



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: 06/09/2022

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 03/11/2022	Index Future	827.94900	827.94900			831.53300	831.53300			0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	842.79900	842.79900			846.42400	846.42400			0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	858.79700	858.79700			862.46200	862.46200			0.00	0.00	0	0.0
AL37	On 03/08/2023	Index Future	875.76500	875.76500			879.48500	879.48500			0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	892.28200	892.28200			895.79500	895.79500			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	947.00200	947.00200			958.03200	958.03200			0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	963.98700	963.98700			975.18900	975.18900			0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	982.28600	982.28600			993.66700	993.66700			0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	1,001.69300	1,001.69300			1,013.28000	1,013.28000			0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,020.58600	1,020.58600			1,032.07000	1,032.07000			0.00	0.00	0	0.0
ALBI	On 03/11/2022	Index Future	834.73900	834.73900			845.53700	845.53700			0.00	0.00	0	135.0
ALBI	On 02/02/2023	Index Future	849.71100	849.71100			860.68000	860.68000			0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future	865.84000	865.84000			876.98800	876.98800			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		882.94700	882.94700		894.29700	894.29700			0.00	0.00	0	0.0
ALBI	On 02/11/2023	Index Future		899.60000	899.60000		910.88200	910.88200			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		12.32452	72.64244		12.10768	73.66808			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		12.51863	73.96480		12.29281	75.00719			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future		12.70087	71.59541		12.46589	72.65553			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		12.87813	73.02931		12.63331	74.10932			0.00	0.00	0	0.0
ES33	On 02/11/2023	Bond Future		13.08413	70.62957		12.83386	71.70655			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		12.61219	70.72977		12.39495	71.91985			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		12.78186	72.01966		12.55608	73.22981			0.00	0.00	0	4,769.0
ES42	On 04/05/2023	Bond Future		12.94840	69.14360		12.71367	70.37463			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		13.10565	70.53025		12.86169	71.78479			0.00	0.00	0	0.0
ES42	On 02/11/2023	Bond Future		13.28747	67.61298		13.03765	68.86806			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		822.99200	822.99200		833.71800	833.71800			0.00	0.00	0	869.0
GOVI	On 02/02/2023	GOVI		837.75400	837.75400		848.64800	848.64800			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI		853.65600	853.65600		864.72800	864.72800			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		870.52200	870.52200		881.79600	881.79600			0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI		886.94000	886.94000		898.14800	898.14800			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future		167.85229	167.85229		167.79233	167.79233			0.00	98,025,737.36	584	7,366.0
I2025	On 02/02/2023	Bond Future		169.19123	169.19123		169.12585	169.12585			0.00	0.00	0	1,936.0
I2025	On 04/05/2023	Bond Future		172.44590	172.44590		172.37361	172.37361			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		174.11161	174.11161		174.03450	174.03450			0.00	0.00	0	0.0
I2025	On 02/11/2023	Bond Future		177.43227	177.43227		177.29810	177.29810			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		122.47641	122.47641		122.46501	122.46501			0.00	0.00	0	1,519.0
