



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: 12/12/2022

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	849.24700	849.24700	850.72200	850.72200				0.00	0.00	0	0.00
AL37	On	04/05/2023	Index Future	865.89200	865.89200	867.41200	867.41200				0.00	0.00	0	0.00
AL37	On	03/08/2023	Index Future	883.67200	883.67200	885.23200	885.23200				0.00	0.00	0	0.00
AL37	On	02/11/2023	Index Future	902.25700	902.25700	903.85500	903.85500				0.00	0.00	0	0.00
AL37	On	01/02/2024	Index Future	920.41700	920.41700	922.04100	922.04100				0.00	0.00	0	0.00
AL7T	On	02/02/2023	Index Future	972.11300	972.11300	975.14800	975.14800				0.00	0.00	0	0.00
AL7T	On	04/05/2023	Index Future	991.16600	991.16600	994.27900	994.27900				0.00	0.00	0	0.00
AL7T	On	03/08/2023	Index Future	1,011.51800	1,011.51800	1,014.70500	1,014.70500				0.00	0.00	0	0.00
AL7T	On	02/11/2023	Index Future	1,032.79200	1,032.79200	1,036.05200	1,036.05200				0.00	0.00	0	0.00
AL7T	On	01/02/2024	Index Future	1,053.57900	1,053.57900	1,056.89800	1,056.89800				0.00	0.00	0	0.00
ALBI	On	02/02/2023	Index Future	849.03300	849.03300	852.22300	852.22300				0.00	0.00	0	111.00
ALBI	On	04/05/2023	Index Future	865.67400	865.67400	868.94300	868.94300				0.00	0.00	0	0.00
ALBI	On	03/08/2023	Index Future	883.44900	883.44900	886.79500	886.79500				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	902.02900	902.02900		905.45000	905.45000			0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	920.18500	920.18500		923.66900	923.66900			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	12.59470	73.61833		12.52500	73.93570			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.77040	71.28585		12.69761	71.60997			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.93814	72.76800		12.86216	73.09908			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	13.10988	70.52003		13.03054	70.85829			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	13.31160	71.95123		13.22868	72.29623			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	12.81458	71.84714		12.73959	72.24359			0.00	0.00	0	4,195.00
ES42	On 04/05/2023	Bond Future	12.97410	69.01101		12.89591	69.41574			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	13.12217	70.44666		13.04079	70.86008			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	13.27341	67.68260		13.18864	68.10490			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.44171	69.05493		13.35344	69.48567			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	837.05000	837.05000		840.18500	840.18500			0.00	0.00	0	848.00
GOVI	On 04/05/2023	GOVI	853.45700	853.45700		856.66900	856.66900			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	870.98100	870.98100		874.26800	874.26800			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	889.29900	889.29900		892.66000	892.66000			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	907.19800	907.19800		910.62100	910.62100			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	165.87432	165.87432		165.92160	165.92160			0.00	0.00	0	6,568.00
I2025	On 04/05/2023	Bond Future	169.16842	169.16842		169.21763	169.21763			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	170.93603	170.93603		170.98677	170.98677			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	174.57078	174.57078		174.62289	174.62289			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.33108	176.33108		176.38369	176.38369			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	118.59154	118.59154		118.46060	118.46060			0.00	0.00	0	1,496.00
I2029	On 04/05/2023	Bond Future	119.65138	119.65138		119.51858	119.51858			0.00	0.00	0	0.00
I2029	On 03/08/2023	Bond Future	122.13758	122.13758		122.00239	122.00239			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	123.40329	123.40329		123.26536	123.26536			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	125.91195	125.91195		125.77091	125.77091			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	113.69167	113.69167		113.69655	113.69655			0.00	0.00	0	7,312.00
I2033	On 04/05/2023	Bond Future	114.56337	114.56337		114.56910	114.56910			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	116.94377	116.94377		116.94997	116.94997			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	118.00794	118.00794		118.01432	118.01432			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	120.40694	120.40694		120.41327	120.41327			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	123.93426	123.93426		124.54476	124.54476			0.00	8,675,398.20	70	4,123.00
