



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: 03/01/2023

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	858.58500	858.58500		855.45000	855.45000			0.00	0.00	0	0.0
AL37	On	04/05/2023	Index Future	875.09200	875.09200		871.91300	871.91300			0.00	0.00	0	0.0
AL37	On	03/08/2023	Index Future	892.98100	892.98100		889.75300	889.75300			0.00	0.00	0	0.0
AL37	On	02/11/2023	Index Future	910.95400	910.95400		907.65900	907.65900			0.00	0.00	0	0.0
AL37	On	01/02/2024	Index Future	929.21400	929.21400		925.84800	925.84800			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	995.79400	995.79400		989.93500	989.93500			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	1,014.93900	1,014.93900		1,008.98700	1,008.98700			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	1,035.68700	1,035.68700		1,029.63100	1,029.63100			0.00	0.00	0	0.0
AL7T	On	02/11/2023	Index Future	1,056.53200	1,056.53200		1,050.35300	1,050.35300			0.00	0.00	0	0.0
AL7T	On	01/02/2024	Index Future	1,077.71000	1,077.71000		1,071.40000	1,071.40000			0.00	0.00	0	0.0
ALBI	On	02/02/2023	Index Future	868.91400	868.91400		863.38200	863.38200			0.00	0.00	0	111.0
ALBI	On	04/05/2023	Index Future	885.62000	885.62000		879.99900	879.99900			0.00	0.00	0	0.0
ALBI	On	03/08/2023	Index Future	903.72300	903.72300		898.00400	898.00400			0.00	0.00	0	0.0

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
ALBI	On 02/11/2023	Index Future		921.91300	921.91300		916.07600	916.07600			0.00	0.00	0	0.0
ALBI	On 01/02/2024	Index Future		940.39200	940.39200		934.43300	934.43300			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		12.18261	75.52352		12.28105	75.06205			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future		12.34681	73.20110		12.44935	72.73097			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		12.49787	74.71657		12.60469	74.23705			0.00	0.00	0	0.0
ES33	On 02/11/2023	Bond Future		12.66583	72.44237		12.77731	71.95303			0.00	0.00	0	0.0
ES33	On 01/02/2024	Bond Future		12.84858	73.90802		12.96508	73.40867			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		12.44445	73.84110		12.54762	73.27583			0.00	0.00	0	4,195.0
ES42	On 04/05/2023	Bond Future		12.59388	71.01701		12.70118	70.44115			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		12.72807	72.48823		12.83950	71.90079			0.00	0.00	0	0.0
ES42	On 02/11/2023	Bond Future		12.87602	69.70089		12.99204	69.10140			0.00	0.00	0	0.0
ES42	On 01/02/2024	Bond Future		13.02880	71.11020		13.14955	70.49844			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI		856.72100	856.72100		851.26800	851.26800			0.00	0.00	0	848.0
GOVI	On 04/05/2023	GOVI		873.19300	873.19300		867.65200	867.65200			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		891.04300	891.04300		885.40400	885.40400			0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI		908.97700	908.97700		903.22300	903.22300			0.00	0.00	0	0.0
GOVI	On 01/02/2024	GOVI		927.19700	927.19700		921.32200	921.32200			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future		166.25854	166.25854		166.19033	166.19033			0.00	0.00	0	6,568.0
I2025	On 04/05/2023	Bond Future		169.49784	169.49784		169.42905	169.42905			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		171.26025	171.26025		171.19089	171.19089			0.00	0.00	0	0.0
I2025	On 02/11/2023	Bond Future		174.74566	174.74566		174.67480	174.67480			0.00	0.00	0	0.0
I2025	On 01/02/2024	Bond Future		176.49505	176.49505		176.42337	176.42337			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future		120.63017	120.63017		120.48811	120.48811			0.00	0.00	0	1,476.0
I2029	On 04/05/2023	Bond Future		121.68500	121.68500		121.54077	121.54077			0.00	0.00	0	0.0
I2029	On 03/08/2023	Bond Future		124.20282	124.20282		124.05610	124.05610			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 02/11/2023	Bond Future	125.40082		125.40082		125.25107	125.25107			0.00	0.00	0	0.0
I2029	On 01/02/2024	Bond Future	127.94057		127.94057		127.78756	127.78756			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	116.74655		116.74655		116.74193	116.74193			0.00	0.00	0	7,312.0