I2029	On 02/02/2023	Bond Future		124.70626	124.70626		124.69152	124.69152			0.00	0.00	0	728.0
I2029	On 04/05/2023	Bond Future		125.79302	125.79302		125.77389	125.77389			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	128.30884		128.30884		128.28687	128.28687			0.00	0.00	0	0.0
I2029	On 02/11/2023	Bond Future	129.39400		129.39400		129.33085	129.33085			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	114.84165		114.84165		115.11184	115.11184			0.00	0.00	0	1,287.0
I2033	On 02/02/2023	Bond Future	116.93229		116.93229		117.20427	117.20427			0.00	0.00	0	6,141.0
I2033	On 04/05/2023	Bond Future	117.78325		117.78325		118.05666	118.05666			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future	120.13871		120.13871		120.41527	120.41527			0.00	0.00	0	0.0
I2033	On 02/11/2023	Bond Future	120.97831		120.97831		121.22200	121.22200			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	130.41781		130.41781		130.60601	130.60601			0.00	0.00	0	5,473.0
I2038	On 02/02/2023	Bond Future	130.86068		130.86068		131.04906	131.04906			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future	133.37856		133.37856		133.56617	133.56617			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future	134.04059		134.04059		134.22928	134.22928			0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future	136.59680		136.59680		136.74607	136.74607			0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 03/11/2022	Bond Future	116.54328		116.54328		116.59008	116.59008			0.00	0.00	0	16,413.0
I2046	On 02/02/2023	Bond Future	118.66545		118.66545		118.70990	118.70990			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future	118.88701		118.88701		118.92852	118.92852			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future	121.26534		121.26534		121.30557	121.30557			0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future	121.43768		121.43768		121.43995	121.43995			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	119.74561		119.74561		119.69523	119.69523			0.00	50,652,393.03	423	12,138.0
I2050	On 02/02/2023	Bond Future	119.77896		119.77896		119.72469	119.72469			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future	122.08334		122.08334		122.02420	122.02420			0.00	0.00	0	0.0
I2050	On 03/08/2023	Bond Future	122.29845		122.29845		122.23585	122.23585			0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future	124.63062		124.63062		124.52757	124.52757			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	326.36000		326.36000		326.41400	326.41400			0.00	0.00	0	704.0
IGOV	On 02/02/2023	Index Future	332.29400		332.29400		332.33900	332.33900			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future	338.67900		338.67900		338.71400	338.71400			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future	345.44700		345.44700		345.47600	345.47600			0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future	352.03700		352.03700		351.95800	351.95800			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.81500		94.18500		5.80500	94.19500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future	6.45500		93.54500		6.44500	93.55500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.52000		93.48000		6.51000	93.49000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.05500		92.94500		7.02500	92.97500			0.00	0.00	0	68.0
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.13000		92.87000		7.10000	92.90000			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	Opt Inter
