



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: 09/11/2022

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
Derivatives														
AL37	On 02/02/2023	Index Future	849.68000	849.68000	849.74600	849.74600					0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	866.69400	866.69400	866.86100	866.86100					0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	884.11500	884.11500	884.24100	884.24100					0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	902.14200	902.14200	902.16600	902.16600					0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	919.22900	919.22900	835.26700	835.26700					0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	970.86100	970.86100	970.23700	970.23700					0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	990.30100	990.30100	989.77900	989.77900					0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,010.20700	1,010.20700	1,009.62400	1,009.62400					0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,030.80500	1,030.80500	1,030.09000	1,030.09000					0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,050.32900	1,050.32900	953.70500	953.70500					0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	853.90700	853.90700	853.95300	853.95300					0.00	0.00	0	109.00
ALBI	On 04/05/2023	Index Future	871.00500	871.00500	871.15200	871.15200					0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	888.51300	888.51300	888.61900	888.61900					0.00	0.00	0	0.00

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ALBI	On 02/11/2023	Index Future	906.63000	906.63000		906.63200	906.63200			0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	923.80100	923.80100		839.40200	839.40200			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.47630	74.15861		12.49103	74.09108			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.64021	71.86700		12.65344	71.80765			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.80973	73.32879		12.82440	73.26441			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	12.98686	71.04548		13.00429	70.97070			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	13.20387	72.39992		15.03482	65.28251			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.65123	72.71559		12.64978	72.72338			0.00	0.00	0	4,715.00
ES42	On 04/05/2023	Bond Future	12.79836	69.92628		12.79504	69.94377			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.94561	71.34894		12.94291	71.36289			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	13.09880	68.55728		13.09775	68.56259			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.27711	69.86188		14.80737	62.93896			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	841.76300	841.76300		841.80800	841.80800			0.00	0.00	0	835.00
GOVI	On 04/05/2023	GOVI	858.61800	858.61800		858.76300	858.76300			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	875.87700	875.87700		875.98100	875.98100			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	893.73600	893.73600		893.73800	893.73800			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	910.66300	910.66300		827.46400	827.46400			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	167.41655	167.41655		167.46368	167.46368			0.00	0.00	0	6,088.00
I2025	On 04/05/2023	Bond Future	170.81013	170.81013		170.88043	170.88043			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	172.53462	172.53462		172.59782	172.59782			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	176.09097	176.09097		176.13448	176.13448			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	177.66657	177.66657		160.94043	160.94043			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 02/02/2023	Bond Future	122.23258	122.23258		122.90850	122.90850			0.00	0.00	0	1,392.00
I2029	On 04/05/2023	Bond Future	123.41611	123.41611		124.12198	124.12198			0.00	0.00	0	0.00
I2029	On 03/08/2023	Bond Future	125.92560	125.92560		126.63961	126.63961			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 02/11/2023	Bond Future	127.18920	127.18920		127.90254	127.90254			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	129.62295	129.62295		118.13468	118.13468			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	116.82737	116.82737		117.80154	117.80154			0.00	0.00	0	7,279.00
