



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: 07/12/2022

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	851.04900	851.04900		848.10300	848.10300			0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	867.75600	867.75600		864.75700	864.75700			0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	885.59000	885.59000		882.53200	882.53200			0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	904.22300	904.22300		901.10200	901.10200			0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	922.41300	922.41300		919.22800	919.22800			0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	972.96700	972.96700		968.90900	968.90900			0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	992.06800	992.06800		987.93600	987.93600			0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,012.45600	1,012.45600		1,008.24300	1,008.24300			0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,033.75800	1,033.75800		1,029.45800	1,029.45800			0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,054.55500	1,054.55500		1,050.16600	1,050.16600			0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	853.60200	853.60200		850.58200	850.58200			0.00	0.00	0	107.00
ALBI	On 04/05/2023	Index Future	870.35900	870.35900		867.28500	867.28500			0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	888.24600	888.24600		885.11200	885.11200			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	906.93500	906.93500		903.73700	903.73700			0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	925.18000	925.18000		921.91600	921.91600			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	12.48301	74.12784		12.52529	73.93437			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.65362	71.80684		12.69741	71.61086			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.81615	73.30060		12.86165	73.10131			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	12.98247	71.06433		13.02986	70.86120			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	13.17851	72.50612		13.22817	72.29836			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	12.67659	72.57958		12.72821	72.30409			0.00	0.00	0	4,195.00
ES42	On 04/05/2023	Bond Future	12.83014	69.75927		12.88364	69.47962			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.97231	71.21122		13.02779	70.92651			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	13.11728	68.46382		13.17497	68.17341			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.27920	69.85153		13.33936	69.55480			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	841.46500	841.46500		838.47300	838.47300			0.00	0.00	0	848.00
GOVI	On 04/05/2023	GOVI	857.98400	857.98400		854.93900	854.93900			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	875.61700	875.61700		872.51200	872.51200			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	894.04000	894.04000		890.87100	890.87100			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	912.02500	912.02500		908.79100	908.79100			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	165.77586	165.77586		165.33251	165.33251			0.00	0.00	0	6,278.00
I2025	On 04/05/2023	Bond Future	169.07106	169.07106		168.62190	168.62190			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	170.83892	170.83892		170.38335	170.38335			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	174.47246	174.47246		174.00810	174.00810			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.23034	176.23034		175.75786	175.75786			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	117.34795	117.34795		117.60201	117.60201			0.00	0.00	0	1,496.00
I2029	On 04/05/2023	Bond Future	118.38525	118.38525		118.64684	118.64684			0.00	0.00	0	0.00
I2029	On 03/08/2023	Bond Future	120.84639	120.84639		121.11465	121.11465			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	122.08555	122.08555		122.36129	122.36129			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	124.56663	124.56663		124.84720	124.84720			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	112.29691	112.29691		111.76115	111.76115			0.00	0.00	0	7,312.00
I2033	On 04/05/2023	Bond Future	113.14301	113.14301		112.59880	112.59880			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	115.49502	115.49502		114.94075	114.94075			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	116.52933	116.52933		115.96498	115.96498			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	118.89760	118.89760		118.32101	118.32101			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	121.78376	121.78376		121.87186	121.87186			0.00	9,742,700.80	80	4,193.00