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future			7.55000		92.45000		7.49000	92.51000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.64000		92.36000		7.57000	92.43000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.05500		91.94500		7.98500	92.01500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.16500		91.83500		8.09500	91.90500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.17000		91.83000		8.11000	91.89000			0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.18000		91.82000		8.11000	91.89000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.16500		91.83500		8.10500	91.89500			0.00	0.00	0	0.0
R186	On 03/11/2022	Bond Future			9.13675		108.58760		9.00092	109.05984		5.00	0.00	15,310,851.60	141	64,197.0
R186	On 03/11/2022	Bond Future	8.23	Call	47.28000		0.04728		83.93000	0.08393	47.280	4.57	0.06	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	1,307.11000		1.30711		1,032.04000	1.03204	1,307.110	4.93	0.64	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.28367		105.24010		9.13776	105.71830		5.20	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			9.41777		107.24216		9.26063	107.72606		5.00	0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.54107		104.06185		9.37056	104.55346		4.99	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			9.71959		106.02286		9.54556	106.48945		4.69	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			339.06104		339.06104		338.97306	338.97306			0.00	0.00	0	831.0
R197	On 02/02/2023	Bond Future			336.30963		336.30963		336.21186	336.21186			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			342.78073		342.78073		342.67004	342.67004			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			340.39369		340.39369		340.27435	340.27435			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			346.88431		346.88431		346.65309	346.65309			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			252.03402		252.03402		251.92858	251.92858			0.00	0.00	0	6,148.0
R202	On 02/02/2023	Bond Future			251.88233		251.88233		251.76884	251.76884			0.00	0.00	0	460.0
R202	On 04/05/2023	Bond Future			256.72778		256.72778		256.60382	256.60382			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			256.95253		256.95253		256.82114	256.82114			0.00	0.00	0	0.0
R202	On 02/11/2023	Bond Future			261.85264		261.85264		261.63634	261.63634			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			7.23725		101.61832		7.22222	101.62290		0.36	0.00	0.00	0	23,874.0
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			10.64401		89.04623		10.43683	89.99174		8.65	0.00	890,462.30	10	66,891.0
R2030	On 03/11/2022	Bond Future	9.70	Call	62.11000		0.06211		141.03000	0.14103	62.110	7.54	0.06	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	419.88000		0.41988		715.57000	0.71557	419.880	8.15	0.25	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	239.43000		0.23943		146.93000	0.14693	239.430	10.48	0.13	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			10.80581		86.64020		10.58863	87.60036		9.12	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	83.00000	0.08300		133.90000	0.13390	83.000	9.10	0.04	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.08	Call	135.07000	0.13507		212.21000	0.21221	135.070	8.94	0.06	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	9.66	Put	5,596.09000	5.59609		4,811.54000	4.81154	5,596.090	8.71	0.85	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.83	Call	506.82000	0.50682		725.98000	0.72598	506.820	8.75	0.19	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	9.94	Put	4,518.61000	4.51861		3,808.48000	3.80848	4,518.610	8.77	0.78	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	11.16	Put	1,452.55000	1.45255		1,130.50000	1.13050	1,452.550	9.75	0.38	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	11.35	Call	3,540.44000	3.54044		4,227.12000	4.22712	3,540.440	9.95	0.68	0.00	0	5,000.0	
