



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: 18/08/2022

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 03/11/2022	Index Future	833.56600	833.56600	833.96900	833.96900					0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	847.80400	847.80400	848.22000	848.22000					0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	864.19200	864.19200	864.62400	864.62400					0.00	0.00	0	0.0
AL37	On 03/08/2023	Index Future	881.91700	881.91700	882.36400	882.36400					0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	897.86000	897.86000	898.31400	898.31400					0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	964.64500	964.64500	964.95900	964.95900					0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	981.12200	981.12200	981.44900	981.44900					0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	1,000.08700	1,000.08700	1,000.42900	1,000.42900					0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	1,020.59900	1,020.59900	1,020.95500	1,020.95500					0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,039.05000	1,039.05000	1,039.41000	1,039.41000					0.00	0.00	0	0.0
ALBI	On 03/11/2022	Index Future	848.24000	848.24000	848.95200	848.95200					0.00	0.00	0	135.0
ALBI	On 02/02/2023	Index Future	862.72900	862.72900	863.46000	863.46000					0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future	879.40600	879.40600	880.15800	880.15800					0.00	0.00	0	0.0

an  
ast

00  
00  
00  
00  
00

00  
00  
00  
00  
00

00  
00  
00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 03/08/2023	Index Future		897.44200	897.44200		898.21600	898.21600			0.00	0.00	0	0.0
ALBI	On 02/11/2023	Index Future		913.66700	913.66700		914.45300	914.45300			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 03/11/2022	Bond Future		12.05810	73.90543		12.04485	73.96904			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		12.25445	75.18635		12.24051	75.25161			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future		12.41951	72.86735		12.40483	72.93457			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		12.57187	74.38391		12.55644	74.45310			0.00	0.00	0	0.0
ES33	On 02/11/2023	Bond Future		12.77776	71.95106		12.76169	72.02132			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 03/11/2022	Bond Future		12.39267	71.93252		12.38440	71.97850			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		12.56515	73.18052		12.55644	73.22785			0.00	0.00	0	4,769.0
ES42	On 04/05/2023	Bond Future		12.71774	70.35297		12.70855	70.40188			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		12.85484	71.82056		12.84519	71.87102			0.00	0.00	0	0.0
ES42	On 02/11/2023	Bond Future		13.03730	68.86985		13.02726	68.92110			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 03/11/2022	GOVI		836.52300	836.52300		837.26200	837.26200			0.00	0.00	0	866.0
GOVI	On 02/02/2023	GOVI		850.81200	850.81200		851.56900	851.56900			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI		867.25800	867.25800		868.03800	868.03800			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		885.04600	885.04600		885.84700	885.84700			0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI		901.04600	901.04600		901.86000	901.86000			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future		166.25923	166.25923		166.08431	166.08431			0.00	22,112,477.59	133	7,616.0
I2025	On 02/02/2023	Bond Future		167.44019	167.44019		167.26350	167.26350			0.00	0.00	0	1,918.0
I2025	On 04/05/2023	Bond Future		170.71841	170.71841		170.53985	170.53985			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		172.49810	172.49810		172.31734	172.31734			0.00	0.00	0	0.0
I2025	On 02/11/2023	Bond Future		175.65185	175.65185		175.46742	175.46742			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 03/11/2022	Bond Future		120.77264	120.77264		120.45970	120.45970			0.00	4,830,905.60	40	1,559.0