I2038	On 04/05/2023	Bond Future	124.20471	124.20471		124.29675	124.29675			0.00	0.00	0	1,583.00
I2038	On 03/08/2023	Bond Future	124.82178	124.82178		124.91841	124.91841			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	127.47698	127.47698		127.57622	127.57622			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	128.05552	128.05552		128.15880	128.15880			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	107.61642	107.61642		107.27276	107.27276			0.00	64,569,852.00	600	13,685.00
I2046	On 04/05/2023	Bond Future	107.72036	107.72036		107.37241	107.37241			0.00	0.00	0	4,935.00
I2046	On 03/08/2023	Bond Future	109.96017	109.96017		109.60607	109.60607			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	110.20772	110.20772		109.84849	109.84849			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	112.44659	112.44659		112.07934	112.07934			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	108.48369	108.48369		107.54766	107.54766			0.00	27,120,922.50	250	10,717.00
I2050	On 04/05/2023	Bond Future	110.64005	110.64005		109.68734	109.68734			0.00	0.00	0	3,359.00
I2050	On 03/08/2023	Bond Future	110.75466	110.75466		109.78456	109.78456			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	113.11070	113.11070		112.12054	112.12054			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	113.16757	113.16757		112.15928	112.15928			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	311.71700	311.71700		310.64700	310.64700			0.00	112,218,120.00	36	671.00
I GOV	On 04/05/2023	Index Future	317.91300	317.91300		316.82300	316.82300			0.00	0.00	0	16.00
I GOV	On 03/08/2023	Index Future	324.52000	324.52000		323.40900	323.40900			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	331.42100	331.42100		330.28700	330.28700			0.00	0.00	0	0.00
I GOV	On 01/02/2024	Index Future	338.15900	338.15900		337.00200	337.00200			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.23500	92.76500		7.23500	92.76500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.27500	92.72500		7.27500	92.72500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.69000	92.31000		7.68000	92.32000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.72500	92.27500		7.72500	92.27500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.90000	92.10000		7.89000	92.11000			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 17/05/2023	Jibar Tradeable Future			7.93000	92.07000		7.91000	92.09000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.98000	92.02000		7.97000	92.03000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.98500	92.01500		7.98500	92.01500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.98500	92.01500		7.98500	92.01500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.97000	92.03000		7.97000	92.03000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.96000	92.04000		7.96000	92.04000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.95500	92.04500		7.94500	92.05500			0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			8.96003	106.30452		9.08016	105.90784		5.70	0.00	259,808,246.88	2,444	72,693.00
R186	On 04/05/2023	Bond Future			9.04608	108.39134		9.17555	107.98924		5.66	0.00	0.00	0	12,188.00
R186	On 03/08/2023	Bond Future			9.10893	105.31354		9.24941	104.90455		5.48	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			9.16057	107.53123		9.31405	107.11432		4.90	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	1,963.24000	1.96324	1,721.29000	1.72129	1,963.240	936.340	4.85	0.51	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	936.34000	0.93634	1,010.90000	1.01090	936.340		5.54	0.26	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			9.26201	104.38587		9.43142	103.95978		4.65	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			329.14030	329.14030		328.74867	328.74867			0.00	0.00	0	977.00
R197	On 04/05/2023	Bond Future			335.68168	335.68168		335.28827	335.28827			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			333.57746	333.57746		333.18368	333.18368			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			340.67340	340.67340		340.27294	340.27294			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			240.68775	240.68775		239.22502	239.22502			0.00	0.00	0	5,950.00