R2030	On 02/02/2023	Bond Future	11.55	Call	4,155.47000	4.15547		4,887.22000	4.88722	4,155.470	10.16	0.73	0.00	0	5,000.0	
R2030	On 04/05/2023	Bond Future			10.96342	88.28918		10.73567	89.26485		8.79	0.00	0.00	0	0.0	
R2030	On 04/05/2023	Bond Future	9.03	Call	260.43000	0.26043		367.86000	0.36786	260.430	8.59	0.09	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	9.58	Call	525.44000	0.52544		715.25000	0.71525	525.440	8.38	0.17	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	585.57000	0.58557		792.26000	0.79226	585.570	8.34	0.19	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	671.02000	0.67102		900.25000	0.90025	671.020	8.32	0.21	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	896.66000	0.89666		1,177.97000	1.17797	896.660	8.39	0.26	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	1,477.22000	1.47722		1,868.43000	1.86843	1,477.220	8.56	0.37	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	10.65	Call	1,892.51000	1.89251		2,346.44000	2.34644	1,892.510	8.72	0.43	0.00	0	350.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	1,916.91000	1.91691		1,567.77000	1.56777	1,916.910	9.31	0.39	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,539.86000	1.53986		1,248.84000	1.24884	1,539.860	9.57	0.33	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	1,104.99000	1.10499		886.54000	0.88654	1,104.990	9.97	0.25	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	766.88000	0.76688		609.38000	0.60938	766.880	10.42	0.18	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	12.57	Put	725.47000	0.72547		575.73000	0.57573	725.470	10.49	0.17	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future			11.12002	86.02990		10.88037	87.02322		8.73	0.00	0.00	0	0.0	
R2030	On 03/08/2023	Bond Future	10.40	Call	1,520.72000	1.52072		1,895.71000	1.89571	1,520.720	8.35	0.35	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	10.65	Call	1,931.84000	1.93184		2,366.71000	2.36671	1,931.840	8.49	0.41	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future	12.59	Put	1,102.49000	1.10249		903.80000	0.90380	1,102.490	10.13	0.22	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	12.89	Put	905.84000	0.90584		739.60000	0.73960	905.840	10.40	0.19	0.00	0	350.0	
R2030	On 02/11/2023	Bond Future			11.29815	87.65092		11.05270	88.63432		8.28	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			11.09586	84.51840		10.88389	85.60887		10.56	0.00	1,014,220.80	12	168,761.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	1.02000	0.00102		3.79000	0.00379	1.020	9.03	0.00	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	1.39000	0.00139		4.98000	0.00498	1.390	9.03	0.00	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	2.49000	0.00249		8.41000	0.00841	2.490	9.02	0.00	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	26.26000	0.02626		68.39000	0.06839	26.260	8.99	0.02	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	5,301.16000	5.30116		4,295.75000	4.29575	5,301.160	9.13	0.95	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	5,042.46000	5.04246		4,053.07000	4.05307	5,042.460	9.20	0.94	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	102.92000	0.10292		221.84000	0.22184	102.920	9.27	0.07	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	3,467.70000	3.46770		2,628.53000	2.62853	3,467.700	9.66	0.83	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	3,171.87000	3.17187		2,373.67000	2.37367	3,171.870	9.77	0.79	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	528.18000	0.52818		888.75000	0.88875	528.180	9.96	0.26	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.45	Put	788.79000	0.78879		510.65000	0.51065	788.790	11.40	0.31	0.00	0	7,500.0	
