



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: 07/11/2022

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 02/02/2023	Index Future	849.30300	849.30300		846.89100	846.89100			0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	866.41500	866.41500		863.97500	863.97500			0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	883.78800	883.78800		881.30000	881.30000			0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	901.70300	901.70300		899.16400	899.16400			0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	834.66600	834.66600		896.99000	896.99000			0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	969.51200	969.51200		963.93200	963.93200			0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	989.04600	989.04600		983.37700	983.37700			0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,008.87700	1,008.87700		1,003.09700	1,003.09700			0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,029.32800	1,029.32800		1,023.43000	1,023.43000			0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	952.80300	952.80300		1,016.03000	1,016.03000			0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	853.54500	853.54500		847.66200	847.66200			0.00	0.00	0	109.00
ALBI	On 04/05/2023	Index Future	870.74300	870.74300		864.76100	864.76100			0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	888.20200	888.20200		882.10200	882.10200			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 02/11/2023	Index Future	906.20600	906.20600		899.98300	899.98300			0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	838.83500	838.83500		892.74000	892.74000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/11/2022	Bond Future	12.63000	71.23123		12.63000	71.23123			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.49833	74.05765		12.60994	73.54920			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.66093	71.77407		12.77716	71.25585			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.83220	73.23021		12.95346	72.70151			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	13.01244	70.93577		13.13904	70.39627			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	15.04799	65.23503		15.19140	64.72120			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 03/11/2022	Bond Future	12.80500	69.70090		12.80500	69.70090			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.65157	72.71376		12.76778	72.09412			0.00	0.00	0	4,715.00
ES42	On 04/05/2023	Bond Future	12.79679	69.93455		12.91764	69.30287			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.94472	71.35354		13.07043	70.70903			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	13.09964	68.55303		13.23060	67.89532			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	14.81314	62.91516		14.96547	62.29240			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 02/02/2023	GOVI	841.39600	841.39600		835.57800	835.57800			0.00	0.00	0	851.00
GOVI	On 04/05/2023	GOVI	858.34900	858.34900		852.43400	852.43400			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	875.55900	875.55900		869.52800	869.52800			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	893.30700	893.30700		887.15300	887.15300			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	826.89500	826.89500		879.99000	879.99000			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	165.98124	165.98124		165.98124	165.98124			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	166.93103	166.93103		166.83103	166.83103			0.00	0.00	0	6,088.00
I2025	On 04/05/2023	Bond Future	170.33823	170.33823		170.23752	170.23752			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	172.04621	172.04621		171.94387	171.94387			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	175.57154	175.57154		175.46704	175.46704			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	160.38821	160.38821		160.25763	160.25763			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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 03/11/2022	Bond Future	119.89642	119.89642		119.89642	119.89642			0.00	0.00	0	0.00