R202	On 04/05/2023	Bond Future			245.47104	245.47104		243.98375	243.98375			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			245.74962	245.74962		244.23631	244.23631			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			250.97675	250.97675		249.43248	249.43248			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			251.12039	251.12039		249.54889	249.54889			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
R2023	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			10.57563	87.65826		10.66830	87.24657		10.34	0.00	1,811,983,892.46	20,671	95,078.00
R2030	On 02/02/2023	Bond Future	8.81	Call	3.73000	0.00373	4.00000	0.00400	3.730	3.730	8.63	0.00	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	12.59000	0.01259	12.63000	0.01263	12.590	12.590	8.59	0.01	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	4,314.84000	4.31484	4,745.60000	4.74560	4,314.840	4,314.840	8.49	0.92	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	201.27000	0.20127	229.01000	0.22901	201.270	201.270	8.62	0.14	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	3,184.88000	3.18488	3,621.68000	3.62168	3,184.880	3,184.880	8.81	0.82	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	570.79000	0.57079	774.17000	0.77417	570.790	570.790	11.15	0.24	0.00	0	388.00

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
R2030	On 02/02/2023	Bond Future	11.35	Call	3,788.14000	3.78814	3,538.70000	3.53870	3,788.140	11.52	0.81	0.00	0	5,000.00	
R2030	On 02/02/2023	Bond Future	11.55	Call	4,514.31000	4.51431	4,227.39000	4.22739	4,514.310	11.89	0.86	0.00	0	5,000.00	
R2030	On 04/05/2023	Bond Future			10.70893	89.38032	10.80597	88.96221		11.10	0.00	0.00	0	0.00	
R2030	On 04/05/2023	Bond Future	9.03	Call	406.86000	0.40686	327.88000	0.32788	406.860	11.17	0.13	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	9.58	Call	760.95000	0.76095	646.61000	0.64661	760.950	10.81	0.22	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	9.67	Call	838.51000	0.83851	728.13000	0.72813	838.510	10.75	0.24	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	9.78	Call	946.83000	0.94683	837.45000	0.83745	946.830	10.71	0.26	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	10.00	Call	1,223.53000	1.22353	1,091.34000	1.09134	1,223.530	10.75	0.32	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	10.42	Call	1,907.63000	1.90763	1,750.36000	1.75036	1,907.630	10.88	0.43	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	10.65	Call	2,381.55000	2.38155	2,204.98000	2.20498	2,381.550	11.03	0.50	0.00	0	350.00	
R2030	On 04/05/2023	Bond Future	11.34	Put	1,479.50000	1.47950	1,653.05000	1.65305	1,479.500	11.63	0.33	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,161.91000	1.16191	1,307.13000	1.30713	1,161.910	11.92	0.27	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	12.04	Put	804.07000	0.80407	912.69000	0.91269	804.070	12.36	0.20	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	12.50	Put	534.68000	0.53468	611.23000	0.61123	534.680	12.85	0.14	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	12.57	Put	502.48000	0.50248	565.55000	0.56555	502.480	12.92	0.13	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future			10.83548	87.21089	10.93748	86.78519		10.93	0.00	0.00	0	0.00	
R2030	On 03/08/2023	Bond Future	10.40	Call	2,173.06000	2.17306	2,018.63000	2.01863	2,173.060	10.57	0.42	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	2,647.73000	2.64773	2,489.49000	2.48949	2,647.730	10.69	0.48	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	962.38000	0.96238	1,070.43000	1.07043	962.380	12.43	0.19	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	790.29000	0.79029	829.64000	0.82964	790.290	12.73	0.16	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.95051	89.04793	11.05779	88.61378		9.42	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future			11.10036	86.83144	11.21382	86.38801		9.11	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			11.12285	86.69554	11.19984	86.30998		12.38	0.00	26,442,139.70	305	111,927.