R2032	On 03/11/2022	Bond Future	11.55	Put	658.67000	0.65867		420.90000	0.42090	658.670	11.58	0.27	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	154.33000	0.15433		91.28000	0.09128	154.330	12.88	0.08	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			11.25456	86.03738		11.03362	87.14537			10.95	0.00	0.00	0	18.0
R2032	On 02/02/2023	Bond Future	9.31	Call	95.79000	0.09579		156.56000	0.15656	95.790		10.25	0.04	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	9.47	Call	133.90000	0.13390		214.10000	0.21410	133.900		10.21	0.06	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	9.92	Call	317.63000	0.31763		478.26000	0.47826	317.630		10.12	0.12	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	10.16	Put	6,185.54000	6.18554		5,302.58000	5.30258	6,185.540		10.21	0.83	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.22	Call	558.16000	0.55816		801.63000	0.80163	558.160		10.25	0.19	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	4,761.93000	4.76193		3,991.55000	3.99155	4,761.930		10.43	0.73	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	1,167.20000	1.16720		1,567.62000	1.56762	1,167.200		10.59	0.32	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	1,404.00000	1.40400		1,092.79000	1.09279	1,404.000		11.97	0.32	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	555.15000	0.55515		417.71000	0.41771	555.150		13.08	0.14	0.00	0	750.0
R2032	On 04/05/2023	Bond Future			11.40465	83.51420		11.17435	84.64053			11.21	0.00	0.00	0	0.0
R2032	On 04/05/2023	Bond Future	10.62	Call	1,394.53000	1.39453		1,784.68000	1.78468	1,394.530		10.67	0.31	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	11.37	Call	2,980.98000	2.98098		3,594.03000	3.59403	2,980.980		11.34	0.51	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	13.43	Put	640.69000	0.64069		508.55000	0.50855	640.690		13.44	0.13	0.00	0	400.0
R2032	On 03/08/2023	Bond Future			11.54784	85.16847		11.30747	86.31561			10.76	0.00	0.00	0	2,600.0
R2032	On 03/08/2023	Bond Future	11.90	Call	4,524.22000	4.52422		5,236.45000	5.23645	4,524.220		11.38	0.59	0.00	0	5,000.0
R2032	On 02/11/2023	Bond Future			11.71837	82.61610		11.47270	83.75716			10.68	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			11.35930	85.40586		11.12686	86.76229			11.89	0.00	0.00	0	61,488.0
R2035	On 03/11/2022	Bond Future	9.82	Call	7.60000	0.00760		24.18000	0.02418	7.600		10.67	0.01	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	67.65000	0.06765		164.94000	0.16494	67.650		10.68	0.05	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	10.57	Put	4,936.38000	4.93638		3,795.74000	3.79574	4,936.380		10.97	0.89	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	2,897.12000	2.89712		2,046.47000	2.04647	2,897.120		11.50	0.70	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	845.70000	0.84570		1,398.90000	1.39890	845.700		11.59	0.33	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	12.68	Put	121.11000	0.12111		65.04000	0.06504	121.110		14.16	0.06	0.00	0	976.0
R2035	On 02/02/2023	Bond Future			11.51271	86.93974		11.27105	88.31833			12.51	0.00	0.00	0	106,331.0
R2035	On 02/02/2023	Bond Future	9.81	Call	173.08000	0.17308		286.45000	0.28645	173.080		11.42	0.06	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	204.98000	0.20498		334.80000	0.33480	204.980		11.42	0.07	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.30	Call	459.74000	0.45974		702.20000	0.70220	459.740		11.47	0.15	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	10.64	Call	863.68000	0.86368		1,240.84000	1.24084	863.680		11.78	0.23	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.66	Put	5,905.89000	5.90589		4,913.12000	4.91312	5,905.890		11.80	0.76	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	1,623.51000	1.62351		2,187.98000	2.18798	1,623.510		12.25	0.36	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	11.06	Put	4,255.41000	4.25541		3,445.98000	3.44598	4,255.410		12.26	0.63	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	1,843.20000	1.84320		1,417.52000	1.41752	1,843.200		13.54	0.35	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	13.22	Put	544.30000	0.54430		399.41000	0.39941	544.300		15.25	0.12	0.00	0	976.0
