



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: 07/09/2022

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	830.35900	830.35900		827.94900	827.94900				0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	845.24300	845.24300		842.79900	842.79900				0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	861.28200	861.28200		858.79700	858.79700				0.00	0.00	0	0.0
AL37	On 03/08/2023	Index Future	878.29600	878.29600		875.76500	875.76500				0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	894.86200	894.86200		892.28200	892.28200				0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	953.12200	953.12200		947.00200	947.00200				0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	970.20600	970.20600		963.98700	963.98700				0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	988.61700	988.61700		982.28600	982.28600				0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	1,008.14600	1,008.14600		1,001.69300	1,001.69300				0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,027.16100	1,027.16100		1,020.58600	1,020.58600				0.00	0.00	0	0.0
ALBI	On 03/11/2022	Index Future	840.19100	840.19100		834.73900	834.73900				0.00	0.00	0	135.0
ALBI	On 02/02/2023	Index Future	855.25100	855.25100		849.71100	849.71100				0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future	871.48000	871.48000		865.84000	865.84000				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	888.69500		888.69500		882.94700	882.94700			0.00	0.00	0	0.0
ALBI	On 02/11/2023	Index Future	905.45700		905.45700		899.60000	899.60000			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	12.20994		73.18188		12.32452	72.64244			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	12.39964		74.51145		12.51863	73.96480			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future	12.57705		72.15132		12.70087	71.59541			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future	12.74915		73.59548		12.87813	73.02931			0.00	0.00	0	0.0
ES33	On 02/11/2023	Bond Future	12.94936		71.20672		13.08413	70.62957			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	12.49791		71.35168		12.61219	70.72977			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	12.66341		72.65021		12.78186	72.01966			0.00	0.00	0	4,769.0
ES42	On 04/05/2023	Bond Future	12.82525		69.78493		12.94840	69.14360			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future	12.97768		71.18358		13.10565	70.53025			0.00	0.00	0	0.0
ES42	On 02/11/2023	Bond Future	13.15396		68.27894		13.28747	67.61298			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	828.39300		828.39300		822.99200	822.99200			0.00	0.00	0	869.0
GOVI	On 02/02/2023	GOVI	843.24100		843.24100		837.75400	837.75400			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI	859.24300		859.24300		853.65600	853.65600			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI	876.21600		876.21600		870.52200	870.52200			0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI	892.74200		892.74200		886.94000	886.94000			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future	167.65844		167.65844		167.85229	167.85229			0.00	0.00	0	7,366.0
I2025	On 02/02/2023	Bond Future	168.98814		168.98814		169.19123	169.19123			0.00	0.00	0	1,936.0
I2025	On 04/05/2023	Bond Future	172.23597		172.23597		172.44590	172.44590			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future	173.89628		173.89628		174.11161	174.11161			0.00	0.00	0	0.0
I2025	On 02/11/2023	Bond Future	177.21325		177.21325		177.43227	177.43227			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	122.35270		122.35270		122.47641	122.47641			0.00	0.00	0	1,519.0
I2029	On 02/02/2023	Bond Future	124.57591		124.57591		124.70626	124.70626			0.00	0.00	0	728.0