I2033	On 04/05/2023	Bond Future	117.63523		117.63523		117.63107	117.63107			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future	120.06909		120.06909		120.06538	120.06538			0.00	0.00	0	0.0
I2033	On 02/11/2023	Bond Future	121.09236		121.09236		121.08849	121.08849			0.00	0.00	0	0.0
I2033	On 01/02/2024	Bond Future	123.54496		123.54496		123.54079	123.54079			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future	129.09716		129.09716		129.09184	129.09184			0.00	0.00	0	3,782.0
I2038	On 04/05/2023	Bond Future	131.61243		131.61243		131.60777	131.60777			0.00	0.00	0	1,583.0
I2038	On 03/08/2023	Bond Future	132.37310		132.37310		132.36896	132.36896			0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future	135.06713		135.06713		135.06281	135.06281			0.00	0.00	0	0.0
I2038	On 01/02/2024	Bond Future	135.78869		135.78869		135.78513	135.78513			0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 02/02/2023	Bond Future	116.44183		116.44183		116.25051	116.25051			0.00	13,157,926.79	113	13,798.0
I2046	On 04/05/2023	Bond Future	116.67505		116.67505		116.48054	116.48054			0.00	3,033,551.30	26	4,961.0
I2046	On 03/08/2023	Bond Future	119.08951		119.08951		118.89141	118.89141			0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future	119.42363		119.42363		119.22138	119.22138			0.00	0.00	0	0.0
I2046	On 01/02/2024	Bond Future	121.84197		121.84197		121.63530	121.63530			0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future	117.87075		117.87075		117.01996	117.01996			0.00	2,711,027.25	23	10,449.0
I2050	On 04/05/2023	Bond Future	120.16709		120.16709		119.30029	119.30029			0.00	13,578,881.17	113	3,472.0
I2050	On 03/08/2023	Bond Future	120.47234		120.47234		119.58808	119.58808			0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future	122.92405		122.92405		122.02164	122.02164			0.00	0.00	0	0.0
I2050	On 01/02/2024	Bond Future	123.17119		123.17119		122.25086	122.25086			0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 02/02/2023	Index Future	325.96000		325.96000		325.38000	325.38000			0.00	101,047,600.00	31	640.0
IGOV	On 04/05/2023	Index Future	332.30700		332.30700		331.72200	331.72200			0.00	0.00	0	16.0
IGOV	On 03/08/2023	Index Future	339.17900		339.17900		338.58800	338.58800			0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future	346.08300		346.08300		345.47900	345.47900			0.00	0.00	0	0.0
IGOV	On 01/02/2024	Index Future	353.09500		353.09500		352.47700	352.47700			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.34500		92.65500		7.29000	92.71000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.70000		92.30000		7.68000	92.32000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.72500		92.27500		7.71500	92.28500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.83000		92.17000		7.83000	92.17000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.85000		92.15000		7.87500	92.12500			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.88500	92.11500		7.89500	92.10500				0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.89000	92.11000		7.91000	92.09000				0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.80500	92.19500		7.89000	92.11000				0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.76500	92.23500		7.85500	92.14500				0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.77000	92.23000		7.85000	92.15000				0.00	0.00	0	0.0
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.75000	92.25000		7.84000	92.16000				0.00	0.00	0	68.0
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			7.93500	92.06500		7.93000	92.07000				0.00	0.00	0	0.0
R186	On 02/02/2023	Bond Future			8.67293	107.26020		8.78708	106.87893			5.59	0.00	1,716,163.20	16	73,853.0
R186	On 04/05/2023	Bond Future			8.74833	109.32347		8.87189	108.93540			5.73	0.00	25,800,338.92	236	12,452.0
R186	On 03/08/2023	Bond Future			8.78846	106.25416		8.92277	105.85865			5.42	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			8.84605	108.39221		8.99305	107.98869			4.84	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future	9.15	Call	2,374.60000	2.37460		2,160.97000	2.16097	2,374.600		4.92	0.58	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	673.39000	0.67339		773.63000	0.77363	673.390		5.59	0.21	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			8.91815	105.25763		9.08012	104.84585			4.46	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R197	On 02/02/2023	Bond Future			328.68617	328.68617		328.67874	328.67874				0.00	0.00	0	977.0