R2035	On 04/05/2023	Bond Future			11.65025	84.09172		11.39939	85.49378			12.94	0.00	0.00	0	0.0
R2035	On 04/05/2023	Bond Future	9.85	Call	447.41000	0.44741		639.28000	0.63928	447.410		12.04	0.12	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	10.42	Call	947.47000	0.94747		1,288.14000	1.28814	947.470		12.01	0.21	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	10.60	Call	1,189.00000	1.18900		1,588.92000	1.58892	1,189.000		12.09	0.25	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	11.17	Call	2,283.32000	2.28332		2,891.89000	2.89189	2,283.320		12.57	0.40	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	12.46	Put	1,981.84000	1.98184		1,597.83000	1.59783	1,981.840		14.15	0.30	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	13.18	Put	1,164.86000	1.16486		924.02000	0.92402	1,164.860		15.06	0.19	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	11.78305	85.75682		11.52223	87.18509		12.60	0.00	0.00	0	0.0
R2035	On	02/11/2023			Bond Future	11.94143	82.87265		11.67479	84.30022		12.72	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	11.50706	81.46697		11.28493	82.77803		12.70	0.00	0.00	0	66,043.0
R2037	On	02/02/2023			Bond Future	11.64983	78.67445		11.41938	80.00698		14.11	0.00	0.00	0	73,477.0
R2037	On	02/02/2023	11.10	Call	1,446.92000	1.44692	1,952.51000	1.95251	1,446.920		13.54	0.34	0.00	0.00	0	636.0
R2037	On	02/02/2023	11.97	Put	2,131.35000	2.13135	1,671.06000	1.67106	2,131.350		14.85	0.39	0.00	0.00	0	636.0
R2037	On	04/05/2023			Bond Future	11.78695	80.17240		11.54804	81.52770		13.90	0.00	0.00	0	0.0
R2037	On	04/05/2023	11.03	Call	1,773.69000	1.77369	2,266.16000	2.26616	1,773.690		13.34	0.33	0.00	0.00	0	400.0
R2037	On	04/05/2023	11.78	Call	3,678.07000	3.67807	4,431.43000	4.43143	3,678.070		14.26	0.52	0.00	0.00	0	400.0
R2037	On	04/05/2023	13.73	Put	885.87000	0.88587	707.18000	0.70718	885.870		16.61	0.15	0.00	0.00	0	400.0
R2037	On	03/08/2023			Bond Future	11.92215	77.50237		11.67398	78.88306		14.29	0.00	0.00	0	0.0
R2037	On	02/11/2023			Bond Future	12.06804	78.96251		11.81492	80.34308		13.69	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	11.57319	83.38071		11.34584	84.82761		13.44	0.00	0.00	0	52,284.0
R2040	On	03/11/2022	10.60	Call	109.41000	0.10941	246.92000	0.24692	109.410		12.13	0.06	0.00	0.00	0	1,600.0
R2040	On	03/11/2022	10.70	Call	163.51000	0.16351	348.23000	0.34823	163.510		12.25	0.09	0.00	0.00	0	1,078.0
R2040	On	03/11/2022	11.20	Call	797.00000	0.79700	1,334.47000	1.33447	797.000		12.93	0.30	0.00	0.00	0	1,078.0
R2040	On	03/11/2022	11.30	Call	1,018.63000	1.01863	1,640.20000	1.64020	1,018.630		13.10	0.36	0.00	0.00	0	1,600.0
R2040	On	03/11/2022	12.52	Put	310.24000	0.31024	178.70000	0.17870	310.240		15.31	0.12	0.00	0.00	0	1,078.0
R2040	On	02/02/2023			Bond Future	11.71090	80.37222		11.47516	81.84295		14.96	0.00	0.00	0	64,540.0
R2040	On	02/02/2023	10.21	Call	296.66000	0.29666	467.88000	0.46788	296.660		13.65	0.09	0.00	0.00	0	388.0
R2040	On	02/02/2023	10.96	Call	1,171.85000	1.17185	1,635.34000	1.63534	1,171.850		14.17	0.27	0.00	0.00	0	388.0
R2040	On	02/02/2023	11.19	Call	1,656.16000	1.65616	2,233.24000	2.23324	1,656.160		14.48	0.35	0.00	0.00	0	621.0