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	3.28000	0.00328	4.10000	0.00410	3.280	9.88	0.00	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	9.47	Call	7.49000	0.00749	8.87000	0.00887	7.490	9.93	0.01	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	9.92	Call	54.15000	0.05415	63.87000	0.06387	54.150	10.06	0.04	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	5,156.23000	5.15623	5,572.27000	5.57227	5,156.230	10.13	0.92	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.22	Call	156.81000	0.15681	194.56000	0.19456	156.810	10.15	0.10	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	10.30	Call	208.23000	0.20823	251.50000	0.25150	208.230	10.27	0.12	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	3,611.49000	3.61149	4,039.97000	4.03997	3,611.490	10.70	0.80	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.67	Call	644.76000	0.64476	679.00000	0.67900	644.760	11.07	0.28	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	11.45	Put	1,044.78000	1.04478	1,314.79000	1.31479	1,044.780	12.83	0.35	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.50	Put	972.35000	0.97235	1,230.04000	1.23004	972.350	12.94	0.33	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.84	Put	587.81000	0.58781	769.95000	0.76995	587.810	13.67	0.21	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	12.75	Put	141.81000	0.14181	199.24000	0.19924	141.810	15.44	0.06	0.00	0	750.00	
R2032	On 04/05/2023	Bond Future			11.25628	84.23752	11.33639	83.84594		14.17	0.00	0.00	0	66,549.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	1,630.93000	1.63093	1,527.16000	1.52716	1,630.930	13.58	0.35	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	3,336.48000	3.33648	3,175.96000	3.17596	3,336.480	14.31	0.55	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	505.32000	0.50532	536.33000	0.53633	505.320	16.68	0.11	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			11.37935	85.97037	11.46285	85.57169		13.38	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	5,119.13000	5.11913	4,934.80000	4.93480	5,119.130	13.79	0.62	0.00	0	5,000.00	

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 02/11/2023	Bond Future	11.50209	83.61955		11.58931	83.21295		11.95	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	11.65030	85.29821		11.74172	84.88294		11.08	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 02/02/2023	Bond Future	11.51843	86.90749		11.55937	86.67725		15.08	0.00	22,335,224.93	257	145,634.00	
R2035	On 02/02/2023	Bond Future	9.81	Call	34.18000	0.03418	29.17000	0.02917	34.180	13.83	0.02	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	44.63000	0.04463	38.30000	0.03830	44.630	13.83	0.03	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	153.46000	0.15346	137.60000	0.13760	153.460	13.82	0.07	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	376.53000	0.37653	359.81000	0.35981	376.530	13.97	0.15	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	5,440.87000	5.44087	5,653.48000	5.65348	5,440.870	13.99	0.84	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	939.47000	0.93947	906.41000	0.90641	939.470	14.43	0.31	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	3,599.72000	3.59972	3,796.30000	3.79630	3,599.720	14.44	0.69	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	1,103.50000	1.10350	1,217.14000	1.21714	1,103.500	15.85	0.31	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	158.85000	0.15885	185.43000	0.18543	158.850	17.77	0.06	0.00	0	976.00
R2035	On 04/05/2023	Bond Future	11.64689	84.11028		11.68918	83.87713		16.38	0.00	0.00	0	104,314.00	
R2035	On 04/05/2023	Bond Future	9.85	Call	436.88000	0.43688	399.45000	0.39945	436.880	15.21	0.11	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	940.69000	0.94069	898.35000	0.89835	940.690	15.23	0.21	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,166.64000	1.16664	1,143.64000	1.14364	1,166.640	15.24	0.25	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	2,217.42000	2.21742	2,219.82000	2.21982	2,217.420	15.65	0.39	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	12.46	Put	1,863.27000	1.86327	2,029.58000	2.02958	1,863.270	17.41	0.30	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	1,056.54000	1.05654	1,168.74000	1.16874	1,056.540	18.45	0.19	0.00	0	491.00
R2035	On 03/08/2023	Bond Future	11.76766	85.84013		11.81150	85.60312		15.56	0.00	0.00	0	0.00	
R2035	On 02/11/2023	Bond Future	11.89079	83.14108		11.93634	82.89957		14.32	0.00	0.00	0	0.00	
R2035	On 01/02/2024	Bond Future	12.03992	84.81046		12.08755	84.56350		13.18	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	11.67736	78.51747		11.71793	78.28698		17.04	0.00	168,105,903.27	2,141	133,713.00	
R2037	On 02/02/2023	Bond Future	11.10	Call	765.92000	0.76592	739.67000	0.73967	765.920	16.03	0.26	0.00	0	577.00
R2037	On 02/02/2023	Bond Future	11.97	Put	1,413.55000	1.41355	1,551.13000	1.55113	1,413.550	17.43	0.37	0.00	0	577.00
R2037	On 04/05/2023	Bond Future	11.80701	80.06016		11.84888	79.82665		17.58	0.00	0.00	0	0.00	