I2029	On 04/05/2023	Bond Future	125.65839		125.65839		125.79302	125.79302			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		128.17008	128.17008		128.30884	128.30884			0.00	0.00	0	0.0
I2029	On 02/11/2023	Bond Future		129.25352	129.25352		129.39400	129.39400			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		114.62558	114.62558		114.84165	114.84165			0.00	0.00	0	1,287.0
I2033	On 02/02/2023	Bond Future		116.70817	116.70817		116.93229	116.93229			0.00	0.00	0	6,141.0
I2033	On 04/05/2023	Bond Future		117.55313	117.55313		117.78325	117.78325			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future		119.90264	119.90264		120.13871	120.13871			0.00	0.00	0	0.0
I2033	On 02/11/2023	Bond Future		120.73864	120.73864		120.97831	120.97831			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		130.53253	130.53253		130.41781	130.41781			0.00	0.00	0	5,473.0
I2038	On 02/02/2023	Bond Future		130.97311	130.97311		130.86068	130.86068			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future		133.49089	133.49089		133.37856	133.37856			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future		134.15448	134.15448		134.04059	134.04059			0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future		136.71302	136.71302		136.59680	136.59680			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		116.64802	116.64802		116.54328	116.54328			0.00	0.00	0	16,413.0
I2046	On 02/02/2023	Bond Future		118.76778	118.76778		118.66545	118.66545			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future		118.98975	118.98975		118.88701	118.88701			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future		121.36876	121.36876		121.26534	121.26534			0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future		121.54441	121.54441		121.43768	121.43768			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		119.19820	119.19820		119.74561	119.74561			0.00	44,818,523.20	376	11,950.0
I2050	On 02/02/2023	Bond Future		119.21765	119.21765		119.77896	119.77896			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future		121.50930	121.50930		122.08334	122.08334			0.00	0.00	0	0.0
I2050	On 03/08/2023	Bond Future		121.71231	121.71231		122.29845	122.29845			0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future		124.03363	124.03363		124.63062	124.63062			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		325.90000	325.90000		326.36000	326.36000			0.00	0.00	0	704.0
IGOV	On 02/02/2023	Index Future		331.82100	331.82100		332.29400	332.29400			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future		338.19500	338.19500		338.67900	338.67900			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future		344.95200	344.95200		345.44700	345.44700			0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future		351.53300	351.53300		352.03700	352.03700			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		5.81500	94.18500		5.81500	94.18500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future		6.45500	93.54500		6.45500	93.54500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future		6.53000	93.47000		6.52000	93.48000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		7.06500	92.93500		7.05500	92.94500			0.00	0.00	0	68.0
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future		7.15000	92.85000		7.13000	92.87000			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	Options Interest