R2040	On	02/02/2023	12.07	Put	2,250.13000	2.25013	1,757.38000	1.75738	2,250.130		15.92	0.37	0.00	0.00	0	621.0
R2040	On	02/02/2023	12.27	Put	1,864.41000	1.86441	1,443.20000	1.44320	1,864.410		16.26	0.32	0.00	0.00	0	388.0
R2040	On	04/05/2023			Bond Future	11.84275	81.90261		11.59851	83.39870		14.75	0.00	0.00	0	0.0
R2040	On	04/05/2023	10.17	Call	600.31000	0.60031	837.85000	0.83785	600.310		13.71	0.14	0.00	0.00	0	388.0
R2040	On	04/05/2023	10.73	Call	1,226.37000	1.22637	1,633.56000	1.63356	1,226.370		13.69	0.24	0.00	0.00	0	486.0
R2040	On	04/05/2023	10.92	Call	1,555.15000	1.55515	2,033.80000	2.03380	1,555.150		13.84	0.29	0.00	0.00	0	388.0
R2040	On	04/05/2023	11.48	Call	2,847.90000	2.84790	3,547.61000	3.54761	2,847.900		14.40	0.43	0.00	0.00	0	486.0
R2040	On	04/05/2023	12.78	Put	2,015.55000	2.01555	1,635.86000	1.63586	2,015.550		16.23	0.28	0.00	0.00	0	388.0
R2040	On	04/05/2023	13.45	Put	1,252.28000	1.25228	1,003.28000	1.00328	1,252.280		17.20	0.19	0.00	0.00	0	486.0
R2040	On	03/08/2023			Bond Future	11.97255	79.01650		11.71905	80.54072		15.20	0.00	0.00	0	0.0
R2040	On	02/11/2023			Bond Future	12.11190	80.50513		11.85320	82.03135		14.58	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	11.54698	80.35956		11.32978	81.77244		14.26	0.00	39,295,824.84	489	73,060.0
R2044	On	03/11/2022	10.60	Call	121.82000	0.12182	263.45000	0.26345	121.820		12.87	0.07	0.00	0.00	0	1,900.0
R2044	On	03/11/2022	11.30	Call	1,101.57000	1.10157	1,727.05000	1.72705	1,101.570		13.89	0.37	0.00	0.00	0	1,900.0

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 02/02/2023	Bond Future			11.67600		77.42199		11.45096	78.85820		15.89	0.00	0.00	0	33,819.0
R2044	On 04/05/2023	Bond Future			11.79907		78.89622		11.56612	80.35727		15.67	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future	11.75	Put	4,158.22000		4.15822		3,497.47000	3.49747	4,158.220	15.67	0.49	0.00	0	4,115.0
R2044	On 04/05/2023	Bond Future	12.00	Put	3,476.52000		3.47652		2,901.70000	2.90170	3,476.520	16.04	0.43	0.00	0	4,115.0
R2044	On 03/08/2023	Bond Future			11.91977		76.07589		11.67824	77.56438		16.18	0.00	0.00	0	0.0
R2044	On 02/11/2023	Bond Future			12.04905		77.50907		11.80274	78.99987		15.53	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			11.46665		79.35672		11.24424	80.84904		14.80	0.00	0.00	0	256,861.0
R2048	On 03/11/2022	Bond Future	10.60	Call	180.25000		0.18025		374.71000	0.37471	180.250	13.69	0.09	0.00	0	950.0
R2048	On 03/11/2022	Bond Future	11.30	Call	1,388.40000		1.38840		2,122.71000	2.12271	1,388.400	14.90	0.42	0.00	0	950.0
R2048	On 02/02/2023	Bond Future			11.58813		80.81883		11.35781	82.33582		15.63	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future	10.40	Call	543.24000		0.54324		814.26000	0.81426	543.240	14.26	0.15	0.00	0	2,700.0
R2048	On 02/02/2023	Bond Future	11.10	Call	1,778.02000		1.77802		2,385.81000	2.38581	1,778.020	14.99	0.36	0.00	0	2,700.0
R2048	On 04/05/2023	Bond Future			11.70379		77.89873		11.46543	79.44210		16.29	0.00	0.00	0	0.0
R2048	On 03/08/2023	Bond Future			11.81754		79.40375		11.57053	80.97621		15.92	0.00	0.00	0	0.0
R2048	On 02/11/2023	Bond Future			11.94124		76.48269		11.68908	78.05911		16.15	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			11.33561		66.03772		11.11876	67.14654		13.41	0.00	0.00	0	20,217.0
R209	On 03/11/2022	Bond Future	9.25	Call	0.27000		0.00027		1.11000	0.00111	0.270	12.09	0.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	17.13000		0.01713		46.16000	0.04616	17.130	12.01	0.02	0.00	0	7,750.0