I2033	On 04/05/2023	Bond Future	117.81157	117.81157		118.82095	118.82095			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	120.20708	120.20708		121.23104	121.23104			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	121.26184	121.26184		122.29228	122.29228			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	123.58226	123.58226		112.95680	112.95680			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future	129.14846	129.14846		130.45389	130.45389			0.00	0.00	0	4,059.00
I2038	On 04/05/2023	Bond Future	131.76673	131.76673		133.11602	133.11602			0.00	0.00	0	1,678.00
I2038	On 03/08/2023	Bond Future	132.47894	132.47894		133.84877	133.84877			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	135.20961	135.20961		136.59142	136.59142			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	135.77756	135.77756		124.13857	124.13857			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/02/2023	Bond Future	116.24339	116.24339		117.20819	117.20819			0.00	0.00	0	11,634.00
I2046	On 04/05/2023	Bond Future	116.56659	116.56659		117.56646	117.56646			0.00	0.00	0	4,935.00
I2046	On 03/08/2023	Bond Future	118.93708	118.93708		119.95122	119.95122			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	119.29553	119.29553		120.31604	120.31604			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	121.57683	121.57683		111.04800	111.04800			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future	116.36655	116.36655		118.08751	118.08751			0.00	0.00	0	9,301.00
I2050	On 04/05/2023	Bond Future	118.72542	118.72542		120.49685	120.49685			0.00	0.00	0	3,359.00
I2050	On 03/08/2023	Bond Future	118.95148	118.95148		120.75294	120.75294			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	121.40340	121.40340		123.22719	123.22719			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	121.47881	121.47881		111.58327	111.58327			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I GOV	On 02/02/2023	Index Future	327.41500	327.41500		329.37600	329.37600			0.00	0.00	0	744.00
I GOV	On 04/05/2023	Index Future	334.04900	334.04900		336.08900	336.08900			0.00	0.00	0	16.00
I GOV	On 03/08/2023	Index Future	340.84100	340.84100		342.90600	342.90600			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	347.86600	347.86600		349.93200	349.93200			0.00	0.00	0	0.00
I GOV	On 01/02/2024	Index Future	354.52900	354.52900		323.68900	323.68900			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.56500	93.43500		6.57000	93.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.21500	92.78500		7.23500	92.76500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.25000	92.75000		7.26500	92.73500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.65000	92.35000		7.66000	92.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.69500	92.30500		7.68500	92.31500			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future			7.81000		92.19000		7.79500	92.20500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.94000		92.06000		7.93500	92.06500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.00500		91.99500		8.00500	91.99500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.09000		91.91000		8.05000	91.95000			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.14000		91.86000		8.09500	91.90500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.10000		91.90000		8.05500	91.94500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.14500		91.85500		8.10500	91.89500			0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			9.01215		106.13218		9.01223	106.13192		6.16	0.00	65,271,290.70	615	77,771.00
R186	On 04/05/2023	Bond Future			9.08865		108.25891		9.08417	108.27284		5.35	0.00	0.00	0	12,188.00
R186	On 03/08/2023	Bond Future			9.17178		105.13031		9.16882	105.13893		5.39	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			9.25500		107.27447		9.25665	107.26999		4.57	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	1,779.60000		1.77960		1,631.68000	1.63168	1,779.600	4.52	0.49	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	966.70000		0.96670		849.81000	0.84981	966.700	5.21	0.28	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			9.41699		103.99598		13.78287	93.74056		4.46	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/02/2023	Bond Future			329.69201		329.69201		329.42604	329.42604			0.00	4,945,380.15	15	977.00