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future			7.57000		92.43000		7.55000	92.45000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.66000		92.34000		7.64000	92.36000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.09500		91.90500		8.05500	91.94500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.19500		91.80500		8.16500	91.83500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.20000		91.80000		8.17000	91.83000			0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.20000		91.80000		8.18000	91.82000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.19500		91.80500		8.16500	91.83500			0.00	0.00	0	0.0
R186	On 03/11/2022	Bond Future			9.04127		108.91928		9.13675	108.58760		5.01	0.00	91,165,437.36	837	63,832.0
R186	On 03/11/2022	Bond Future	8.23	Call	49.56000		0.04956		47.28000	0.04728	49.560	4.27	0.06	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	1,057.37000		1.05737		1,307.11000	1.30711	1,057.370	4.69	0.59	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.18175		105.57384		9.28367	105.24010		5.22	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			9.30786		107.58032		9.41777	107.24216		5.00	0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.42180		104.40542		9.54107	104.06185		4.92	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			9.58884		106.37316		9.71959	106.02286		4.60	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			339.03539		339.03539		339.06104	339.06104			0.00	0.00	0	831.0
R197	On 02/02/2023	Bond Future			336.27195		336.27195		336.30963	336.30963			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			342.73649		342.73649		342.78073	342.78073			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			340.34758		340.34758		340.39369	340.39369			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			346.83815		346.83815		346.88431	346.88431			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			252.25503		252.25503		252.03402	252.03402			0.00	0.00	0	6,148.0
R202	On 02/02/2023	Bond Future			252.09855		252.09855		251.88233	251.88233			0.00	0.00	0	460.0
R202	On 04/05/2023	Bond Future			256.94410		256.94410		256.72778	256.72778			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			257.17162		257.17162		256.95253	256.95253			0.00	0.00	0	0.0
R202	On 02/11/2023	Bond Future			262.07652		262.07652		261.85264	261.85264			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			7.17969		101.63588		7.23725	101.61832		0.41	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			10.51922		89.61417		10.64401	89.04623		8.74	0.00	0.00	0	66,891.0
R2030	On 03/11/2022	Bond Future	9.70	Call	69.94000		0.06994		62.11000	0.06211	69.940	6.98	0.07	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	510.98000		0.51098		419.88000	0.41988	510.980	7.68	0.30	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	160.63000		0.16063		239.43000	0.23943	160.630	10.32	0.09	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			10.67541		87.21509		10.80581	86.64020		9.14	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	119.78000	0.11978	83.00000	0.08300	119.780	9.29	0.06	0.00	0	102.000
R2030		On 02/02/2023	Bond Future	9.08	Call	189.43000	0.18943	135.07000	0.13507	189.430	9.12	0.08	0.00	0	388.000
R2030		On 02/02/2023	Bond Future	9.66	Put	5,119.89000	5.11989	5,596.09000	5.59609	5,119.890	8.76	0.82	0.00	0	102.000
R2030		On 02/02/2023	Bond Future	9.83	Call	618.45000	0.61845	506.82000	0.50682	618.450	8.72	0.23	0.00	0	388.000
R2030		On 02/02/2023	Bond Future	9.94	Put	4,072.76000	4.07276	4,518.61000	4.51861	4,072.760	8.74	0.74	0.00	0	102.000
R2030		On 02/02/2023	Bond Future	11.16	Put	1,197.30000	1.19730	1,452.55000	1.45255	1,197.300	9.53	0.33	0.00	0	388.000
R2030		On 02/02/2023	Bond Future	11.35	Call	3,892.55000	3.89255	3,540.44000	3.54044	3,892.550	9.73	0.72	0.00	0	5,000.000
R2030		On 02/02/2023	Bond Future	11.55	Call	4,539.65000	4.53965	4,155.47000	4.15547	4,539.650	9.94	0.77	0.00	0	5,000.000