I2029	On 02/02/2023	Bond Future	122.19021	122.19021		121.33294	121.33294			0.00	0.00	0	1,392.00
I2029	On 04/05/2023	Bond Future	123.39045	123.39045		122.51679	122.51679			0.00	0.00	0	0.00
I2029	On 03/08/2023	Bond Future	125.89332	125.89332		125.00200	125.00200			0.00	0.00	0	0.00
I2029	On 02/11/2023	Bond Future	127.14238	127.14238		126.23305	126.23305			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	117.40688	117.40688		116.54144	116.54144			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/11/2022	Bond Future	115.71044	115.71044		115.71044	115.71044			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	117.85714	117.85714		117.85942	117.85942			0.00	0.00	0	7,279.00
I2033	On 04/05/2023	Bond Future	118.87893	118.87893		118.88222	118.88222			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	121.29026	121.29026		121.29376	121.29376			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	122.35407	122.35407		122.35779	122.35779			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	112.98991	112.98991		112.96928	112.96928			0.00	0.00	0	0.00
I2033	On 28/02/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/11/2022	Bond Future	128.70123	128.70123		128.70123	128.70123			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future	129.49273	129.49273		128.08012	128.08012			0.00	0.00	0	4,059.00
I2038	On 04/05/2023	Bond Future	132.13619	132.13619		130.69573	130.69573			0.00	0.00	0	1,798.00
I2038	On 03/08/2023	Bond Future	132.85097	132.85097		131.38176	131.38176			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	135.57306	135.57306		134.07371	134.07371			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	123.17331	123.17331		121.76127	121.76127			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/11/2022	Bond Future	116.20189	116.20189		116.20189	116.20189			0.00	0.00	0	0.00
I2046	On 02/02/2023	Bond Future	116.17055	116.17055		114.21955	114.21955			0.00	0.00	0	11,674.00
I2046	On 04/05/2023	Bond Future	116.50933	116.50933		114.51949	114.51949			0.00	0.00	0	5,677.00
I2046	On 03/08/2023	Bond Future	118.87257	118.87257		116.84255	116.84255			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	119.21758	119.21758		117.14647	117.14647			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	110.00858	110.00858		108.07065	108.07065			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/11/2022	Bond Future	116.98817	116.98817		116.98817	116.98817			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future	116.59917	116.59917		114.30871	114.30871			0.00	0.00	0	9,301.00
I2050	On 04/05/2023	Bond Future	118.97917	118.97917		116.64291	116.64291			0.00	0.00	0	3,582.00
I2050	On 03/08/2023	Bond Future	119.20599	119.20599		116.82265	116.82265			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	121.64873	121.64873		119.21644	119.21644			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	110.10275	110.10275		107.83106	107.83106			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 02/02/2023	Index Future	327.40400	327.40400		325.34700	325.34700			0.00	13,096,160.00	4	744.00
IGOV	On 04/05/2023	Index Future	334.08000	334.08000		331.98800	331.98800			0.00	0.00	0	16.00
IGOV	On 03/08/2023	Index Future	340.85500	340.85500		338.72200	338.72200			0.00	0.00	0	0.00

Contract Details		Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
IGOV	On 02/11/2023			Index Future	347.84000	347.84000	345.66300	345.66300			0.00	0.00	0	0.00
IGOV	On 01/02/2024			Index Future	321.68600	321.68600	349.96000	349.96000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022			Jibar Tradeable Future	6.57500	93.42500	6.56000	93.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022			Jibar Tradeable Future	7.26500	92.73500	7.28500	92.71500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/01/2023			Jibar Tradeable Future	7.30000	92.70000	7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023			Jibar Tradeable Future	7.71500	92.28500	7.77000	92.