I2029	On 02/02/2023	Bond Future		122.86523	122.86523		122.54775	122.54775			0.00	0.00	0	728.0
I2029	On 04/05/2023	Bond Future		123.97164	123.97164		123.64925	123.64925			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 03/08/2023	Bond Future		126.54424	126.54424		126.21601	126.21601			0.00	0.00	0	0.0
I2029	On 02/11/2023	Bond Future		127.51408	127.51408		127.17992	127.17992			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 03/11/2022	Bond Future		113.33199	113.33199		113.31360	113.31360			0.00	4,533,279.60	40	1,287.0
I2033	On 02/02/2023	Bond Future		115.29534	115.29534		115.27739	115.27739			0.00	0.00	0	6,141.0
I2033	On 04/05/2023	Bond Future		116.16756	116.16756		116.15055	116.15055			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future		118.57795	118.57795		118.56119	118.56119			0.00	0.00	0	0.0
I2033	On 02/11/2023	Bond Future		119.31285	119.31285		119.29590	119.29590			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 03/11/2022	Bond Future		127.50174	127.50174		129.09073	129.09073			0.00	0.00	0	5,432.0
I2038	On 02/02/2023	Bond Future		127.79886	127.79886		129.41648	129.41648			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future		130.30197	130.30197		131.95238	131.95238			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future		131.02373	131.02373		132.70958	132.70958			0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future		133.41848	133.41848		135.13497	135.13497			0.00	8,005,108.80	60	30.0
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 03/11/2022	Bond Future		114.73448	114.73448		114.52585	114.52585			0.00	0.00	0	15,983.0
I2046	On 02/02/2023	Bond Future		116.72267	116.72267		116.51131	116.51131			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future		116.96774	116.96774		116.75347	116.75347			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future		119.39651	119.39651		119.17857	119.17857			0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future		119.46694	119.46694		119.24546	119.24546			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 03/11/2022	Bond Future		117.11593	117.11593		117.30967	117.30967			0.00	0.00	0	11,660.0
I2050	On 02/02/2023	Bond Future		117.02203	117.02203		117.21990	117.21990			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future		119.31376	119.31376		119.51694	119.51694			0.00	0.00	0	0.0
I2050	On 03/08/2023	Bond Future		119.58785	119.58785		119.79634	119.79634			0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future		121.77351	121.77351		121.98556	121.98556			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 03/11/2022	Index Future		321.66700	321.66700		321.94400	321.94400			0.00	0.00	0	703.0
IGOV	On 02/02/2023	Index Future		327.24000	327.24000		327.52400	327.52400			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future		333.64200	333.64200		333.93400	333.93400			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future		340.55900	340.55900		340.86000	340.86000			0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future		346.79000	346.79000		347.09500	347.09500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		5.83500	94.16500		5.84500	94.15500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future		6.42500	93.57500		6.43000	93.57000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future		6.52000	93.48000		6.52000	93.48000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		6.90500	93.09500		6.90500	93.09500			0.00	0.00	0	68.0
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future		7.00000	93.00000		7.00000	93.00000			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