R2030		On 04/05/2023	Bond Future			10.82664	88.87347	10.96342	88.28918		8.84	0.00	0.00	0	0.000
R2030		On 04/05/2023	Bond Future	9.03	Call	340.20000	0.34020	260.43000	0.26043	340.200	8.76	0.11	0.00	0	388.000
R2030		On 04/05/2023	Bond Future	9.58	Call	659.36000	0.65936	525.44000	0.52544	659.360	8.53	0.20	0.00	0	150.000
R2030		On 04/05/2023	Bond Future	9.67	Call	730.22000	0.73022	585.57000	0.58557	730.220	8.50	0.22	0.00	0	479.000
R2030		On 04/05/2023	Bond Future	9.78	Call	825.29000	0.82529	671.02000	0.67102	825.290	8.45	0.24	0.00	0	388.000
R2030		On 04/05/2023	Bond Future	10.00	Call	1,045.58000	1.04558	896.66000	0.89666	1,045.580	8.36	0.29	0.00	0	1,080.000
R2030		On 04/05/2023	Bond Future	10.42	Call	1,675.21000	1.67521	1,477.22000	1.47722	1,675.210	8.49	0.40	0.00	0	479.000
R2030		On 04/05/2023	Bond Future	10.65	Call	2,115.05000	2.11505	1,892.51000	1.89251	2,115.050	8.60	0.47	0.00	0	350.000
R2030		On 04/05/2023	Bond Future	11.34	Put	1,647.04000	1.64704	1,916.91000	1.91691	1,647.040	9.13	0.36	0.00	0	150.000
R2030		On 04/05/2023	Bond Future	11.62	Put	1,308.89000	1.30889	1,539.86000	1.53986	1,308.890	9.40	0.30	0.00	0	388.000
R2030		On 04/05/2023	Bond Future	12.04	Put	925.51000	0.92551	1,104.99000	1.10499	925.510	9.80	0.22	0.00	0	1,080.000
R2030		On 04/05/2023	Bond Future	12.50	Put	634.30000	0.63430	766.88000	0.76688	634.300	10.26	0.16	0.00	0	479.000
R2030		On 04/05/2023	Bond Future	12.57	Put	598.95000	0.59895	725.47000	0.72547	598.950	10.32	0.15	0.00	0	350.000
R2030		On 03/08/2023	Bond Future			10.97611	86.62466	11.12002	86.02990		8.84	0.00	0.00	0	0.000
R2030		On 03/08/2023	Bond Future	10.40	Call	1,766.83000	1.76683	1,520.72000	1.52072	1,766.830	8.46	0.38	0.00	0	1,012.000
R2030		On 03/08/2023	Bond Future	10.65	Call	2,214.59000	2.21459	1,931.84000	1.93184	2,214.590	8.60	0.44	0.00	0	350.000
R2030		On 03/08/2023	Bond Future	12.59	Put	1,005.87000	1.00587	1,102.49000	1.10249	1,005.870	10.27	0.20	0.00	0	1,012.000
R2030		On 03/08/2023	Bond Future	12.89	Put	828.18000	0.82818	905.84000	0.90584	828.180	10.55	0.17	0.00	0	350.000
R2030		On 02/11/2023	Bond Future			11.14643	88.25712	11.29815	87.65092		8.38	0.00	0.00	0	0.000
R2030		On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.000
R2032		On 03/11/2022	Bond Future			10.97662	85.12951	11.09586	84.51840		10.57	0.00	0.00	0	168,761.000
R2032		On 03/11/2022	Bond Future	9.31	Call	1.47000	0.00147	1.02000	0.00102	1.470	8.83	0.00	0.00	0	180.000
R2032		On 03/11/2022	Bond Future	9.36	Call	1.98000	0.00198	1.39000	0.00139	1.980	8.82	0.00	0.00	0	454.000
R2032		On 03/11/2022	Bond Future	9.46	Call	3.50000	0.00350	2.49000	0.00249	3.500	8.80	0.00	0.00	0	500.000
R2032		On 03/11/2022	Bond Future	9.92	Call	35.35000	0.03535	26.26000	0.02626	35.350	8.71	0.03	0.00	0	750.000
R2032		On 03/11/2022	Bond Future	10.11	Put	4,713.21000	4.71321	5,301.16000	5.30116	4,713.210	8.88	0.93	0.00	0	454.000
R2032		On 03/11/2022	Bond Future	10.16	Put	4,460.96000	4.46096	5,042.46000	5.04246	4,460.960	8.97	0.92	0.00	0	180.000
R2032		On 03/11/2022	Bond Future	10.21	Call	140.07000	0.14007	102.92000	0.10292	140.070	9.06	0.10	0.00	0	500.000
R2032		On 03/11/2022	Bond Future	10.49	Put	2,958.84000	2.95884	3,467.70000	3.46770	2,958.840	9.54	0.78	0.00	0	454.000
R2032		On 03/11/2022	Bond Future	10.56	Put	2,685.00000	2.68500	3,171.87000	3.17187	2,685.000	9.68	0.74	0.00	0	180.000
R2032		On 03/11/2022	Bond Future	10.67	Call	690.46000	0.69046	528.18000	0.52818	690.460	9.90	0.32	0.00	0	750.000
R2032		On 03/11/2022	Bond Future	11.45	Put	613.15000	0.61315	788.79000	0.78879	613.150	11.48	0.26	0.00	0	7,500.000
R2032		On 03/11/2022	Bond Future	11.55	Put	508.65000	0.50865	658.67000	0.65867	508.650	11.68	0.22	0.00	0	500.000