I2038	On 04/05/2023	Bond Future	126.39568	126.39568		127.01894	127.01894			0.00	0.00	0	1,583.00
I2038	On 03/08/2023	Bond Future	127.05626	127.05626		127.69300	127.69300			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	129.75825	129.75825		130.40870	130.40870			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	130.38348	130.38348		131.04661	131.04661			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	110.18401	110.18401		110.89012	110.89012			0.00	0.00	0	13,685.00
I2046	On 04/05/2023	Bond Future	110.33725	110.33725		111.05791	111.05791			0.00	0.00	0	4,935.00
I2046	On 03/08/2023	Bond Future	112.63014	112.63014		113.36617	113.36617			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	112.93344	112.93344		113.68514	113.68514			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	115.22847	115.22847		115.99525	115.99525			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	110.10850	110.10850		108.47499	108.47499			0.00	0.00	0	10,717.00
I2050	On 04/05/2023	Bond Future	112.29491	112.29491		110.62967	110.62967			0.00	0.00	0	3,359.00
I2050	On 03/08/2023	Bond Future	112.44234	112.44234		110.74302	110.74302			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	114.83365	114.83365		113.09824	113.09824			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	114.92559	114.92559		113.15431	113.15431			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	315.53200	315.53200		315.42200	315.42200			0.00	0.00	0	671.00
I GOV	On 04/05/2023	Index Future	321.79300	321.79300		321.68700	321.68700			0.00	0.00	0	16.00
I GOV	On 03/08/2023	Index Future	328.47600	328.47600		328.37100	328.37100			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	335.45800	335.45800		335.35200	335.35200			0.00	0.00	0	0.00
I GOV	On 01/02/2024	Index Future	342.28200	342.28200		342.17200	342.17200			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.24500	92.75500		7.23500	92.76500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.31500	92.68500		7.28500	92.71500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.72000	92.28000		7.72000	92.28000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.75500	92.24500		7.74500	92.25500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.90000	92.10000		7.88000	92.12000			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			7.93000	92.07000		7.90000	92.10000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.99000	92.01000		7.94000	92.06000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.01500	91.98500		7.94500	92.05500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.01000	91.99000		7.92500	92.07500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.01000	91.99000		7.90000	92.10000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.01000	91.99000		7.89000	92.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.00500	91.99500		7.88500	92.11500			0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			9.03481	106.05737		8.97328	106.26067		5.70	0.00	106,057.37	1	72,136.00
R186	On 04/05/2023	Bond Future			9.12777	108.13740		9.06086	108.34533		5.66	0.00	0.00	0	12,188.00
R186	On 03/08/2023	Bond Future			9.19827	105.05321		9.12529	105.26581		5.48	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			9.25855	107.26484		9.17861	107.48211		4.90	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	1,816.07000	1.81607	1,932.44000	1.93244	1,816.070		4.85	0.49	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	994.47000	0.99447	943.76000	0.94376	994.470		5.54	0.28	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			9.36968	104.11481		9.28171	104.33621		4.65	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			329.04155	329.04155		329.06399	329.06399			0.00	0.00	0	977.00
R197	On 04/05/2023	Bond Future			335.57501	335.57501		335.59987	335.59987			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			333.46374	333.46374		333.48998	333.48998			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			340.55556	340.55556		340.58293	340.58293			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			243.47279	243.47279		244.00300	244.00300			0.00	0.00	0	5,950.00