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023			Jibar Tradeable Future	7.77000	92.23000	7.83000	92.17000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023			Jibar Tradeable Future	7.86000	92.14000	7.94000	92.06000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023			Jibar Tradeable Future	7.95500	92.04500	8.07500	91.92500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023			Jibar Tradeable Future	8.04000	91.96000	8.18500	91.81500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023			Jibar Tradeable Future	8.10500	91.89500	8.23500	91.76500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024			Jibar Tradeable Future	8.12000	91.88000	8.26000	91.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024			Jibar Tradeable Future	8.11000	91.89000	8.24000	91.76000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024			Jibar Tradeable Future	8.09500	91.90500	8.23000	91.77000			0.00	0.00	0	0.00
R186	On 03/11/2022			Bond Future	9.16000	108.50704	9.16000	108.50704		5.86	0.00	0.00	0	0.00
R186	On 02/02/2023			Bond Future	9.02974	106.07410	9.12280	105.76749		6.28	0.00	85,601,798.70	807	77,933.00
R186	On 04/05/2023			Bond Future	9.10286	108.21475	9.20345	107.90284		5.36	0.00	0.00	0	12,188.00
R186	On 03/08/2023			Bond Future	9.18915	105.07975	9.29864	104.76170		5.44	0.00	0.00	0	0.00
R186	On 02/11/2023			Bond Future	9.27891	107.20959	9.39878	106.88507		4.35	0.00	0.00	0	0.00
R186	On 02/11/2023	9.15	Call	Bond Future	1,605.17000	1.60517	1,462.42000	1.46242	1,605.170	4.17	0.48	0.00	0	1,715.00
R186	On 02/11/2023	10.42	Put	Bond Future	868.23000	0.86823	965.92000	0.96592	868.230	4.87	0.27	0.00	0	1,715.00
R186	On 01/02/2024			Bond Future	13.81863	93.66206	13.96607	93.33928		4.44	0.00	0.00	0	0.00
R186	On 21/12/2026			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/11/2022			Bond Future	330.83862	330.83862	330.83862	330.83862			0.00	0.00	0	0.00
R197	On 02/02/2023			Bond Future	328.95712	328.95712	328.26397	328.26397			0.00	0.00	0	977.00
R197	On 04/05/2023			Bond Future	335.67116	335.67116	334.96652	334.96652			0.00	0.00	0	0.00
R197	On 03/08/2023			Bond Future	333.39288	333.39288	332.67530	332.67530			0.00	0.00	0	0.00
R197	On 02/11/2023			Bond Future	340.22404	340.22404	339.49168	339.49168			0.00	0.00	0	0.00
R197	On 07/12/2023			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/11/2022			Bond Future	251.28256	251.28256	251.28256	251.28256			0.00	0.00	0	0.00
R202	On 02/02/2023			Bond Future	251.21469	251.21469	251.90059	251.90059			0.00	0.00	0	5,970.00
R202	On 04/05/2023			Bond Future	256.34159	256.34159	257.04344	257.04344			0.00	0.00	0	0.00
R202	On 03/08/2023			Bond Future	256.71452	256.71452	257.43139	257.43139			0.00	0.00	0	0.00
R202	On 02/11/2023			Bond Future	261.97468	261.97468	262.70626	262.70626			0.00	0.00	0	0.00
R202	On 01/02/2024			Bond Future	237.05028	237.05028	237.67522	237.67522			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R202	On 07/12/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/11/2022	Bond Future	7.29500	101.60070		7.29500	101.60070		0.37	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/11/2022	Bond Future	10.82000	88.25322		10.82000	88.25322		9.79	0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future	10.68024	87.19371		10.78168	86.74621		10.80	0.00	6,016,365.99	69	90,949.00
R2030	On 02/02/2023	Bond Future	8.81	Call	76.58000	0.07658	66.23000	0.06623	76.580	11.13	0.04	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	137.48000	0.13748	119.08000	0.11908	137.480	11.07	0.07	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	5,049.55000	5.04955	5,446.50000	5.44650	5,049.550	10.62	0.84	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	503.06000	0.50306	437.30000	0.43730	503.060	10.48	0.21	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	3,953.51000	3.95351	4,323.72000	4.32372	3,953.510	10.40	0.76	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	979.28000	0.97928	1,157.65000	1.15765	979.280	10.96	0.32	0	388.00
R2030	On 02/02/2023	Bond Future	11.35	Call	3,662.01000	3.66201	3,364.80000	3.36480	3,662.010	11.16	0.74	0	5,000.00
R2030	On 02/02/2023	Bond Future	11.55	Call	4,323.08000	4.32308	3,999.52000	3.99952	4,323.080	11.38	0.79	0	5,000.00