R2032		On 03/11/2022	Bond Future	12.30	Put	115.44000	0.11544	154.33000	0.15433	115.440	13.06	0.06	0.00	0	750.000

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			11.13067	86.65627		11.25456	86.03738		10.86	0.00	0.00	0	18.0
R2032	On 02/02/2023	Bond Future	9.31	Call	120.60000	0.12060		95.79000	0.09579	120.600	10.20	0.05	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	9.47	Call	167.42000	0.16742		133.90000	0.13390	167.420	10.16	0.07	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	9.92	Call	388.51000	0.38851		317.63000	0.31763	388.510	10.07	0.14	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	10.16	Put	5,647.67000	5.64767	6,185.54000	6.18554	5,647.670		10.02	0.80	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.22	Call	639.03000	0.63903	558.16000	0.55816	639.030		10.01	0.21	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	4,262.02000	4.26202	4,761.93000	4.76193	4,262.020		10.17	0.70	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	1,306.34000	1.30634	1,167.20000	1.16720	1,306.340		10.29	0.35	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	1,139.79000	1.13979	1,404.00000	1.40400	1,139.790		11.59	0.28	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	426.86000	0.42686	555.15000	0.55515	426.860		12.73	0.12	0.00	0	750.0
R2032	On 04/05/2023	Bond Future			11.27551	84.14330		11.40465	83.51420		11.15	0.00	0.00	0	0.0
R2032	On 04/05/2023	Bond Future	10.62	Call	1,544.72000	1.54472	1,394.53000	1.39453	1,544.720		10.47	0.34	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	11.37	Call	3,221.67000	3.22167	2,980.98000	2.98098	3,221.670		11.03	0.54	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	13.43	Put	545.58000	0.54558	640.69000	0.64069	545.580		13.35	0.12	0.00	0	400.0
R2032	On 03/08/2023	Bond Future			11.41309	85.80897		11.54784	85.16847		10.75	0.00	0.00	0	2,600.0
R2032	On 03/08/2023	Bond Future	11.90	Call	4,828.33000	4.82833	4,524.22000	4.52422	4,828.330		11.12	0.62	0.00	0	5,000.0
R2032	On 02/11/2023	Bond Future			11.57729	83.26883		11.71837	82.61610		10.71	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			11.25613	86.00408		11.35930	85.40586		11.94	0.00	0.00	0	61,488.0
R2035	On 03/11/2022	Bond Future	9.82	Call	11.85000	0.01185	7.60000	0.00760	11.850		10.69	0.01	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	97.62000	0.09762	67.65000	0.06765	97.620		10.71	0.06	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	10.57	Put	4,410.67000	4.41067	4,936.38000	4.93638	4,410.670		11.01	0.86	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	2,486.95000	2.48695	2,897.12000	2.89712	2,486.950		11.54	0.65	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	1,054.02000	1.05402	845.70000	0.84570	1,054.020		11.63	0.39	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	12.68	Put	88.97000	0.08897	121.11000	0.12111	88.970		14.23	0.04	0.00	0	976.0
R2035	On 02/02/2023	Bond Future			11.40580	87.54564		11.51271	86.93974		12.35	0.00	0.00	0	106,331.0
R2035	On 02/02/2023	Bond Future	9.81	Call	197.63000	0.19763	173.08000	0.17308	197.630		11.22	0.07	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	234.05000	0.23405	204.98000	0.20498	234.050		11.22	0.08	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.30	Call	516.18000	0.51618	459.74000	0.45974	516.180		11.23	0.16	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	10.64	Call	932.68000	0.93268	863.68000	0.86368	932.680		11.37	0.25	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.66	Put	5,371.63000	5.37163	5,905.89000	5.90589	5,371.630		11.38	0.74	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	1,743.76000	1.74376	1,623.51000	1.62351	1,743.760		11.77	0.39	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	11.06	Put	3,771.53000	3.77153	4,255.41000	4.25541	3,771.530		11.79	0.60	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	1,533.92000	1.53392	1,843.20000	1.84320	1,533.920		13.04	0.31	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	13.22	Put	421.16000	0.42116	544.30000	0.54430	421.160		14.79	0.10	0.00	0	976.0