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future			7.22000		92.78000		7.14000	92.86000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.30000		92.70000		7.29000	92.71000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.56000		92.44000		7.53000	92.47000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.73500		92.26500		7.69500	92.30500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.74000		92.26000		7.70000	92.30000			0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.74000		92.26000		7.69000	92.31000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.73500		92.26500		7.69500	92.30500			0.00	0.00	0	0.0
R186	On 03/11/2022	Bond Future			8.91849		109.34773		8.89922	109.41517		4.98	0.00	28,758,452.99	263	64,350.0
R186	On 03/11/2022	Bond Future	8.23	Call	198.35000		0.19835		213.20000	0.21320	198.350	4.77	0.16	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	1,032.08000		1.03208		1,005.30000	1.00530	1,032.080	5.08	0.50	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.07655		105.91973		9.05550	105.98911		5.19	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			9.18073		107.97319		9.15758	108.04493		4.94	0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.25433		104.89027		9.22887	104.96423		4.85	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			9.43710		106.78160		9.40930	106.85665		4.54	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 03/11/2022	Bond Future			337.25324		337.25324		337.10809	337.10809			0.00	0.00	0	831.0
R197	On 02/02/2023	Bond Future			334.27524		334.27524		334.13034	334.13034			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			340.82346		340.82346		340.67887	340.67887			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			338.75401		338.75401		338.61041	338.61041			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			344.94327		344.94327		344.79625	344.79625			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 03/11/2022	Bond Future			248.65253		248.65253		248.61192	248.61192			0.00	0.00	0	6,148.0
R202	On 02/02/2023	Bond Future			248.27498		248.27498		248.23572	248.23572			0.00	0.00	0	460.0
R202	On 04/05/2023	Bond Future			253.13662		253.13662		253.09885	253.09885			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			253.53265		253.53265		253.49666	253.49666			0.00	0.00	0	0.0
R202	On 02/11/2023	Bond Future			258.16649		258.16649		258.12924	258.12924			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 03/11/2022	Bond Future			7.21807		101.62417		7.22245	101.62283		0.35	0.00	0.00	0	24,229.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 03/11/2022	Bond Future			10.30323		90.60839		10.29477	90.64763		9.07	0.00	12,956,999.77	143	66,827.0
R2030	On 03/11/2022	Bond Future	9.70	Call	434.83000		0.43483		450.32000	0.45032	434.830	8.49	0.22	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	1,272.18000		1.27218		1,299.85000	1.29985	1,272.180	9.01	0.46	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	200.63000		0.20063		201.82000	0.20182	200.630	10.80	0.09	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			10.46544		88.15100		10.45640	88.19158		9.37	0.00	0.00	0	5,200.0

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	8.81	Call	222.84000	0.22284	229.19000	0.22919	222.840	9.16	0.09	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.08	Call	336.69000	0.33669	345.33000	0.34533	336.690	9.01	0.13	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	9.66	Put	4,532.27000	4.53227	4,507.52000	4.50752	4,532.270	9.02	0.74	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.83	Call	1,047.13000	1.04713	1,065.48000	1.06548	1,047.130	9.09	0.31	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	9.94	Put	3,616.22000	3.61622	3,595.67000	3.59567	3,616.220	9.15	0.66	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	11.16	Put	1,175.65000	1.17565	1,170.01000	1.17001	1,175.650	10.23	0.29	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	11.35	Call	4,832.32000	4.83232	4,868.61000	4.86861	4,832.320	10.42	0.75	0.00	0	5,000.0	