R197	On 04/05/2023	Bond Future			335.08967	335.08967		335.08367	335.08367				0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			332.95604	332.95604		332.95109	332.95109				0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			339.73187	339.73187		339.72661	339.72661				0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			251.20262	251.20262		250.52512	250.52512				0.00	0.00	0	5,950.0
R202	On 04/05/2023	Bond Future			256.09654	256.09654		255.40694	255.40694				0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			256.57930	256.57930		255.87639	255.87639				0.00	0.00	0	0.0
R202	On 02/11/2023	Bond Future			261.80100	261.80100		261.08364	261.08364				0.00	0.00	0	0.0
R202	On 01/02/2024	Bond Future			262.14750	262.14750		261.41554	261.41554				0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future			10.10870	89.77056		10.21697	89.27507			10.04	0.00	0.00	0	92,379.0
R2030	On 02/02/2023	Bond Future	8.81	Call	0.05000	0.00005		0.04000	0.00004	0.050		6.38	0.00	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	0.92000	0.00092		0.67000	0.00067	0.920		6.38	0.00	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.66	Put	2,267.60000	2.26760		2,722.32000	2.72232	2,267.600		8.07	0.84	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	398.30000	0.39830		316.71000	0.31671	398.300		8.71	0.29	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.94	Put	1,376.81000	1.37681		1,758.44000	1.75844	1,376.810		9.08	0.63	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	11.16	Put	88.38000	0.08838		158.49000	0.15849	88.380		12.33	0.06	0.00	0	388.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 02/02/2023	Bond Future	11.35	Call	5,532.76000	5.53276	5,086.55000	5.08655	5,532.760	12.74	0.96	0.00	0	5,000.0	
R2030	On 02/02/2023	Bond Future	11.55	Call	6,352.92000	6.35292	5,890.73000	5.89073	6,352.920	13.13	0.97	0.00	0	5,000.0	
R2030	On 04/05/2023	Bond Future			10.22632	91.49791	10.34000	90.99332		10.77	0.00	0.00	0	0.0	
R2030	On 04/05/2023	Bond Future	9.03	Call	532.65000	0.53265	470.40000	0.47040	532.650	10.73	0.18	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	9.58	Call	1,057.49000	1.05749	939.42000	0.93942	1,057.490	10.42	0.31	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	1,185.56000	1.18556	1,055.61000	1.05561	1,185.560	10.43	0.34	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	1,355.84000	1.35584	1,210.64000	1.21064	1,355.840	10.45	0.37	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	1,743.69000	1.74369	1,565.96000	1.56596	1,743.690	10.48	0.44	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	2,696.06000	2.69606	2,452.51000	2.45251	2,696.060	10.72	0.57	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	10.65	Call	3,317.00000	3.31700	3,038.27000	3.03827	3,317.000	10.89	0.64	0.00	0	350.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	697.74000	0.69774	834.12000	0.83412	697.740	11.53	0.20	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	513.22000	0.51322	621.85000	0.62185	513.220	11.82	0.15	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	321.93000	0.32193	397.82000	0.39782	321.930	12.25	0.10	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	192.07000	0.19207	242.35000	0.24235	192.070	12.73	0.06	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	12.57	Put	173.01000	0.17301	219.41000	0.21941	173.010	12.73	0.06	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future			10.32936	89.36260	10.44897	88.84811		10.84	0.00	0.00	0	0.0	
R2030	On 03/08/2023	Bond Future	10.40	Call	3,075.61000	3.07561	2,835.96000	2.83596	3,075.610	10.77	0.53	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	10.65	Call	3,688.36000	3.68836	3,419.32000	3.41932	3,688.360	10.95	0.59	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future	12.59	Put	547.00000	0.54700	630.95000	0.63095	547.000	12.69	0.12	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	12.89	Put	403.77000	0.40377	470.52000	0.47052	403.770	12.69	0.10	0.00	0	350.0	