R2035	On 04/05/2023	Bond Future			11.53932	84.70758		11.65025	84.09172		12.80	0.00	0.00	0	0.0
R2035	On 04/05/2023	Bond Future	9.85	Call	497.40000	0.49740	447.41000	0.44741	497.400		11.89	0.13	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	10.42	Call	1,048.57000	1.04857	947.47000	0.94747	1,048.570		11.86	0.23	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	10.60	Call	1,293.36000	1.29336	1,189.00000	1.18900	1,293.360		11.86	0.27	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	11.17	Call	2,424.24000	2.42424	2,283.32000	2.28332	2,424.240		12.18	0.42	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	12.46	Put	1,693.59000	1.69359	1,981.84000	1.98184	1,693.590		13.71	0.28	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	13.18	Put	972.54000	0.97254	1,164.86000	1.16486	972.540		14.65	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	Options Inter
R2044	On 02/02/2023	Bond Future			11.55984		78.15781		11.67600	77.42199		15.60	0.00	0.00	0	33,819.0
R2044	On 02/02/2023	Bond Future	12.00	Put	1,952.80000		1.95280		0.00000	0.00000	1,952.800	16.05	0.35	215,142,242.00	8,000	4,000.0
R2044	On 04/05/2023	Bond Future			11.67884		79.64455		11.79907	78.89622		15.41	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future	11.75	Put	3,730.24000		3.73024		4,158.22000	4.15822	3,730.240	15.41	0.46	0.00	0	4,115.0
R2044	On 04/05/2023	Bond Future	12.00	Put	3,094.98000		3.09498		3,476.52000	3.47652	3,094.980	15.78	0.40	0.00	0	4,115.0
R2044	On 03/08/2023	Bond Future			11.79512		76.83806		11.91977	76.07589		15.92	0.00	0.00	0	0.0
R2044	On 02/11/2023	Bond Future			11.91971		78.28583		12.04905	77.50907		15.29	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			11.36481		80.03387		11.46665	79.35672		14.76	0.00	127,253,853.30	1,590	255,383.0
R2048	On 03/11/2022	Bond Future	10.60	Call	220.35000		0.22035		180.25000	0.18025	220.350	13.31	0.11	0.00	0	950.0
R2048	On 03/11/2022	Bond Future	11.30	Call	1,608.62000		1.60862		1,388.40000	1.38840	1,608.620	14.38	0.47	0.00	0	950.0
R2048	On 02/02/2023	Bond Future			11.48294		81.50522		11.58813	80.81883		15.32	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future	10.40	Call	603.40000		0.60340		543.24000	0.54324	603.400	13.93	0.16	0.00	0	2,700.0
R2048	On 02/02/2023	Bond Future	11.10	Call	1,960.61000		1.96061		1,778.02000	1.77802	1,960.610	14.67	0.39	0.00	0	2,700.0
R2048	On 04/05/2023	Bond Future			11.59494		78.59681		11.70379	77.89873		15.99	0.00	0.00	0	0.0
R2048	On 03/08/2023	Bond Future			11.70476		80.11467		11.81754	79.40375		15.64	0.00	0.00	0	0.0
R2048	On 02/11/2023	Bond Future			11.82421		77.20717		11.94124	76.48269		15.89	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			11.22303		66.61009		11.33561	66.03772		13.45	0.00	4,529,486.12	68	20,285.0
R209	On 03/11/2022	Bond Future	9.25	Call	0.47000		0.00047		0.27000	0.00027	0.470	12.07	0.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	26.89000		0.02689		17.13000	0.01713	26.890	12.02	0.02	0.00	0	7,750.0
R209	On 03/11/2022	Bond Future	10.00	Put	6,723.55000		6.72355		7,286.16000	7.28616	6,723.550	12.02	0.98	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	2,032.68000		2.03268		2,411.95000	2.41195	2,032.680	13.02	0.62	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	12.00	Put	312.51000		0.31251		414.14000	0.41414	312.510	14.83	0.15	0.00	0	7,750.0