R2030	On 04/05/2023	Bond Future	10.80775	88.95456		10.91422	88.49877		10.50	0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future	9.03	Call	405.66000	0.40566	361.37000	0.36137	405.660	10.59	0.13	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	747.66000	0.74766	669.90000	0.66990	747.660	10.29	0.21	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	822.20000	0.82220	737.51000	0.73751	822.200	10.24	0.23	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	921.33000	0.92133	827.61000	0.82761	921.330	10.18	0.25	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	1,149.22000	1.14922	1,035.47000	1.03547	1,149.220	10.06	0.30	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	1,786.95000	1.78695	1,626.82000	1.62682	1,786.950	10.16	0.41	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	2,226.81000	2.22681	2,039.24000	2.03924	2,226.810	10.26	0.47	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	1,669.17000	1.66917	1,857.21000	1.85721	1,669.170	10.80	0.35	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	1,324.74000	1.32474	1,484.28000	1.48428	1,324.740	11.07	0.29	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	934.56000	0.93456	1,057.44000	1.05744	934.560	11.50	0.22	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	636.78000	0.63678	727.75000	0.72775	636.780	11.99	0.16	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	600.70000	0.60070	687.51000	0.68751	600.700	12.06	0.15	0	350.00
R2030	On 03/08/2023	Bond Future	10.95038	86.73154		11.06257	86.26671		10.26	0.00	0.00	0	0.00
R2030	On 03/08/2023	Bond Future	10.40	Call	1,930.81000	1.93081	1,769.22000	1.76922	1,930.810	9.80	0.39	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	2,369.46000	2.36946	2,182.39000	2.18239	2,369.460	9.89	0.45	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	1,015.53000	1.01553	1,126.84000	1.12684	1,015.530	11.52	0.20	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	835.26000	0.83526	930.17000	0.93017	835.260	11.82	0.17	0	350.00
R2030	On 02/11/2023	Bond Future	11.08863	88.48948		11.20682	88.01519		8.02	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	13.62870	77.59210		13.76363	77.13484		8.57	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 03/11/2022	Bond Future	11.29000	83.53602		11.29000	83.53602		12.08	0.00	0.00	0	0.00
R2032	On 02/02/2023	Bond Future	11.15527	86.53290		11.26131	86.00384		12.78	0.00	2,076,789.60	24	116,002.00
R2032	On 02/02/2023	Bond Future	9.31	Call	66.83000	0.06683	56.32000	0.05632	66.830	12.04	0.03	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	100.04000	0.10004	84.53000	0.08453	100.040	12.04	0.05	0	500.00
R2032	On 02/02/2023	Bond Future	9.92	Call	267.78000	0.26778	228.01000	0.22801	267.780	11.94	0.11	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	5,616.54000	5.61654	6,084.36000	6.08436	5,616.540	11.88	0.84	0	454.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 02/02/2023	Bond Future	10.22	Call	475.99000	0.47599		408.26000	0.40826	475.990	11.86	0.18	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.50	Put	4,141.14000	4.14114		4,565.96000	4.56596	4,141.140	11.79	0.74	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	1,033.74000	1.03374		901.34000	0.90134	1,033.740	11.92	0.32	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	11.84	Put	911.13000	0.91113		1,090.07000	1.09007	911.130	13.24	0.26	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	276.68000	0.27668		350.01000	0.35001	276.680	14.50	0.09	0.00	0	750.00
R2032	On 04/05/2023	Bond Future			11.28078	84.11750		11.39140	83.57846		13.39	0.00	17,412,322.50	207	66,448.00
R2032	On 04/05/2023	Bond Future	10.62	Call	1,646.72000	1.64672		1,489.14000	1.48914	1,646.720	12.65	0.35	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	11.37	Call	3,318.15000	3.31815		3,059.99000	3.05999	3,318.150	13.25	0.54	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	13.43	Put	581.85000	0.58185		667.29000	0.66729	581.850	15.75	0.12	0.00	0	400.00
R2032	On 03/08/2023	Bond Future			11.41397	85.80477		11.52957	85.25493		12.25	0.00	0.00	0	2,600.00