R197	On 04/05/2023	Bond Future			336.37450		336.37450		336.14700	336.14700			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			334.12159		334.12159		333.87237	333.87237			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			341.00889		341.00889		340.71346	340.71346			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 02/02/2023	Bond Future			252.18705		252.18705		252.34616	252.34616			0.00	0.00	0	5,970.00
R202	On 04/05/2023	Bond Future			257.29825		257.29825		257.49418	257.49418			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			257.70036		257.70036		257.88723	257.88723			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			263.01206		263.01206		263.17156	263.17156			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			263.07961		263.07961		238.20255	238.20255			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future			10.64463		87.35149		10.66284	87.27076		10.67	0.00	0.00	0	90,949.00
R2030	On 02/02/2023	Bond Future	8.81	Call	61.39000		0.06139		77.34000	0.07734	61.390	10.65	0.04	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	109.71000		0.10971		139.16000	0.13916	109.710	10.48	0.06	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	4,851.41000		4.85141		4,978.74000	4.97874	4,851.410	10.10	0.84	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	471.34000		0.47134		511.67000	0.51167	471.340	10.07	0.20	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	3,780.26000		3.78026		3,886.92000	3.88692	3,780.260	10.11	0.76	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	937.35000		0.93735		945.72000	0.94572	937.350	11.14	0.30	0.00	0	388.00

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R2030	On 02/02/2023	Bond Future	11.35	Call	3,789.95000	3.78995	3,710.60000	3.71060	3,789.950	11.36	0.75	0.00	0	5,000.00	
R2030	On 02/02/2023	Bond Future	11.55	Call	4,460.94000	4.46094	4,376.51000	4.37651	4,460.940	11.61	0.80	0.00	0	5,000.00	
R2030	On 04/05/2023	Bond Future			10.77319	89.10316	10.78963	89.03243		10.59	0.00	0.00	0	0.00	
R2030	On 04/05/2023	Bond Future	9.03	Call	413.37000	0.41337	411.78000	0.41178	413.370	10.57	0.13	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	9.58	Call	764.24000	0.76424	759.11000	0.75911	764.240	10.26	0.22	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	9.67	Call	840.52000	0.84052	834.78000	0.83478	840.520	10.21	0.24	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	9.78	Call	947.02000	0.94702	935.40000	0.93540	947.020	10.18	0.26	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	10.00	Call	1,218.04000	1.21804	1,166.62000	1.16662	1,218.040	10.23	0.31	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	10.42	Call	1,886.28000	1.88628	1,812.09000	1.81209	1,886.280	10.38	0.42	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	10.65	Call	2,346.90000	2.34690	2,256.60000	2.25660	2,346.900	10.52	0.48	0.00	0	350.00	
R2030	On 04/05/2023	Bond Future	11.34	Put	1,675.71000	1.67571	1,634.86000	1.63486	1,675.710	11.12	0.35	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,337.67000	1.33767	1,295.41000	1.29541	1,337.670	11.40	0.29	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	12.04	Put	949.83000	0.94983	911.72000	0.91172	949.830	11.83	0.22	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	12.50	Put	650.61000	0.65061	619.66000	0.61966	650.610	12.30	0.16	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	12.57	Put	614.10000	0.61410	584.34000	0.58434	614.100	12.38	0.15	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future			10.91287	86.88766	10.93129	86.81095		10.23	0.00	0.00	0	0.00	
R2030	On 03/08/2023	Bond Future	10.40	Call	1,998.60000	1.99860	1,956.92000	1.95692	1,998.600	9.86	0.40	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	2,457.07000	2.45707	2,399.88000	2.39988	2,457.070	9.98	0.46	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	1,013.78000	1.01378	995.16000	0.99516	1,013.780	11.71	0.20	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	835.26000	0.83526	817.79000	0.81779	835.260	12.00	0.17	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			11.04638	88.65983	11.06853	88.57047		8.16	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future			11.22910	86.32851	13.60125	77.68554		8.51	0.00	0.00	0	0.00	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2032	On 02/02/2023	Bond Future			11.12987	86.66029	11.14318	86.59350		12.71	0.00	200,791,891.93	2,317	118,319.