R209	On 02/02/2023	Bond Future			11.35126		67.80466		11.46742	67.22457		13.97	0.00	0.00	0	2,066.0
R209	On 04/05/2023	Bond Future			11.47071		65.94181		11.59086	65.35190		14.44	0.00	0.00	0	1,250.0
R209	On 04/05/2023	Bond Future	10.00	Call	582.33000		0.58233		519.47000	0.51947	582.330	13.39	0.16	0.00	0	7,500.0
R209	On 04/05/2023	Bond Future	11.00	Put	4,333.63000		4.33363		4,740.30000	4.74030	4,333.630	13.81	0.60	0.00	0	7,500.0
R209	On 04/05/2023	Bond Future	12.50	Put	1,398.80000		1.39880		1,587.72000	1.58772	1,398.800	15.90	0.26	0.00	0	7,500.0
R209	On 03/08/2023	Bond Future			11.58294		67.24709		11.70727	66.64633		14.12	0.00	0.00	0	0.0
R209	On 02/11/2023	Bond Future			11.71384		65.36501		11.84285	64.75274		14.22	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			231.15289		231.15289		231.69603	231.69603			0.00	0.00	0	732.0
R210	On 02/02/2023	Bond Future			235.35322		235.35322		235.91451	235.91451			0.00	0.00	0	300.0

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 04/05/2023	Bond Future			236.75237		236.75237		237.32785	237.32785			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			241.48514		241.48514		242.07479	242.07479			0.00	0.00	0	0.0
R210	On 02/11/2023	Bond Future			242.84833		242.84833		243.44723	243.44723			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			10.84925		80.58020		10.96855	80.02919		10.03	0.00	0.00	0	34,054.0
R213	On 03/11/2022	Bond Future	9.13	Call	0.74000		0.00074		0.53000	0.00053	0.740	8.20	0.00	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	1.05000		0.00105		0.77000	0.00077	1.050	8.18	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	4,895.03000		4.89503		5,442.37000	5.44237	4,895.030	7.90	0.97	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	4,223.27000		4.22327		4,774.32000	4.77432	4,223.270	7.84	0.95	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	3,293.16000		3.29316		3,828.38000	3.82838	3,293.160	8.22	0.88	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	2,588.16000		2.58816		3,094.70000	3.09470	2,588.160	8.59	0.79	0.00	0	200.0
R213	On 02/02/2023	Bond Future			11.00880		82.02457		11.13300	81.46647		10.16	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	118.28000		0.11828		90.38000	0.09038	118.280	9.96	0.05	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	5,189.86000		5.18986		5,645.48000	5.64548	5,189.860	9.61	0.81	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	3,902.65000		3.90265		4,342.50000	4.34250	3,902.650	9.54	0.72	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	966.80000		0.96680		835.92000	0.83592	966.800	9.58	0.31	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	565.62000		0.56562		719.49000	0.71949	565.620	11.25	0.17	0.00	0	912.0
R213	On 04/05/2023	Bond Future			11.15161		80.03233		11.28115	79.46511		10.32	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			11.28944		81.61562		11.42485	81.03810		9.95	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future			11.45973		79.60456		11.60176	79.01597		9.87	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			11.36842		64.04919		11.48059	63.45390		14.72	0.00	3,842,951.40	60	25,440.0
R214	On 02/02/2023	Bond Future			11.49249		65.19720		11.60826	64.59354		15.30	0.00	0.00	0	64,507.0
R214	On 04/05/2023	Bond Future			11.60221		63.13916		11.72177	62.52512		15.90	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future			11.70663		64.38853		11.83021	63.76311		15.57	0.00	0.00	0	0.0
R214	On 02/11/2023	Bond Future			11.82968		62.30618		11.95772	61.66883		15.78	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 :														500,629,784.44	11,099	1 500 107.0
Grand Total:														500,629,784.44	11,099	1 500 107.0