R202	On 04/05/2023	Bond Future			248.30720	248.30720		248.84926	248.84926			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			248.64154	248.64154		249.19542	249.19542			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			253.92871	253.92871		254.49497	254.49497			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			254.13274	254.13274		254.70949	254.70949			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			10.57080	87.67979		10.51058	87.94872		10.34	0.00	876,797.90	10	95,072.00
R2030	On 02/02/2023	Bond Future	8.81	Call	2.42000	0.00242	4.32000	0.00432	2.420		8.63	0.00	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	8.99000	0.00899	14.65000	0.01465	8.990		8.59	0.01	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	4,275.45000	4.27545	4,042.04000	4.04204	4,275.450		8.49	0.92	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	175.66000	0.17566	231.11000	0.23111	175.660		8.62	0.13	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	3,131.78000	3.13178	2,935.13000	2.93513	3,131.780		8.81	0.83	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	511.95000	0.51195	482.98000	0.48298	511.950		11.15	0.23	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
R2030	On 02/02/2023	Bond Future	11.35	Call	3,758.32000	3.75832	4,008.84000	4.00884	3,758.320	11.52	0.82	0.00	0	5,000.00	
R2030	On 02/02/2023	Bond Future	11.55	Call	4,492.47000	4.49247	4,750.63000	4.75063	4,492.470	11.89	0.87	0.00	0	5,000.00	
R2030	On 04/05/2023	Bond Future			10.70424	89.40059	10.64081	89.67535		11.10	0.00	0.00	0	0.00	
R2030	On 04/05/2023	Bond Future	9.03	Call	386.62000	0.38662	437.46000	0.43746	386.620	11.17	0.13	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	9.58	Call	734.33000	0.73433	815.73000	0.81573	734.330	10.81	0.22	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	9.67	Call	811.02000	0.81102	898.32000	0.89832	811.020	10.75	0.24	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	9.78	Call	918.28000	0.91828	1,013.31000	1.01331	918.280	10.71	0.26	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	10.00	Call	1,192.80000	1.19280	1,305.16000	1.30516	1,192.800	10.75	0.32	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	10.42	Call	1,874.92000	1.87492	2,021.62000	2.02162	1,874.920	10.88	0.43	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	10.65	Call	2,348.98000	2.34898	2,514.17000	2.51417	2,348.980	11.03	0.50	0.00	0	350.00	
R2030	On 04/05/2023	Bond Future	11.34	Put	1,432.27000	1.43227	1,369.36000	1.36936	1,432.270	11.63	0.32	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,118.46000	1.11846	1,069.72000	1.06972	1,118.460	11.92	0.27	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	12.04	Put	767.00000	0.76700	734.61000	0.73461	767.000	12.36	0.19	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	12.50	Put	504.67000	0.50467	484.58000	0.48458	504.670	12.85	0.13	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	12.57	Put	473.49000	0.47349	454.86000	0.45486	473.490	12.92	0.13	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future			10.83078	87.23057	10.76388	87.51129		10.93	0.00	0.00	0	0.00	
R2030	On 03/08/2023	Bond Future	10.40	Call	2,150.66000	2.15066	2,289.19000	2.28919	2,150.660	10.57	0.42	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	2,625.50000	2.62550	2,780.49000	2.78049	2,625.500	10.69	0.48	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	933.75000	0.93375	897.01000	0.89701	933.750	12.43	0.19	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	764.37000	0.76437	734.72000	0.73472	764.370	12.73	0.16	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.94569	89.06750	10.87520	89.35434		9.42	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future			11.09512	86.85199	11.02072	87.14440		9.11	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			11.15895	86.51446	11.09901	86.81541		12.38	0.00	0.00	0	111,968.