R2030	On 02/02/2023	Bond Future	11.55	Call	5,497.96000	5.49796	5,535.41000	5.53541	5,497.960	10.63	0.79	0.00	0	5,000.0	
R2030	On 04/05/2023	Bond Future			10.59807	89.86110	10.58837	89.90333		9.00	0.00	0.00	0	0.0	
R2030	On 04/05/2023	Bond Future	9.03	Call	514.53000	0.51453	524.15000	0.52415	514.530	8.67	0.16	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	9.58	Call	963.35000	0.96335	978.27000	0.97827	963.350	8.55	0.26	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	1,072.09000	1.07209	1,088.07000	1.08807	1,072.090	8.57	0.28	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	1,216.11000	1.21611	1,233.41000	1.23341	1,216.110	8.61	0.30	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	1,540.81000	1.54081	1,560.77000	1.56077	1,540.810	8.68	0.36	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	2,340.76000	2.34076	2,365.84000	2.36584	2,340.760	8.95	0.47	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	10.65	Call	2,864.26000	2.86426	2,891.92000	2.89192	2,864.260	9.12	0.53	0.00	0	350.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	1,576.45000	1.57645	1,568.17000	1.56817	1,576.450	9.72	0.32	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,274.76000	1.27476	1,268.35000	1.26835	1,274.760	9.98	0.27	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	924.58000	0.92458	920.33000	0.92033	924.580	10.37	0.20	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	650.22000	0.65022	647.63000	0.64763	650.220	10.79	0.15	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	12.57	Put	605.54000	0.60554	603.15000	0.60315	605.540	10.79	0.14	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future			10.71857	87.70206	10.70821	87.74576		8.94	0.00	0.00	0	0.0	
R2030	On 03/08/2023	Bond Future	10.40	Call	2,431.72000	2.43172	2,455.61000	2.45561	2,431.720	8.87	0.45	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	10.65	Call	2,965.51000	2.96551	2,991.96000	2.99196	2,965.510	9.06	0.50	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future	12.59	Put	952.45000	0.95245	947.95000	0.94795	952.450	10.63	0.18	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	12.89	Put	736.88000	0.73688	733.41000	0.73341	736.880	10.63	0.15	0.00	0	350.0	
R2030	On 02/11/2023	Bond Future			10.89268	89.28310	10.88181	89.32739		8.43	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 03/11/2022	Bond Future			10.75075	86.30350	10.74751	86.32050		11.16	0.00	1,294,552.50	15	157,131.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	39.79000	0.03979	41.87000	0.04187	39.790	9.92	0.03	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	47.42000	0.04742	49.80000	0.04980	47.420	9.92	0.03	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	66.62000	0.06662	69.68000	0.06968	66.620	9.91	0.04	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	280.53000	0.28053	288.75000	0.28875	280.530	10.07	0.14	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	3,923.99000	3.92399	3,918.21000	3.91821	3,923.990	10.28	0.79	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	3,711.40000	3.71140	3,706.42000	3.70642	3,711.400	10.33	0.77	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	605.29000	0.60529	618.12000	0.61812	605.290	10.39	0.25	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	2,495.21000	2.49521	2,495.31000	2.49531	2,495.210	10.77	0.62	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	2,279.94000	2.27994	2,280.96000	2.28096	2,279.940	10.87	0.58	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	1,545.51000	1.54551	1,564.81000	1.56481	1,545.510	11.04	0.47	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.45	Put	623.38000	0.62338	628.94000	0.62894	623.380	12.25	0.22	0.00	0	7,500.0	