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	56.50000	0.05650	66.68000	0.06668	56.500	11.70	0.03	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	9.47	Call	85.74000	0.08574	100.03000	0.10003	85.740	11.68	0.04	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	9.92	Call	246.30000	0.24630	269.04000	0.26904	246.300	11.62	0.11	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	5,466.49000	5.46649	5,558.77000	5.55877	5,466.490	11.59	0.84	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.22	Call	453.48000	0.45348	479.34000	0.47934	453.480	11.58	0.18	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	4,032.14000	4.03214	4,087.15000	4.08715	4,032.140	11.82	0.73	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.67	Call	1,062.18000	1.06218	1,043.02000	1.04302	1,062.180	11.97	0.33	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	11.84	Put	901.63000	0.90163	885.05000	0.88505	901.630	13.56	0.26	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	12.75	Put	279.32000	0.27932	265.23000	0.26523	279.320	14.88	0.09	0.00	0	750.00	
R2032	On 04/05/2023	Bond Future			11.25669	84.23551	11.26829	84.17866		13.61	0.00	0.00	0	66,448.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	1,758.18000	1.75818	1,660.28000	1.66028	1,758.180	13.04	0.36	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	3,479.88000	3.47988	3,342.63000	3.34263	3,479.880	13.75	0.55	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	589.66000	0.58966	569.26000	0.56926	589.660	16.03	0.12	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			11.38788	85.92953	11.40094	85.86705		12.30	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	4,998.00000	4.99800	4,880.16000	4.88016	4,998.000	12.71	0.62	0.00	0	5,000.00	
R2032	On 02/11/2023	Bond Future			11.52299	83.52188	11.53891	83.44758		10.57	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future			11.69462	85.09654	13.64375	76.83426		10.42	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	

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 02/02/2023	Bond Future			11.49439	87.04312		11.49228	87.05504		14.76	0.00	0.00	0	161,194.00
R2035	On 02/02/2023	Bond Future	9.81	Call	103.57000	0.10357		99.38000	0.09938	103.570	13.50	0.05	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	126.71000	0.12671		121.87000	0.12187	126.710	13.50	0.05	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	323.63000	0.32363		315.06000	0.31506	323.630	13.51	0.12	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	646.87000	0.64687		617.88000	0.61788	646.870	13.67	0.21	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	5,582.09000	5.58209	5,538.17000	5.53817	5,582.090		13.69	0.79	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	1,332.48000	1.33248	1,278.08000	1.27808	1,332.480		14.12	0.35	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	3,859.73000	3.85973	3,792.76000	3.79276	3,859.730		14.13	0.65	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	1,438.39000	1.43839	1,364.92000	1.36492	1,438.390		15.51	0.32	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	316.70000	0.31670	288.42000	0.28842	316.700		17.40	0.09	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			11.61575	84.28256		11.61155	84.30584		15.56	0.00	0.00	0	0.00
R2035	On 04/05/2023	Bond Future	9.85	Call	520.37000	0.52037		492.87000	0.49287	520.370	14.48	0.13	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	1,070.87000	1.07087	1,030.38000	1.03038	1,070.870		14.50	0.23	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,328.74000	1.32874	1,268.17000	1.26817	1,328.740		14.59	0.27	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	2,466.37000	2.46637	2,307.70000	2.30770	2,466.370		15.15	0.41	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	12.46	Put	2,000.04000	2.00004	1,806.59000	1.80659	2,000.040		16.89	0.30	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	1,174.85000	1.17485	1,031.21000	1.03121	1,174.850		17.88	0.19	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.74235	85.97740		11.73879	85.99674		14.36	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future			11.87484	83.22589		11.87312	83.23504		12.56	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future			12.04281	84.79545		13.72981	76.66277		12.21	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 02/02/2023	Bond Future			11.62444	78.81965		11.63248	78.77363		16.66	0.00	0.00	0	130,333.00