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	1.67000	0.00167	3.08000	0.00308	1.670	9.88	0.00	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	9.47	Call	4.14000	0.00414	7.16000	0.00716	4.140	9.93	0.00	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	9.92	Call	36.28000	0.03628	53.68000	0.05368	36.280	10.06	0.03	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	5,302.13000	5.30213	5,036.92000	5.03692	5,302.130	10.13	0.93	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.22	Call	116.04000	0.11604	157.92000	0.15792	116.040	10.15	0.08	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	10.30	Call	158.15000	0.15815	210.30000	0.21030	158.150	10.27	0.10	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	3,714.10000	3.71410	3,497.64000	3.49764	3,714.100	10.70	0.82	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.67	Call	540.38000	0.54038	656.05000	0.65605	540.380	11.07	0.25	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	11.45	Put	1,035.22000	1.03522	975.63000	0.97563	1,035.220	12.83	0.36	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.50	Put	960.17000	0.96017	905.95000	0.90595	960.170	12.94	0.33	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.84	Put	565.43000	0.56543	538.92000	0.53892	565.430	13.67	0.22	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	12.75	Put	124.68000	0.12468	124.05000	0.12405	124.680	15.44	0.06	0.00	0	750.00	
R2032	On 04/05/2023	Bond Future			11.29432	84.05128	11.23160	84.35865		14.17	0.00	0.00	0	66,549.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	1,521.54000	1.52154	1,655.19000	1.65519	1,521.540	13.58	0.34	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	3,183.68000	3.18368	3,382.51000	3.38251	3,183.680	14.31	0.54	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	497.18000	0.49718	480.70000	0.48070	497.180	16.68	0.11	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			11.41929	85.77936	11.35371	86.09330		13.38	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	4,962.34000	4.96234	5,180.83000	5.18083	4,962.340	13.79	0.62	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	11.54396	83.42403		11.47534	83.74478		11.95	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	11.69401	85.09931		11.62221	85.42636		11.08	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	11.63129	86.27499		11.56124	86.66676		15.08	0.00	0.00	0	145,634.00	
R2035	On 02/02/2023	Bond Future	9.81	Call	16.54000	0.01654	26.16000	0.02616	16.540	13.83	0.01	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	22.32000	0.02232	34.58000	0.03458	22.320	13.83	0.01	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	89.48000	0.08948	125.84000	0.12584	89.480	13.82	0.05	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	245.90000	0.24590	321.94000	0.32194	245.900	13.97	0.11	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	5,937.66000	5.93766	5,624.98000	5,624.98	5,937.660	13.99	0.88	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	688.80000	0.68880	838.12000	0.83812	688.800	14.43	0.25	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	3,978.30000	3.97830	3,737.86000	3,737.86	3,978.300	14.44	0.74	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	1,221.17000	1.22117	1,144.78000	1,144.78	1,221.170	15.85	0.34	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	164.56000	0.16456	160.42000	0.16042	164.560	17.77	0.06	0.00	0	976.00
R2035	On 04/05/2023	Bond Future	11.76459	83.46371		11.69162	83.86371		16.38	0.00	1,335,419.36	16	104,314.00	
R2035	On 04/05/2023	Bond Future	9.85	Call	343.80000	0.34380	399.11000	0.39911	343.800	15.21	0.10	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	773.37000	0.77337	873.77000	0.87377	773.370	15.23	0.19	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	971.07000	0.97107	1,088.75000	1.08875	971.070	15.24	0.22	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	1,918.44000	1.91844	2,099.82000	2.09982	1,918.440	15.65	0.36	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	12.46	Put	2,007.11000	2.00711	1,915.66000	1,915.66	2,007.110	17.41	0.32	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	1,134.97000	1.13497	1,084.79000	1,084.79	1,134.970	18.45	0.20	0.00	0	491.00
R2035	On 03/08/2023	Bond Future	11.89034	85.17934		11.81432	85.58791		15.56	0.00	0.00	0	0.00	
R2035	On 02/11/2023	Bond Future	12.01861	82.46593		11.93943	82.88323		14.32	0.00	0.00	0	0.00	
R2035	On 01/02/2024	Bond Future	12.17316	84.12228		12.09059	84.54778		13.18	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	11.80574	77.79152		11.73568	78.18645		17.04	0.00	388,957.60	5	133,533.00	
R2037	On 02/02/2023	Bond Future	11.10	Call	528.31000	0.52831	655.43000	0.65543	528.310	16.03	0.21	0.00	0	577.00
R2037	On 02/02/2023	Bond Future	11.97	Put	1,604.49000	1.60449	1,502.19000	1,502.19	1,604.490	17.43	0.42	0.00	0	577.00
R2037	On 04/05/2023	Bond Future	11.94066	79.31841		11.86778	79.72159		17.58	0.00	0.00	0	0.00	