R2032	On 03/11/2022	Bond Future	11.55	Put	531.70000	0.53170	537.12000	0.53712	531.700	12.40	0.19	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	152.09000	0.15209	155.35000	0.15535	152.090	13.51	0.06	0.00	0	750.0	

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 02/02/2023	Bond Future			10.90903	87.77882		10.90553	87.79671			11.24	0.00	0.00	0	18.0
R2032	On 02/02/2023	Bond Future	9.31	Call	281.75000	0.28175		286.76000	0.28676	281.750		10.51	0.10	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	9.47	Call	368.23000	0.36823		374.23000	0.37423	368.230		10.48	0.12	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	9.92	Call	757.73000	0.75773		767.16000	0.76716	757.730		10.54	0.22	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	10.16	Put	5,031.17000	5.03117		5,024.81000	5.02481	5,031.170		10.69	0.72	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.22	Call	1,182.16000	1.18216		1,194.21000	1.19421	1,182.160		10.73	0.30	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	3,836.63000	3.83663		3,833.15000	3.83315	3,836.630		10.98	0.61	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	2,097.27000	2.09727		2,112.98000	2.11298	2,097.270		11.16	0.44	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	1,163.20000	1.16320		1,165.77000	1.16577	1,163.200		12.53	0.25	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	487.00000	0.48700		489.64000	0.48964	487.000		13.59	0.12	0.00	0	750.0
R2032	On 04/05/2023	Bond Future			11.03740	85.31996		11.03357	85.33906			11.47	0.00	0.00	0	0.0
R2032	On 04/05/2023	Bond Future	10.62	Call	2,282.80000	2.28280		2,296.76000	2.29676	2,282.800		11.14	0.42	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	11.37	Call	4,246.99000	4.24699		4,264.75000	4.26475	4,246.990		11.86	0.60	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	13.43	Put	522.29000	0.52229		523.72000	0.52372	522.290		13.62	0.11	0.00	0	400.0
R2032	On 03/08/2023	Bond Future			11.15028	87.07720		11.14615	87.09733			11.00	0.00	0.00	0	2,600.0
R2032	On 03/08/2023	Bond Future	11.90	Call	5,965.73000	5.96573		5,984.32000	5.98432	5,965.730		11.82	0.66	0.00	0	5,000.0
R2032	On 02/11/2023	Bond Future			11.31691	84.49160		11.31263	84.51190			10.86	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 03/11/2022	Bond Future			11.08408	87.01535		11.06516	87.12761			12.70	0.00	0.00	0	59,256.0
R2035	On 03/11/2022	Bond Future	9.82	Call	94.36000	0.09436		103.37000	0.10337	94.360		11.46	0.05	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	402.36000	0.40236		429.01000	0.42901	402.360		11.77	0.17	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	10.57	Put	3,907.08000	3.90708		3,836.25000	3.83625	3,907.080		12.08	0.73	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	2,321.19000	2.32119		2,275.02000	2.27502	2,321.190		12.69	0.53	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	1,940.18000	1.94018		2,009.55000	2.00955	1,940.180		12.78	0.50	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	12.68	Put	166.44000	0.16644		164.38000	0.16438	166.440		15.30	0.06	0.00	0	976.0
R2035	On 02/02/2023	Bond Future			11.23933	88.50169		11.21952	88.61650			12.94	0.00	0.00	0	106,331.0
R2035	On 02/02/2023	Bond Future	9.81	Call	431.18000	0.43118		450.30000	0.45030	431.180		11.88	0.13	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	493.01000	0.49301		514.16000	0.51416	493.010		11.88	0.14	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.30	Call	933.91000	0.93391		967.48000	0.96748	933.910		11.93	0.23	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	10.64	Call	1,534.78000	1.53478		1,581.16000	1.58116	1,534.780		12.23	0.33	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.66	Put	5,026.81000	5.02681		4,959.16000	4.95916	5,026.810		12.25	0.66	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	2,534.92000	2.53492		2,597.04000	2.59704	2,534.920		12.68	0.46	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	11.06	Put	3,610.58000	3.61058		3,558.27000	3.55827	3,610.580		12.70	0.54	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	1,597.13000	1.59713		1,572.58000	1.57258	1,597.130		13.93	0.29	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	13.22	Put	507.28000	0.50728		500.14000	0.50014	507.280		15.60	0.11	0.00	0	976.0