R2037	On 04/05/2023	Bond Future	10.95	Call	1,525.75000	1.52575	1,484.16000	1.48416	1,525.750	16.57	0.30	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	1,674.47000	1.67447	1,630.49000	1.63049	1,674.470	16.65	0.32	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	3,511.23000	3.51123	3,444.76000	3.44476	3,511.230	17.63	0.52	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	3,258.22000	3.25822	3,416.10000	3.41610	3,258.220	17.87	0.45	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	843.37000	0.84337	857.82000	0.85782	843.370	20.65	0.15	0.00	0	400.00
R2037	On 03/08/2023	Bond Future	11.93191	77.44880		11.97528	77.21141		17.63	0.00	0.00	0	0.00	
R2037	On 02/11/2023	Bond Future	12.04613	79.08059		12.09107	78.83867		15.48	0.00	0.00	0	0.00	
R2037	On 01/02/2024	Bond Future	12.18350	76.41312		12.23036	76.16580		15.06	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	11.74955	80.13506		11.80534	79.79468		18.04	0.00	1,528,976,944.80	19,080	131,788.00	
R2040	On 02/02/2023	Bond Future	10.21	Call	67.71000	0.06771	57.66000	0.05766	67.710	16.53	0.03	0.00	0	388.00

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 02/02/2023	Bond Future	10.96	Call	525.55000	0.52555		493.87000	0.49387	525.550	16.79	0.19	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	871.55000	0.87155		825.87000	0.82587	871.550	17.08	0.27	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.07	Put	1,489.82000	1.48982		1,675.47000	1.67547	1,489.820	18.64	0.36	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.27	Put	1,127.32000	1.12732		1,284.56000	1.28456	1,127.320	19.03	0.29	0.00	0	388.00
R2040	On 04/05/2023	Bond Future			11.87479	81.70956		11.93244	81.36407		18.62	0.00	0.00	0	300.00
R2040	On 04/05/2023	Bond Future	10.17	Call	555.23000	0.55523		508.39000	0.50839	555.230	17.29	0.13	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	1,161.52000	1.16152		1,077.06000	1.07706	1,161.520	17.32	0.23	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,448.44000	1.44844		1,378.55000	1.37855	1,448.440	17.33	0.28	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	1,641.04000	1.64104		1,577.79000	1.57779	1,641.040	17.36	0.30	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	2,668.55000	2.66855		2,583.12000	2.58312	2,668.550	17.86	0.42	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	3,355.95000	3.35595		3,574.33000	3.57433	3,355.950	18.70	0.43	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	12.78	Put	1,937.76000	1.93776		2,091.66000	2.09166	1,937.760	19.92	0.28	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	1,164.82000	1.16482		1,268.34000	1.26834	1,164.820	21.02	0.18	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.99533	78.88175		12.05508	78.53003		18.73	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			12.10525	80.54379		12.16714	80.18516		16.72	0.00	0.00	0	0.00
R2040	On 01/02/2024	Bond Future			12.23685	77.65524		12.30128	77.28888		16.34	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			11.68859	77.34293		11.73378	77.06029		19.06	0.00	4,949,947.52	64	83,188.00
R2044	On 02/02/2023	Bond Future	10.75	Call	356.22000	0.35622		346.82000	0.34682	356.220	17.45	0.14	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.00	Call	661.23000	0.66123		639.07000	0.63907	661.230	17.80	0.22	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.10	Call	823.13000	0.82313		797.23000	0.79723	823.130	17.93	0.26	0.00	0	1,700.00
R2044	On 02/02/2023	Bond Future	11.70	Call	2,346.67000	2.34667		2,272.73000	2.27273	2,346.670	18.96	0.52	0.00	0	1,700.00
R2044	On 02/02/2023	Bond Future	11.75	Put	2,130.95000	2.13095		2,333.82000	2.33382	2,130.950	19.06	0.46	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	12.00	Put	1,520.78000	1.52078		1,692.34000	1.69234	1,520.780	19.56	0.36	0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future			11.80451	78.86265		11.85114	78.57588		19.69	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future	11.75	Put	4,121.59000	4.12159		4,342.90000	4.34290	4,121.590	19.69	0.49	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	3,430.61000	3.43061		3,633.50000	3.63350	3,430.610	20.12	0.43	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.25	Put	2,851.09000	2.85109		3,034.57000	3.03457	2,851.090	20.56	0.37	0.00	0	1,500.00
R2044	On 03/08/2023	Bond Future			11.91555	76.10148		11.96379	75.80974		19.83	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			12.01622	77.70497		12.06612	77.40754		18.19	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.13671	74.88452		12.18860	74.58066		17.98	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			11.56306	80.98145		11.61306	80.65771		18.67	0.00	6,478,516.00	80	247,673.00