R2037	On 04/05/2023	Bond Future	10.95	Call	1,267.10000	1.26710	1,407.00000	1.40700	1,267.100	16.57	0.27	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	1,399.19000	1.39919	1,548.20000	1,548.20	1,399.190	16.65	0.29	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	3,080.51000	3.08051	3,314.97000	3,314.97	3,080.510	17.63	0.48	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	3,539.08000	3.53908	3,386.98000	3,386.98	3,539.080	17.87	0.48	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	914.69000	0.91469	877.42000	0.87742	914.690	20.65	0.16	0.00	0	400.00
R2037	On 03/08/2023	Bond Future	12.07106	76.69095		11.99520	77.10274		17.63	0.00	0.00	0	0.00	
R2037	On 02/11/2023	Bond Future	12.19070	78.30633		12.11191	78.72687		15.48	0.00	0.00	0	0.00	
R2037	On 01/02/2024	Bond Future	12.33385	75.62376		12.25188	76.05262		15.06	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	11.88315	79.32375		11.81306	79.74776		18.04	0.00	507,592,676.25	6,399	137,959.00	
R2040	On 02/02/2023	Bond Future	10.21	Call	32.96000	0.03296	49.91000	0.04991	32.960	16.53	0.02	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	337.26000	0.33726	433.88000	0.43388	337.260	16.79	0.14	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	599.75000	0.59975	740.76000	0.74076	599.750	17.08	0.21	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.07	Put	1,698.73000	1.69873	1,593.20000	1.59320	1,698.730	18.64	0.41	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.27	Put	1,282.62000	1.28262	1,205.65000	1.20565	1,282.620	19.03	0.33	0.00	0	388.00
R2040	On 04/05/2023	Bond Future			12.01375	80.88079	11.94089	81.31363		18.62	0.00	0.00	0	300.00
R2040	On 04/05/2023	Bond Future	10.17	Call	427.59000	0.42759	493.75000	0.49375	427.590	17.29	0.11	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	936.92000	0.93692	1,053.98000	1.05398	936.920	17.32	0.20	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,184.87000	1.18487	1,322.44000	1.32244	1,184.870	17.33	0.24	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	1,353.37000	1.35337	1,503.64000	1.50364	1,353.370	17.36	0.27	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	2,274.71000	2.27471	2,481.14000	2.48114	2,274.710	17.86	0.38	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	3,664.00000	3.66400	3,504.80000	3.50480	3,664.000	18.70	0.47	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	12.78	Put	2,121.07000	2.12107	2,027.76000	2.02776	2,121.070	19.92	0.31	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	1,273.31000	1.27331	1,219.16000	1.21916	1,273.310	21.02	0.20	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			12.13989	78.03502	12.06412	78.47703		18.73	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			12.25529	79.67879	12.17666	80.13022		16.72	0.00	0.00	0	0.00
R2040	On 01/02/2024	Bond Future			12.39276	76.77335	12.31102	77.23373		16.34	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			11.83266	76.44786	11.76251	76.88150		19.06	0.00	119,105,765.88	1,558	81,659.00
R2044	On 02/02/2023	Bond Future	10.75	Call	209.32000	0.20932	279.40000	0.27940	209.320	17.45	0.09	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.00	Call	425.28000	0.42528	539.47000	0.53947	425.280	17.80	0.16	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.10	Call	546.46000	0.54646	680.97000	0.68097	546.460	17.93	0.20	0.00	0	1,700.00
R2044	On 02/02/2023	Bond Future	11.70	Call	1,807.07000	1.80707	2,073.46000	2.07346	1,807.070	18.96	0.45	0.00	0	1,700.00
R2044	On 02/02/2023	Bond Future	11.75	Put	2,466.09000	2.46609	2,309.02000	2.30902	2,466.090	19.06	0.52	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	12.00	Put	1,763.79000	1.76379	1,652.63000	1.65263	1,763.790	19.56	0.41	0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future			11.95419	77.94848	11.88134	78.39112		19.69	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future	11.75	Put	4,518.86000	4.51886	4,329.87000	4.32987	4,518.860	19.69	0.53	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	3,770.20000	3.77020	3,609.61000	3.60961	3,770.200	20.12	0.46	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.25	Put	3,138.66000	3.13866	3,003.61000	3.00361	3,138.660	20.56	0.40	0.00	0	1,500.00