R2035	On 04/05/2023	Bond Future			11.36045	85.71444		11.33972	85.83225			13.34	0.00	0.00	0	0.0
R2035	On 04/05/2023	Bond Future	9.85	Call	829.27000	0.82927		855.10000	0.85510	829.270		12.47	0.18	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	10.42	Call	1,589.49000	1.58949		1,630.41000	1.63041	1,589.490		12.58	0.29	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	10.60	Call	1,931.90000	1.93190		1,978.32000	1.97832	1,931.900		12.71	0.34	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	11.17	Call	3,317.99000	3.31799		3,381.84000	3.38184	3,317.990		13.25	0.48	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	12.46	Put	1,813.38000	1.81338		1,789.38000	1.78938	1,813.380		14.82	0.26	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	13.18	Put	1,096.75000	1.09675		1,082.35000	1.08235	1,096.750		15.69	0.17	0.00	0	491.0

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
R2035	On	03/08/2023			Bond Future	11.46947	87.47829	11.44780	87.59914		12.92	0.00	0.00	0	0.0
R2035	On	02/11/2023			Bond Future	11.62736	84.55785	11.60482	84.68068		12.98	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	03/11/2022			Bond Future	11.23580	83.07234	11.22203	83.15512		13.58	0.00	14,953,021.20	180	66,015.0
R2037	On	02/02/2023			Bond Future	11.38036	80.23591	11.36595	80.32070		14.59	0.00	0.00	0	71,477.0
R2037	On	02/02/2023	11.10	Call	2,386.33000	2.38633	2,432.60000	2.43260	2,386.330	14.37	0.44	0.00	0	636.0	
R2037	On	02/02/2023	11.97	Put	1,921.01000	1.92101	1,902.74000	1.90274	1,921.010	15.69	0.32	0.00	0	636.0	
R2037	On	04/05/2023			Bond Future	11.50190	81.79344	11.48681	81.88063		14.34	0.00	0.00	0	0.0
R2037	On	04/05/2023	11.03	Call	2,619.16000	2.61916	2,662.10000	2.66210	2,619.160	13.80	0.41	0.00	0	400.0	
R2037	On	04/05/2023	11.78	Call	4,836.94000	4.83694	4,895.86000	4.89586	4,836.940	14.69	0.59	0.00	0	400.0	
R2037	On	04/05/2023	13.73	Put	808.68000	0.80868	802.18000	0.80218	808.680	16.97	0.13	0.00	0	400.0	
R2037	On	03/08/2023			Bond Future	11.61461	79.21873	11.59883	79.30830		14.65	0.00	0.00	0	0.0
R2037	On	02/11/2023			Bond Future	11.76023	80.64615	11.74387	80.73714		13.99	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	03/11/2022			Bond Future	11.34209	84.85181	11.32828	84.94105		14.42	0.00	424,259.05	5	61,725.0
R2040	On	03/11/2022	10.10	Call	114.99000	0.11499	123.73000	0.12373	114.990	12.99	0.05	0.00	0	2,250.0	
R2040	On	03/11/2022	10.70	Call	652.75000	0.65275	683.08000	0.68308	652.750	13.54	0.22	0.00	0	1,078.0	
R2040	On	03/11/2022	10.80	Call	824.64000	0.82464	859.78000	0.85978	824.640	13.68	0.26	0.00	0	2,250.0	
R2040	On	03/11/2022	11.20	Call	1,807.99000	1.80799	1,862.55000	1.86255	1,807.990	14.33	0.45	0.00	0	1,078.0	
R2040	On	03/11/2022	12.52	Put	395.71000	0.39571	393.46000	0.39346	395.710	16.68	0.12	0.00	0	1,078.0	
R2040	On	02/02/2023			Bond Future	11.48267	81.79545	11.46822	81.88689		15.52	0.00	0.00	0	64,040.0
R2040	On	02/02/2023	10.21	Call	633.38000	0.63338	653.84000	0.65384	633.380	14.25	0.16	0.00	0	388.0	
R2040	On	02/02/2023	10.96	Call	1,899.28000	1.89928	1,941.53000	1.94153	1,899.280	14.75	0.36	0.00	0	388.0	
R2040	On	02/02/2023	11.19	Call	2,511.51000	2.51151	2,560.97000	2.56097	2,511.510	15.06	0.43	0.00	0	621.0	
R2040	On	02/02/2023	12.07	Put	2,051.84000	2.05184	2,032.12000	2.03212	2,051.840	16.46	0.32	0.00	0	621.0	
R2040	On	02/02/2023	12.27	Put	1,717.84000	1.71784	1,701.64000	1.70164	1,717.840	16.79	0.28	0.00	0	388.0	