R2032	On 03/08/2023	Bond Future	11.90	Call	4,847.91000	4.84791		4,532.74000	4.53274	4,847.910	12.40	0.62	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			11.55255	83.38400		11.67348	82.82305		10.16	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future			13.66310	76.75787		13.79974	76.22141		10.33	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 03/11/2022	Bond Future			11.68500	83.55666		11.68500	83.55666		13.88	0.00	0.00	0	0.00
R2035	On 02/02/2023	Bond Future			11.49913	87.01635		11.62051	86.33511		14.60	0.00	188,216,365.05	2,163	161,192.00
R2035	On 02/02/2023	Bond Future	9.81	Call	100.72000	0.10072		81.51000	0.08151	100.720	13.30	0.04	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	123.33000	0.12333		100.07000	0.10007	123.330	13.30	0.05	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	316.94000	0.31694		261.10000	0.26110	316.940	13.32	0.12	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	619.26000	0.61926		517.54000	0.51754	619.260	13.33	0.20	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	5,578.17000	5.57817		6,154.40000	6.15440	5,578.170	13.33	0.79	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	1,277.11000	1.27711		1,092.84000	1.09284	1,277.110	13.66	0.34	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	3,830.40000	3.83040		4,325.07000	4.32507	3,830.400	13.67	0.65	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	1,390.46000	1.39046		1,664.01000	1.66401	1,390.460	14.96	0.32	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	298.26000	0.29826		385.18000	0.38518	298.260	16.89	0.09	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			11.61854	84.26711		11.74464	83.57280		15.29	0.00	0.00	0	0.00
R2035	On 04/05/2023	Bond Future	9.85	Call	492.87000	0.49287		425.38000	0.42538	492.870	14.19	0.12	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	1,028.73000	1.02873		901.27000	0.90127	1,028.730	14.20	0.22	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,265.66000	1.26566		1,114.13000	1.11413	1,265.660	14.20	0.26	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	2,301.27000	2.30127		2,059.09000	2.05909	2,301.270	14.37	0.40	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	12.46	Put	1,826.92000	1.82692		2,066.65000	2.06665	1,826.920	15.92	0.29	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	1,045.63000	1.04563		1,202.07000	1.20207	1,045.630	16.94	0.18	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.74606	85.95726		11.87732	85.24911		14.22	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future			11.88070	83.19472		12.01740	82.47228		12.03	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future			13.74212	76.60780		13.89688	75.92180		12.09	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 03/11/2022	Bond Future			11.83000	79.61670		11.83000	79.61670		14.79	0.00	0.00	0	0.00
R2037	On 02/02/2023	Bond Future			11.63921	78.73514		11.74983	78.10644		16.45	0.00	9,290,746.52	118	129,270.00
R2037	On 02/02/2023	Bond Future	11.10	Call	1,111.62000	1.11162		961.80000	0.96180	1,111.620	15.14	0.31	0.00	0	636.00
R2037	On 02/02/2023	Bond Future	11.97	Put	1,665.29000	1.66529		1,949.82000	1.94982	1,665.290	16.40	0.37	0.00	0	636.00
R2037	On 04/05/2023	Bond Future			11.75964	80.32558		11.87440	79.68484		16.35	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 04/05/2023	Bond Future	11.03	Call	1,770.41000	1.77041	1,590.98000	1.59098	1,770.410	15.23	0.33	0.00	0	400.00		
R2037	On 04/05/2023	Bond Future	11.78	Call	3,644.71000	3.64471	3,345.78000	3.34578	3,644.710	16.05	0.53	0.00	0	400.00		
R2037	On 04/05/2023	Bond Future	13.73	Put	819.12000	0.81912	935.83000	0.93583	819.120	18.94	0.14	0.00	0	400.00		
R2037	On 03/08/2023	Bond Future			11.89001	77.67916	12.00936	77.02563		16.08	0.00	0.00	0	0.00		
R2037	On 02/11/2023	Bond Future			12.01413	79.25353	12.13808	78.58681		12.90	0.00	0.00	0	0.00		
R2037	On 01/02/2024	Bond Future			13.74288	68.77854	13.88390	68.14489		13.72	0.00	0.00	0	0.00		
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00		
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00		
R2040	On 03/11/2022	Bond Future			11.87000	81.55117	11.87000	81.55117		15.56	0.00	0.00	0	0.00		