R2048	On 02/02/2023	Bond Future	11.00	Call	895.02000	0.89502		871.47000	0.87147	895.020	17.77	0.27	0.00	0	2,900.00
R2048	On 02/02/2023	Bond Future	11.60	Call	2,526.10000	2.52610		2,440.38000	2.44038	2,526.100	18.87	0.53	0.00	0	2,900.00
R2048	On 04/05/2023	Bond Future			11.67033	78.11213		11.72192	77.78353		20.40	0.00	0.00	0	10,943.00
R2048	On 03/08/2023	Bond Future			11.77332	79.68110		11.82669	79.34658		19.44	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.86790	76.93527		11.92310	76.59419		18.13	0.00	0.00	0	13,000.00
R2048	On 01/02/2024	Bond Future			11.97860	78.51692		12.03596	78.16843		16.80	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

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	On 02/02/2023	Bond Future			11.50587	67.03414		11.54603	66.83609		17.10	0.00	8,982,574.76	134	25,765.00
R209	On 04/05/2023	Bond Future			11.62234	65.19857		11.66370	64.99789		18.52	0.00	0.00	0	2,635.00
R209	On 04/05/2023	Bond Future	10.00	Call	488.06000	0.48806		450.44000	0.45044	488.060	17.20	0.14	0.00	0	500.00
R209	On 04/05/2023	Bond Future	11.00	Put	4,789.56000	4.78956		4,992.38000	4.99238	4,789.560	17.51	0.64	0.00	0	6,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	2,725.01000	2.72501		2,728.56000	2.72856	2,725.010	18.13	0.49	0.00	0	1,000.00
R209	On 04/05/2023	Bond Future	12.50	Put	1,536.26000	1.53626		1,678.88000	1.67888	1,536.260	19.75	0.28	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future			11.72950	66.53973		11.77220	66.33567		17.63	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			11.83527	64.78849		11.87945	64.58051		16.20	0.00	0.00	0	0.00
R209	On 01/02/2024	Bond Future			11.95910	66.08923		12.00502	65.87664		14.95	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 02/02/2023	Bond Future			220.09976	220.09976		219.81891	219.81891			0.00	0.00	0	372.00
R210	On 04/05/2023	Bond Future			221.38961	221.38961		221.10790	221.10790			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			225.99237	225.99237		225.70711	225.70711			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future			227.62854	227.62854		227.34116	227.34116			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			232.25393	232.25393		231.95930	231.95930			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			10.95476	82.26899		11.03194	81.92021		11.49	0.00	155,735,198.07	1,893	38,989.00
R213	On 02/02/2023	Bond Future	9.16	Call	2.73000	0.00273		3.54000	0.00354	2.730	9.21	0.00	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	4,541.23000	4.54123		4,907.74000	4.90774	4,541.230	9.32	0.92	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	3,170.71000	3.17071		3,521.15000	3.52115	3,170.710	10.04	0.80	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	464.58000	0.46458		459.43000	0.45943	464.580	10.20	0.24	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	234.53000	0.23453		292.05000	0.29205	234.530	14.01	0.11	0.00	0	912.00
R213	On 04/05/2023	Bond Future			11.08362	80.33214		11.16397	79.97798		13.10	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future			11.20371	81.98406		11.28759	81.62355		12.39	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future			11.32796	80.15568		11.41573	79.78804		11.05	0.00	0.00	0	0.00
R213	On 01/02/2024	Bond Future			11.48430	81.76566		11.57661	81.39008		10.22	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			11.59219	64.67678		11.64237	64.41743		18.67	0.00	4,786,081.72	74	71,030.00
R214	On 02/02/2023	Bond Future	10.90	Call	521.75000	0.52175		525.42000	0.52542	521.750	17.30	0.21	0.00	0	2,300.00
R214	On 02/02/2023	Bond Future	11.60	Call	1,894.24000	1.89424		1,868.10000	1.86810	1,894.240	18.39	0.52	0.00	0	2,300.00
R214	On 04/05/2023	Bond Future			11.69764	62.64828		11.74932	62.38498		20.34	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future			11.79571	63.93671		11.84904	63.66868		19.40	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
R214	On 02/11/2023	Bond Future	11.89446	61.98243		11.94957	61.70909		18.43	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	12.01240	63.22700		12.06960	62.94777		17.08	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
<b>Total for Derivatives :</b>											<b>4,212,236,265.41</b>	<b>48,109</b>	<b>1 569 210.00</b>
<b>Grand Total:</b>											<b>4,212,236,265.41</b>	<b>48,109</b>	<b>1 569 210.00</b>