R2040	On	04/05/2023			Bond Future	11.60096	83.38348	11.58585	83.47745		15.27	0.00	0.00	0	0.0
R2040	On	04/05/2023	10.17	Call	1,029.12000	1.02912	1,053.03000	1.05303	1,029.120	14.26	0.20	0.00	0	388.0	
R2040	On	04/05/2023	10.73	Call	1,931.89000	1.93189	1,968.57000	1.96857	1,931.890	14.44	0.31	0.00	0	486.0	
R2040	On	04/05/2023	10.92	Call	2,354.66000	2.35466	2,396.12000	2.39612	2,354.660	14.60	0.36	0.00	0	388.0	
R2040	On	04/05/2023	11.48	Call	3,920.13000	3.92013	3,975.30000	3.97530	3,920.130	15.24	0.50	0.00	0	486.0	
R2040	On	04/05/2023	12.78	Put	1,949.38000	1.94938	1,933.13000	1.93313	1,949.380	17.06	0.25	0.00	0	388.0	
R2040	On	04/05/2023	13.45	Put	1,250.08000	1.25008	1,240.21000	1.24021	1,250.080	18.00	0.17	0.00	0	486.0	
R2040	On	03/08/2023			Bond Future	11.71076	80.59134	11.69499	80.68778		15.65	0.00	0.00	0	0.0
R2040	On	02/11/2023			Bond Future	11.85121	82.04327	11.83486	82.14131		14.95	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	03/11/2022			Bond Future	11.31410	81.87609	11.30019	81.96823		15.31	0.00	1,228,141.35	15	65,986.0
R2044	On	03/11/2022	10.10	Call	125.56000	0.12556	135.03000	0.13503	125.560	13.79	0.06	0.00	0	420.0	
R2044	On	03/11/2022	10.60	Call	553.39000	0.55339	581.03000	0.58103	553.390	14.25	0.19	0.00	0	1,600.0	



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
R2044	On 03/11/2022	Bond Future	10.80	Call	891.98000		0.89198		929.47000	0.92947	891.980	14.52	0.27	0.00	0	420.0
R2044	On 03/11/2022	Bond Future	11.30	Call	2,265.44000		2.26544		2,327.48000	2.32748	2,265.440	15.40	0.51	0.00	0	1,600.0
R2044	On 02/02/2023	Bond Future			11.44543		78.89406		11.43091	78.98832		16.50	0.00	0.00	0	33,819.0
R2044	On 04/05/2023	Bond Future			11.55537		80.42581		11.54020	80.52270		16.25	0.00	0.00	0	0.0
R2044	On 03/08/2023	Bond Future			11.65693		77.69804		11.64112	77.79745		16.68	0.00	0.00	0	0.0
R2044	On 02/11/2023	Bond Future			11.78684		79.09779		11.77046	79.19889		15.95	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 03/11/2022	Bond Future			11.25166		80.79844		11.22734	80.96448		15.91	0.00	0.00	0	258,880.0
R2048	On 03/11/2022	Bond Future	10.00	Call	110.10000		0.11010		122.59000	0.12259	110.100	14.34	0.05	0.00	0	1,350.0
R2048	On 03/11/2022	Bond Future	10.70	Call	822.93000		0.82293		877.98000	0.87798	822.930	14.93	0.26	0.00	0	1,350.0
R2048	On 02/02/2023	Bond Future			11.38131		82.17865		11.35598	82.34808		16.26	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future	10.40	Call	1,044.54000		1.04454		1,090.91000	1.09091	1,044.540	15.10	0.23	0.00	0	2,700.0
R2048	On 02/02/2023	Bond Future	11.10	Call	2,724.68000		2.72468		2,809.90000	2.80990	2,724.680	16.02	0.44	0.00	0	2,700.0
R2048	On 04/05/2023	Bond Future			11.48209		79.33246		11.45575	79.50594		16.90	0.00	0.00	0	0.0
R2048	On 03/08/2023	Bond Future			11.57221		80.96532		11.54486	81.14291		16.45	0.00	0.00	0	0.0
R2048	On 02/11/2023	Bond Future			11.69985		77.99059		11.67150	78.17118		16.62	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 03/11/2022	Bond Future			11.05833		67.46025		11.04452	67.53224		14.31	0.00	170,674,432.50	2,530	20,187.0
R209	On 03/11/2022	Bond Future	9.25	Call	10.90000		0.01090		12.14000	0.01214	10.900	12.91	0.01	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	151.33000		0.15133		161.66000	0.16166	151.330	12.89	0.08	15,729,716.41	2,750	7,750.0
R209	On 03/11/2022	Bond Future	10.00	Put	5,997.83000		5.99783		5,936.17000	5.93617	5,997.830	12.89	0.92	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	1,929.11000		1.92911		1,903.78000	1.90378	1,929.110	14.31	0.51	190,985,128.13	5,500	6,000.0
R209	On 03/11/2022	Bond Future	12.00	Put	424.91000		0.42491		421.40000	0.42140	424.910	16.09	0.16	0.00	0	7,750.0
R209	On 02/02/2023	Bond Future			11.19170		68.61340		11.17729	68.68713		14.62	0.00	0.00	0	2,066.0