R2040	On 02/02/2023	Bond Future			11.67873	80.57046	11.80479	79.79802		17.34	0.00	7,976,475.54	99	119,461.00		
R2040	On 02/02/2023	Bond Future	10.21	Call	189.19000	0.18919	152.66000	0.15266	189.190	15.79	0.07	0.00	0	388.00		
R2040	On 02/02/2023	Bond Future	10.96	Call	876.38000	0.87638	731.25000	0.73125	876.380	15.82	0.25	0.00	0	388.00		
R2040	On 02/02/2023	Bond Future	11.19	Call	1,308.91000	1.30891	1,108.23000	1.10823	1,308.910	16.07	0.33	0.00	0	621.00		
R2040	On 02/02/2023	Bond Future	12.07	Put	1,683.23000	1.68323	2,012.91000	2.01291	1,683.230	17.47	0.35	0.00	0	621.00		
R2040	On 02/02/2023	Bond Future	12.27	Put	1,329.49000	1.32949	1,610.43000	1.61043	1,329.490	17.85	0.29	0.00	0	388.00		
R2040	On 04/05/2023	Bond Future			11.79395	82.19805	11.92463	81.41073		17.24	0.00	0.00	0	300.00		
R2040	On 04/05/2023	Bond Future	10.17	Call	652.38000	0.65238	561.56000	0.56156	652.380	16.01	0.15	0.00	0	388.00		
R2040	On 04/05/2023	Bond Future	10.73	Call	1,321.97000	1.32197	1,156.12000	1.15612	1,321.970	16.02	0.25	0.00	0	486.00		
R2040	On 04/05/2023	Bond Future	10.92	Call	1,633.04000	1.63304	1,435.78000	1.43578	1,633.040	16.03	0.30	0.00	0	388.00		
R2040	On 04/05/2023	Bond Future	11.48	Call	2,932.45000	2.93245	2,627.64000	2.62764	2,932.450	16.52	0.44	0.00	0	486.00		
R2040	On 04/05/2023	Bond Future	12.78	Put	1,863.33000	1.86333	2,115.17000	2.11517	1,863.330	18.48	0.27	0.00	0	388.00		
R2040	On 04/05/2023	Bond Future	13.45	Put	1,132.55000	1.13255	1,303.92000	1.30392	1,132.550	19.53	0.18	0.00	0	486.00		
R2040	On 03/08/2023	Bond Future			11.91831	79.33880	12.05412	78.53566		17.00	0.00	0.00	0	0.00		
R2040	On 02/11/2023	Bond Future			12.03623	80.94679	12.17714	80.12745		13.65	0.00	0.00	0	0.00		
R2040	On 01/02/2024	Bond Future			13.67640	70.07747	13.83773	69.30221		14.56	0.00	0.00	0	0.00		
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00		
R2044	On 03/11/2022	Bond Future			11.82500	78.61148	11.82500	78.61148		16.41	0.00	0.00	0	0.00		
R2044	On 02/02/2023	Bond Future			11.64040	77.64626	11.76627	76.85815		18.30	0.00	51,246,531.60	660	94,637.00		
R2044	On 02/02/2023	Bond Future	11.20	Call	1,426.60000	1.42660	1,209.50000	1.20950	1,426.600	16.98	0.35	0.00	0	1,300.00		
R2044	On 02/02/2023	Bond Future	11.90	Call	3,590.97000	3.59097	3,172.92000	3.17292	3,590.970	18.11	0.61	0.00	0	1,300.00		
R2044	On 02/02/2023	Bond Future	12.00	Put	1,760.88000	1.76088	2,103.86000	2.10386	1,760.880	18.30	0.36	0.00	0	4,000.00		
R2044	On 04/05/2023	Bond Future			11.74764	79.21484	11.87801	78.41145		18.22	0.00	0.00	0	0.00		
R2044	On 04/05/2023	Bond Future	11.75	Put	3,924.44000	3.92444	4,351.47000	4.35147	3,924.440	17.83	0.47	0.00	0	4,115.00		
R2044	On 04/05/2023	Bond Future	12.00	Put	3,255.22000	3.25522	3,633.22000	3.63322	3,255.220	18.22	0.41	0.00	0	4,115.00		
R2044	On 04/05/2023	Bond Future	12.25	Put	2,698.69000	2.69869	3,030.93000	3.03093	2,698.690	18.63	0.36	0.00	0	1,500.00		
R2044	On 03/08/2023	Bond Future			11.86309	76.42088	11.99841	75.60153		17.98	0.00	0.00	0	0.00		
R2044	On 02/11/2023	Bond Future			11.97206	77.96983	12.11234	77.13379		14.54	0.00	0.00	0	0.00		
R2044	On 01/02/2024	Bond Future			13.51693	67.45683	13.67907	66.66681		15.43	0.00	0.00	0	0.00		
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00		
R2048	On 03/11/2022	Bond Future			11.73000	77.65253	11.73000	77.65253		16.99	0.00	0.00	0	0.00		

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2048	On 02/02/2023	Bond Future			11.53766		81.14682		11.66855	80.30122		17.90	0.00	2,840,138.70	35	250,482.00
R2048	On 02/02/2023	Bond Future	11.00	Call	1,252.35000		1.25235		1,046.87000	1.04687	1,252.350	16.68	0.31	0.00	0	2,542.00
R2048	On 02/02/2023	Bond Future	11.70	Call	3,349.77000		3.34977		2,929.89000	2.92989	3,349.770	17.81	0.58	0.00	0	2,542.00
R2048	On 04/05/2023	Bond Future			11.63735		78.32349		11.77287	77.46144		18.86	0.00	0.00	0	10,943.00
R2048	On 03/08/2023	Bond Future			11.74545		79.85683		11.88605	78.97755		17.60	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.84887		77.05349		11.99460	76.15640		16.53	0.00	0.00	0	13,000.00
