742		229.35478	229.35478			0.00	0.00	0	0.00	
R210	On 02/11/2023	Bond Future	230.85811	230.85811		230.87581	230.87581			0.00	0.00	0	0.00	
R210	On 01/02/2024	Bond Future	235.36349	235.36349		235.38082	235.38082			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 02/02/2023	Bond Future	11.46147	80.01463		10.71485	83.36583		11.49	0.00	0.00	0	39,597.00	
R213	On 02/02/2023	Bond Future	9.16	Call	0.70000	0.00070	20.45000	0.02045	0.700	9.73	0.00	0	476.00	
R213	On 02/02/2023	Bond Future	10.01	Put	6,726.68000	6.72668	3,686.39000	3.68639	6,726.680	10.18	0.97	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	5,199.10000	5.19910	2,512.69000	2.51269	5,199.100	10.73	0.91	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	185.32000	0.18532	954.11000	0.95411	185.320	10.88	0.11	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	681.61000	0.68161	187.26000	0.18726	681.610	14.17	0.24	0.00	0	912.00
R213	On 04/05/2023	Bond Future	11.61319	78.03480		10.83245	81.45238		13.00	0.00	0.00	0	0.00	
R213	On 03/08/2023	Bond Future	11.76633	79.60550		10.94893	83.09204		12.12	0.00	0.00	0	0.00	
R213	On 02/11/2023	Bond Future	11.93400	77.66085		11.07725	81.21786		10.93	0.00	0.00	0	0.00	
R213	On 01/02/2024	Bond Future	12.13713	79.15739		11.23706	82.78286		10.27	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 02/02/2023	Bond Future	12.12940	61.98668		11.42321	65.56287		18.58	0.00	4,091,120.88	66	71,030.00	
R214	On 02/02/2023	Bond Future	10.30	Call	30.07000	0.03007	220.60000	0.22060	30.070	17.09	0.02	3,550	0.00	
R214	On 02/02/2023	Bond Future	10.90	Call	207.98000	0.20798	0.00000	0.00000	207.980	17.94	0.10	2,300	2,300.00	

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
R214	On 02/02/2023	Bond Future	11.00	Call	270.67000	0.27067	1,070.22000	1.07022	270.670	18.11	0.12	27,228,067.81	3,550	0.00
R214	On 02/02/2023	Bond Future	11.60	Call	965.51000	0.96551	0.00000	0.00000	965.510	19.26	0.31	45,662,604.41	2,300	2,300.00
R214	On 04/05/2023	Bond Future			12.25353	59.90641	11.52262	63.55325		20.20	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future			12.37687	61.11231	11.62005	64.83268		19.14	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future			12.50725	59.04782	11.72336	62.84338		18.08	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future			12.65878	60.18509	11.84542	64.05372		16.91	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 :												2,054,613,935.90	61,831	1 571 912.00
Grand Total:												2,054,613,935.90	61,831	1 571 912.00