R209	On 04/05/2023	Bond Future			11.30030		66.79149		11.28524	66.86732		15.04	0.00	0.00	0	1,250.0
R209	On 04/05/2023	Bond Future	10.00	Call	922.71000		0.92271		943.73000	0.94373	922.710	14.05	0.22	72,134,481.40	5,000	7,500.0
R209	On 04/05/2023	Bond Future	11.00	Put	4,165.58000		4.16558		4,130.49000	4.13049	4,165.580	14.73	0.55	91,452,642.70	2,500	7,500.0
R209	On 04/05/2023	Bond Future	12.50	Put	1,451.68000		1.45168		1,439.06000	1.43906	1,451.680	16.77	0.24	80,876,032.80	5,000	7,500.0
R209	On 03/08/2023	Bond Future			11.39565		68.16692		11.37996	68.24480		14.62	0.00	0.00	0	0.0
R209	On 02/11/2023	Bond Future			11.53077		66.24788		11.51452	66.32705		14.64	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 03/11/2022	Bond Future			227.49115		227.49115		226.88491	226.88491			0.00	0.00	0	732.0
R210	On 02/02/2023	Bond Future			231.43300		231.43300		230.81777	230.81777			0.00	0.00	0	300.0
R210	On 04/05/2023	Bond Future			232.87053		232.87053		232.24587	232.24587			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
R210	On 03/08/2023	Bond Future			237.70413	237.70413		237.06802	237.06802			0.00	0.00	0	0.0
R210	On 02/11/2023	Bond Future			238.84843	238.84843		238.20101	238.20101			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 03/11/2022	Bond Future			10.62268	81.64035		10.61936	81.65602		10.52	0.00	0.00	0	34,281.0
R213	On 03/11/2022	Bond Future	9.13	Call	29.89000	0.02989		31.52000	0.03152	29.890	9.43	0.02	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	36.74000	0.03674		38.65000	0.03865	36.740	9.41	0.03	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	4,097.59000	4.09759	4,090.08000	4.09008	4,097.590	9.66	0.84	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	3,533.20000	3.53320	3,527.70000	3.52770	3,533.200	9.79	0.79	0.00	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	2,782.16000	2.78216	2,779.78000	2.77978	2,782.160	10.07	0.70	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	2,231.65000	2.23165	2,231.69000	2.23169	2,231.650	10.33	0.61	0.00	0.00	0	200.0
R213	On 02/02/2023	Bond Future			10.78680	83.03486		10.78320	83.05138		10.46	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	249.43000	0.24943		253.92000	0.25392	249.430	10.06	0.10	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	4,568.55000	4.56855	4,562.06000	4.56206	4,568.550	9.93	0.73	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	3,460.95000	3.46095	3,457.07000	3.45707	3,460.950	10.12	0.63	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	1,574.34000	1.57434	1,587.56000	1.58756	1,574.340	10.18	0.40	0.00	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	605.43000	0.60543	607.71000	0.60771	605.430	12.05	0.16	0.00	0.00	0	912.0
R213	On 04/05/2023	Bond Future			10.91272	81.09219		10.90878	81.10982		10.62	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			11.02481	82.76000		11.02057	82.77851		10.10	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future			11.19768	80.70540		11.19328	80.72405		9.95	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 03/11/2022	Bond Future			11.25230	64.67489		11.24348	64.72281		15.80	0.00	0.00	0	25,381.0
R214	On 02/02/2023	Bond Future			11.38244	65.77963		11.37322	65.82881		16.16	0.00	0.00	0	64,507.0
R214	On 04/05/2023	Bond Future			11.48379	63.75684		11.47415	63.80755		16.73	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future			11.57442	65.06876		11.56437	65.12095		16.29	0.00	0.00	0	0.0
R214	On 02/11/2023	Bond Future			11.70283	62.94795		11.69245	63.00093		16.41	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
<b>Total for Derivatives :</b>													<b>720,949,632.38</b>	<b>24,174</b>	<b>1 479 961.0</b>
<b>Grand Total:</b>													<b>720,949,632.38</b>	<b>24,174</b>	<b>1 479 961.0</b>