R2048	On 01/02/2024	Bond Future			13.33862		70.96612		13.50828	70.11974		15.83	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/11/2022	Bond Future			11.69000		64.28110		11.69000	64.28110		15.65	0.00	0.00	0	0.00
R209	On 02/02/2023	Bond Future			11.50044		67.06099		11.61067	66.51909		16.54	0.00	12,540,405.13	187	24,713.00
R209	On 04/05/2023	Bond Future			11.60940		65.26153		11.72351	64.70925		17.27	0.00	176,206,131.00	2,700	3,720.00
R209	On 04/05/2023	Bond Future	10.00	Call	533.01000		0.53301		468.84000	0.46884	533.010	16.03	0.15	28,829,680.16	3,000	4,000.00
R209	On 04/05/2023	Bond Future	11.00	Put	4,764.27000		4.76427		5,146.63000	5.14663	4,764.270	16.05	0.64	124,047,329.15	3,000	8,500.00
R209	On 04/05/2023	Bond Future	12.50	Put	1,524.72000		1.52472		1,709.61000	1.70961	1,524.720	18.05	0.28	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future			11.72307		66.57054		11.84133	66.00720		16.11	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			11.83954		64.76835		11.96217	64.19361		13.58	0.00	0.00	0	0.00
R209	On 01/02/2024	Bond Future			13.45833		59.62911		13.59571	59.08386		13.70	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/11/2022	Bond Future			229.26668		229.26668		229.26668	229.26668			0.00	0.00	0	0.00
R210	On 02/02/2023	Bond Future			231.76896		231.76896		233.51594	233.51594			0.00	0.00	0	372.00
R210	On 04/05/2023	Bond Future			233.41821		233.41821		235.20284	235.20284			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			238.15293		238.15293		239.97394	239.97394			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future			239.86333		239.86333		241.72228	241.72228			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			221.43386		221.43386		223.10446	223.10446			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future			11.16500		79.13251		11.16500	79.13251		11.32	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future			11.03529		81.90511		11.14158	81.42811		12.02	0.00	982,861.32	12	33,047.00
R213	On 02/02/2023	Bond Future	9.16	Call	69.27000		0.06927		58.94000	0.05894	69.270	11.86	0.04	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	5,173.89000		5.17389		5,597.35000	5.59735	5,173.890	11.43	0.84	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	3,842.93000		3.84293		4,229.08000	4.22908	3,842.930	11.34	0.74	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	776.60000		0.77660		674.65000	0.67465	776.600	11.38	0.28	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	441.63000		0.44163		544.54000	0.54454	441.630	13.22	0.16	0.00	0	912.00
R213	On 04/05/2023	Bond Future			11.15798		80.00432		11.26894	79.51835		12.46	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future			11.29100		81.60893		11.40716	81.11324		11.46	0.00	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R213	On 02/11/2023	Bond Future	11.43443	79.70999		11.55617	79.20429		9.38	0.00	0.00	0	0.00	
R213	On 01/02/2024	Bond Future	13.66683	73.46166		13.80418	72.97722		9.60	0.00	0.00	0	0.00	
R213	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R214	On 03/11/2022	Bond Future	11.74500	62.08522		11.74500	62.08522		17.00	0.00	0.00	0	0.00	
R214	On 02/02/2023	Bond Future	11.55362	64.87730		11.66890	64.28099		17.95	0.00	4,671,165.60	72	71,370.00	
R214	On 02/02/2023	Bond Future	11.10	Call	1,164.25000	1.16425	1,003.99000	1.00399	1,164.250	16.85	0.34	0.00	0	1,600.00
R214	On 02/02/2023	Bond Future	11.80	Call	2,945.16000	2.94516	2,634.40000	2.63440	2,945.160	18.05	0.61	0.00	0	1,600.00
R214	On 04/05/2023	Bond Future	11.65111	62.88686		11.77021	62.27905		18.85	0.00	0.00	0	0.00	
R214	On 03/08/2023	Bond Future	11.75389	64.14818		11.87713	63.52825		17.60	0.00	0.00	0	0.00	
R214	On 02/11/2023	Bond Future	11.86103	62.14917		11.98861	61.51662		14.93	0.00	0.00	0	0.00	
R214	On 01/02/2024	Bond Future	13.33964	57.23391		13.48487	56.63565		15.06	0.00	0.00	0	0.00	
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	

**Total for Derivatives :** 731,051,266.56    13,157    1 443 162.00

**Grand Total:** 731,051,266.56    13,157    1 443 162.00