R2037	On 02/02/2023	Bond Future	11.10	Call	1,185.51000	1.18551	1,111.72000	1.11172	1,185.510		15.67	0.32	0.00	0	636.00
R2037	On 02/02/2023	Bond Future	11.97	Put	1,698.16000	1.69816	1,637.52000	1.63752	1,698.160		17.04	0.37	0.00	0	636.00
R2037	On 04/05/2023	Bond Future			11.74629	80.40063		11.75277	80.36419		16.69	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future	11.03	Call	1,898.39000	1.89839	1,774.53000	1.77453	1,898.390		15.82	0.34	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	3,815.89000	3.81589	3,655.02000	3.65502	3,815.890		16.73	0.53	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	13.73	Put	881.05000	0.88105	806.97000	0.80697	881.050		19.62	0.15	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.87538	77.75983		11.88288	77.71846		16.26	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future			11.99708	79.34591		12.00672	79.29366		13.68	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			12.15059	76.58751		13.73096	68.83250		13.97	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/02/2023	Bond Future			11.69002	80.50080		11.68244	80.54755		17.61	0.00	10,143,100.80	126	119,335.00
R2040	On 02/02/2023	Bond Future	10.21	Call	190.86000	0.19086	182.79000	0.18279	190.860		16.10	0.07	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	10.96	Call	906.56000	0.90656	859.49000	0.85949	906.560		16.39	0.25	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	1,345.74000	1.34574	1,288.25000	1.28825	1,345.740		16.68	0.33	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.07	Put	1,783.33000	1.78333	1,676.56000	1.67656	1,783.330		18.20	0.35	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.27	Put	1,419.40000	1.41940	1,322.28000	1.32228	1,419.400		18.58	0.30	0.00	0	388.00
R2040	On 04/05/2023	Bond Future			11.80754	82.11560		11.79790	82.17407		17.66	0.00	0.00	0	300.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 04/05/2023	Bond Future	10.17	Call	683.72000	0.68372		643.04000	0.64304	683.720	16.43	0.15	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	1,362.52000	1.36252		1,307.65000	1.30765	1,362.520	16.45	0.26	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,709.05000	1.70905		1,616.98000	1.61698	1,709.050	16.63	0.30	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.48	Call	3,044.70000	3.04470		2,911.33000	2.91133	3,044.700	17.27	0.44	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.78	Put	2,019.44000	2.01944		1,859.94000	1.85994	2,019.440	19.29	0.28	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	1,249.60000	1.24960		1,128.61000	1.12861	1,249.600	20.33	0.18	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.93174	79.25881		11.92244	79.31419		17.25	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			12.04840	80.87550		12.04050	80.92177		15.02	0.00	0.00	0	0.00
R2040	On 01/02/2024	Bond Future			12.19486	77.89546		13.67763	70.07151		15.16	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 02/02/2023	Bond Future			11.64161	77.63862		11.63902	77.65498		18.64	0.00	0.00	0	94,637.00
R2044	On 02/02/2023	Bond Future	11.20	Call	1,493.00000	1.49300		1,415.94000	1.41594	1,493.000	17.67	0.35	0.00	0	1,300.00
R2044	On 02/02/2023	Bond Future	11.90	Call	3,674.07000	3.67407		3,581.13000	3.58113	3,674.070	18.93	0.61	0.00	0	1,300.00
R2044	On 02/02/2023	Bond Future	12.00	Put	1,849.65000	1.84965		1,742.88000	1.74288	1,849.650	19.13	0.36	0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future			11.75067	79.19601		11.74632	79.22305		18.71	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future	11.75	Put	4,104.16000	4.10416		3,909.49000	3.90949	4,104.160	18.71	0.47	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	3,433.85000	3.43385		3,240.79000	3.24079	3,433.850	19.12	0.42	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.25	Put	2,870.60000	2.87060		2,684.93000	2.68493	2,870.600	19.54	0.36	0.00	0	1,500.00
R2044	On 03/08/2023	Bond Future			11.86556	76.40579		11.86172	76.42925		18.30	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			11.97298	77.96430		11.97065	77.97832		16.67	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.10785	75.05441		13.51195	67.48135		16.63	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future			11.54433	81.10333		11.53119	81.18905		18.30	0.00	0.00	0	250,478.00