R2044	On 03/08/2023	Bond Future			12.07107	75.16764	11.99539	75.61965		19.83	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			12.17744	76.75103	12.09898	77.21274		18.19	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.30405	73.91195	12.22259	74.38273		17.98	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			11.69716	80.11856	11.62692	80.56840		18.67	0.00	0.00	0	247,671.00
R2048	On 02/02/2023	Bond Future	11.00	Call	611.68000	0.61168	758.19000	0.75819	611.680	17.77	0.21	0.00	0	2,900.00
R2048	On 02/02/2023	Bond Future	11.60	Call	1,986.18000	1.98618	2,270.12000	2.27012	1,986.180	18.87	0.47	0.00	0	2,900.00
R2048	On 04/05/2023	Bond Future			11.80958	77.23086	11.73668	77.68998		20.40	0.00	231,692.58	3	10,946.00
R2048	On 03/08/2023	Bond Future			11.91791	78.78078	11.84223	79.24966		19.44	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			12.01775	76.01561	11.93932	76.49448		18.13	0.00	0.00	0	13,000.00
R2048	On 01/02/2024	Bond Future			12.13402	77.57924	12.05265	78.06756		16.80	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

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 02/02/2023	Bond Future	11.61906	66.47811		11.54899	66.82152		17.10	0.00	0.00	0	25,765.00	
R209	On 04/05/2023	Bond Future	11.73991	64.63042		11.66720	64.98095		18.52	0.00	0.00	0	2,635.00	
R209	On 04/05/2023	Bond Future	10.00	Call	388.83000	0.38883	447.84000	0.44784	388.830	17.20	0.12	0.00	0	500.00
R209	On 04/05/2023	Bond Future	11.00	Put	5,118.45000	5.11845	4,912.45000	4.91245	5,118.450	17.51	0.67	0.00	0	6,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	2,403.89000	2.40389	2,599.05000	2.59905	2,403.890	18.13	0.46	0.00	0	1,000.00
R209	On 04/05/2023	Bond Future	12.50	Put	1,654.85000	1.65485	1,579.67000	1.57967	1,654.850	19.75	0.30	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future	11.85148	65.95918		11.77608	66.31717		17.63	0.00	0.00	0	0.00	
R209	On 02/11/2023	Bond Future	11.96180	64.19534		11.88360	64.56102		16.20	0.00	0.00	0	0.00	
R209	On 01/02/2024	Bond Future	12.09027	65.48456		12.00918	65.85743		14.95	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	221.87782	221.87782		221.89206	221.89206			0.00	0.00	0	372.00	
R210	On 04/05/2023	Bond Future	223.19890	223.19890		223.21474	223.21474			0.00	0.00	0	0.00	
R210	On 03/08/2023	Bond Future	227.83693	227.83693		227.85387	227.85387			0.00	0.00	0	0.00	
R210	On 02/11/2023	Bond Future	229.51046	229.51046		229.52796	229.52796			0.00	0.00	0	0.00	
R210	On 01/02/2024	Bond Future	234.17557	234.17557		234.19286	234.19286			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	10.97025	82.19883		10.90514	82.49427		11.49	0.00	0.00	0	36,344.00	
R213	On 02/02/2023	Bond Future	9.16	Call	1.54000	0.00154	2.93000	0.00293	1.540	9.21	0.00	0	476.00	
R213	On 02/02/2023	Bond Future	10.01	Put	4,587.34000	4.58734	4,326.52000	4.32652	4,587.340	9.32	0.93	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	3,186.63000	3.18663	2,976.53000	2.97653	3,186.630	10.04	0.81	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	402.68000	0.40268	502.35000	0.50235	402.680	10.20	0.22	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	205.39000	0.20539	198.22000	0.19822	205.390	14.01	0.10	0.00	0	912.00
R213	On 04/05/2023	Bond Future	11.10017	80.25903		11.03199	80.56078		13.10	0.00	0.00	0	0.00	
R213	On 03/08/2023	Bond Future	11.22123	81.90858		11.14981	82.21683		12.39	0.00	0.00	0	0.00	
R213	On 02/11/2023	Bond Future	11.34643	80.07813		11.27157	80.39303		11.05	0.00	0.00	0	0.00	
R213	On 01/02/2024	Bond Future	11.50356	81.68711		11.42500	82.00814		10.22	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	11.73108	63.96308		11.65586	64.34799		18.67	0.00	0.00	0	71,030.00	
R214	On 02/02/2023	Bond Future	10.90	Call	336.50000	0.33650	433.65000	0.43365	336.500	17.30	0.16	0.00	0	2,300.00
R214	On 02/02/2023	Bond Future	11.60	Call	1,463.60000	1.46360	1,695.53000	1.69553	1,463.600	18.39	0.45	0.00	0	2,300.00
R214	On 04/05/2023	Bond Future	11.84157	61.91935		11.76367	62.31218		20.34	0.00	0.00	0	0.00	
R214	On 03/08/2023	Bond Future	11.94478	63.19210		11.86412	63.59323		19.40	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
R214	On 02/11/2023	Bond Future	12.04879	61.22178		11.96529	61.63148		18.43	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	12.17230	62.45145		12.08576	62.86925		17.08	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 :											638,312,765.14	8,062	1 570 730.00
Grand Total:											638,312,765.14	8,062	1 570 730.00