R209	On 03/11/2022	Bond Future	10.00	Put	7,286.16000		7.28616		6,206.37000	6.20637	7,286.160	12.01	0.98	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	2,411.95000		2.41195		1,734.01000	1.73401	2,411.950	12.97	0.68	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	12.00	Put	414.14000		0.41414		250.86000	0.25086	414.140	14.78	0.19	0.00	0	7,750.0
R209	On 02/02/2023	Bond Future			11.46742		67.22457		11.24304	68.35166		14.15	0.00	0.00	0	2,066.0
R209	On 04/05/2023	Bond Future			11.59086		65.35190		11.35876	66.49827		14.61	0.00	0.00	0	1,250.0
R209	On 04/05/2023	Bond Future	10.00	Call	519.47000		0.51947		713.99000	0.71399	519.470	13.59	0.15	0.00	0	7,500.0
R209	On 04/05/2023	Bond Future	11.00	Put	4,740.30000		4.74030		4,056.33000	4.05633	4,740.300	13.99	0.63	0.00	0	7,500.0
R209	On 04/05/2023	Bond Future	12.50	Put	1,587.72000		1.58772		1,296.25000	1.29625	1,587.720	16.04	0.28	0.00	0	7,500.0
R209	On 03/08/2023	Bond Future			11.70727		66.64633		11.46704	67.81418		14.28	0.00	0.00	0	0.0
R209	On 02/11/2023	Bond Future			11.84285		64.75274		11.59817	65.92090		14.36	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			231.69603		231.69603		231.60933	231.60933			0.00	0.00	0	732.0
R210	On 02/02/2023	Bond Future			235.91451		235.91451		235.82035	235.82035			0.00	0.00	0	300.0
R210	On 04/05/2023	Bond Future			237.32785		237.32785		237.22399	237.22399			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	242.07479	242.07479		241.96440	241.96440			0.00	0.00	0	0.0
R210	On 02/11/2023		Bond Future	243.44723	243.44723		243.25770	243.25770			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	10.96855	80.02919		10.75653	81.01187		9.99	0.00	0.00	0	34,054.0
R213	On 03/11/2022	9.13	Call	0.53000	0.00053		2.12000	0.00212	0.530	8.42	0.00	0.00	0	200.0
R213	On 03/11/2022	9.19	Call	0.77000	0.00077		2.96000	0.00296	0.770	8.41	0.00	0.00	0	476.0
R213	On 03/11/2022	9.84	Put	5,442.37000	5.44237	4,502.24000	4.50224	5,442.370	8.41	0.97	0.00	0.00	0	476.0
R213	On 03/11/2022	9.98	Put	4,774.32000	4.77432	3,865.87000	3.86587	4,774.320	8.61	0.95	0.00	0.00	0	200.0
R213	On 03/11/2022	10.19	Put	3,828.38000	3.82838	2,991.57000	2.99157	3,828.380	8.91	0.89	0.00	0.00	0	476.0
R213	On 03/11/2022	10.37	Put	3,094.70000	3.09470	2,342.89000	2.34289	3,094.700	9.23	0.82	0.00	0.00	0	200.0
R213	On 02/02/2023		Bond Future	11.13300	81.46647		10.91163	82.46476		10.19	0.00	0.00	0	0.0
R213	On 02/02/2023	9.16	Call	90.38000	0.09038		146.25000	0.14625	90.380	9.92	0.04	0.00	0	476.0
R213	On 02/02/2023	10.01	Put	5,645.48000	5.64548	4,838.67000	4.83867	5,645.480	9.54	0.84	0.00	0.00	0	476.0
R213	On 02/02/2023	10.35	Put	4,342.50000	4.34250	3,634.63000	3.63463	4,342.500	9.69	0.75	0.00	0.00	0	476.0
R213	On 02/02/2023	10.43	Call	835.92000	0.83592	1,152.06000	1.15206	835.920	9.73	0.28	0.00	0.00	0	912.0
R213	On 02/02/2023	12.20	Put	719.49000	0.71949	541.95000	0.54195	719.490	11.55	0.21	0.00	0.00	0	912.0
R213	On 04/05/2023		Bond Future	11.28115	79.46511		11.05027	80.47973		10.34	0.00	0.00	0	0.0
R213	On 03/08/2023		Bond Future	11.42485	81.03810		11.18347	82.07136		9.88	0.00	0.00	0	0.0
R213	On 02/11/2023		Bond Future	11.60176	79.01597		11.35488	80.04269		9.77	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	11.48059	63.45390		11.26357	64.61373		14.73	0.00	0.00	0	25,380.0
R214	On 02/02/2023		Bond Future	11.60826	64.59354		11.38378	65.77248		15.57	0.00	0.00	0	64,507.0
R214	On 04/05/2023		Bond Future	11.72177	62.52512		11.48995	63.72447		16.16	0.00	0.00	0	0.0
R214	On 03/08/2023		Bond Future	11.83021	63.76311		11.59057	64.98505		15.81	0.00	0.00	0	0.0
R214	On 02/11/2023		Bond Future	11.95772	61.66883		11.71357	62.89321		16.00	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
Total for Derivatives :												205,189,489.93	1,659	1 497 864.0
Grand Total:												205,189,489.93	1,659	1 497 864.0