R2048	On 02/02/2023	Bond Future	11.00	Call	1,313.48000	1.31348		1,251.98000	1.25198	1,313.480	17.41	0.31	0.00	0	2,542.00
R2048	On 02/02/2023	Bond Future	11.70	Call	3,427.40000	3.42740		3,358.25000	3.35825	3,427.400	18.69	0.57	0.00	0	2,542.00
R2048	On 04/05/2023	Bond Future			11.64598	78.26809		11.63075	78.36592		19.42	0.00	0.00	0	10,943.00
R2048	On 03/08/2023	Bond Future			11.75376	79.80436		11.73861	79.90006		17.98	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.85589	77.00984		11.84178	77.09762		16.05	0.00	0.00	0	13,000.00
R2048	On 01/02/2024	Bond Future			11.98158	78.49874		13.32728	71.02339		15.60	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 02/02/2023	Bond Future			11.48082	67.15812		11.49383	67.09369		16.74	0.00	0.00	0	24,713.00
R209	On 04/05/2023	Bond Future			11.59098	65.35131		11.60266	65.29436		17.60	0.00	241,799,847.00	3,700	2,510.00
R209	On 04/05/2023	Bond Future	10.00	Call	574.82000	0.57482		533.12000	0.53312	574.820	16.39	0.16	40,717,227.50	4,000	500.00
R209	On 04/05/2023	Bond Future	11.00	Put	4,839.01000	4.83901		4,735.63000	4.73563	4,839.010	16.91	0.63	163,732,450.19	4,000	6,500.00
R209	On 04/05/2023	Bond Future	12.50	Put	1,655.36000	1.65536		1,507.78000	1.50778	1,655.360	19.17	0.28	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future			11.70327	66.66554		11.71610	66.60396		16.29	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			11.81726	64.87355		11.83230	64.80251		14.27	0.00	0.00	0	0.00
R209	On 01/02/2024	Bond Future			11.95747	66.09679		13.44702	59.67433		13.87	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

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/R186	On 31/03/2036	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 02/02/2023	Bond Future	232.61215	232.61215		232.44793	232.44793			0.00	0.00	0	572.00
R210	On 04/05/2023	Bond Future	234.24502	234.24502		234.10800	234.10800			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future	239.00816	239.00816		238.85659	238.85659			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future	240.76165	240.76165		240.57808	240.57808			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future	245.36753	245.36753		222.14202	222.14202			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	11.00972	82.02042		11.02312	81.95997		11.91	0.00	0.00	0	33,047.00
R213	On 02/02/2023	Bond Future	9.16 Call	54.10000	0.05410	69.09000	0.06909	54.100	11.36	0.03	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01 Put	5,024.95000	5.02495	5,121.43000	5.12143	5,024.950	11.02	0.85	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35 Put	3,727.99000	3.72799	3,793.73000	3.79373	3,727.990	11.24	0.74	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43 Call	780.58000	0.78058	783.29000	0.78329	780.580	11.29	0.29	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20 Put	440.32000	0.44032	426.00000	0.42600	440.320	13.55	0.15	0.00	0	912.00
R213	On 04/05/2023	Bond Future	11.13380	80.11073		11.14540	80.05965		12.62	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future	11.26474	81.72155		11.27786	81.66526		11.48	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	11.40451	79.83492		11.42065	79.76750		9.69	0.00	0.00	0	0.00
R213	On 01/02/2024	Bond Future	11.58855	81.34166		13.64713	73.53150		9.63	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/02/2023	Bond Future	11.55485	64.87089		11.55227	64.88434		18.27	0.00	0.00	0	71,370.00
R214	On 02/02/2023	Bond Future	11.10 Call	1,220.36000	1.22036	1,155.37000	1.15537	1,220.360	17.55	0.35	0.00	0	1,600.00
R214	On 02/02/2023	Bond Future	11.80 Call	3,011.48000	3.01148	2,936.74000	2.93674	3,011.480	18.84	0.60	0.00	0	1,600.00
R214	On 04/05/2023	Bond Future	11.65410	62.87149		11.64980	62.89360		19.32	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future	11.75634	64.13576		11.75255	64.15498		17.90	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future	11.86199	62.14437		11.85965	62.15607		16.68	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	11.99417	63.31641		13.33493	57.25349		15.86	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 :											727,401,188.27	14,773	1 438 601.00
Grand Total:											727,401,188.27	14,773	1 438 601.00