R2030	On 02/11/2023	Bond Future			10.43788	91.16065	10.56380	90.63578		9.54	0.00	0.00	0	0.0	
R2030	On 01/02/2024	Bond Future			10.56051	88.98084	10.69348	88.44529		8.76	0.00	0.00	0	0.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 02/02/2023	Bond Future			10.72176	88.74289	10.82482	88.21056		12.08	0.00	0.00	0	112,020.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	0.09000	0.00009	0.09000	0.00009	0.090	8.15	0.00	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	0.47000	0.00047	0.41000	0.00041	0.470	8.19	0.00	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	9.92	Call	19.05000	0.01905	14.71000	0.01471	19.050	8.30	0.02	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	3,090.22000	3.09022	3,598.46000	3.59846	3,090.220	8.99	0.90	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	159.53000	0.15953	125.74000	0.12574	159.530	9.24	0.14	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.30	Call	246.76000	0.24676	196.87000	0.19687	246.760	9.58	0.19	0.00	0	8,000.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	1,743.07000	1.74307	2,171.51000	2.17151	1,743.070	10.41	0.66	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	988.86000	0.98886	828.98000	0.82898	988.860	11.00	0.47	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.45	Put	227.25000	0.22725	362.58000	0.36258	227.250	13.36	0.13	0.00	0	8,000.0	
R2032	On 02/02/2023	Bond Future	11.50	Put	202.09000	0.20209	327.03000	0.32703	202.090	13.50	0.12	0.00	0	8,000.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	88.43000	0.08843	158.10000	0.15810	88.430	14.36	0.06	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	8.59000	0.00859	20.31000	0.02031	8.590	16.37	0.01	0.00	0	750.0	
R2032	On 04/05/2023	Bond Future			10.84430	86.29036	10.95182	85.74823		13.48	0.00	10,354,843.20	120	66,415.0	
R2032	On 04/05/2023	Bond Future	10.62	Call	2,077.15000	2.07715	1,885.88000	1.88588	2,077.150	13.09	0.45	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	11.37	Call	4,218.88000	4.21888	3,909.30000	3.90930	4,218.880	13.93	0.66	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	13.43	Put	169.21000	0.16921	212.94000	0.21294	169.210	16.00	0.05	0.00	0	400.0	
R2032	On 03/08/2023	Bond Future			10.95085	88.05666	11.06304	87.50383		13.20	0.00	0.00	0	2,600.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	6,330.31000	6.33031	5,974.58000	5.97458	6,330.310	13.90	0.71	0.00	0	5,000.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 02/11/2023	Bond Future			11.07090	85.66883		11.18819	85.10487			12.21	0.00	0.00	0	0.0
R2032	On 01/02/2024	Bond Future			11.20014	87.38361		11.32289	86.80819			10.57	0.00	0.00	0	0.0
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2035	On 02/02/2023	Bond Future			11.21885	88.62039		11.32187	88.02573			14.64	0.00	0.00	0	145,700.0
R2035	On 02/02/2023	Bond Future	9.81	Call	8.11000	0.00811		8.20000	0.00820	8.110		13.38	0.01	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	12.38000	0.01238		12.22000	0.01222	12.380		13.37	0.01	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.30	Call	82.54000	0.08254		74.41000	0.07441	82.540		13.36	0.06	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	10.64	Call	298.17000	0.29817		259.03000	0.25903	298.170		13.50	0.17	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.66	Put	3,651.37000	3.65137		4,203.81000	4.20381	3,651.370		13.53	0.82	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	984.30000	0.98430		849.66000	0.84966	984.300		13.97	0.40	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	11.06	Put	1,937.24000	1.93724		2,394.13000	2.39413	1,937.240		13.99	0.59	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	255.18000	0.25518		404.89000	0.40489	255.180		15.42	0.13	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	13.22	Put	7.16000	0.00716		17.78000	0.01778	7.160		17.37	0.01	0.00	0	976.0
R2035	On 04/05/2023	Bond Future			11.34143	85.82252		11.44847	85.21682			16.26	0.00	15,276,408.56	178	104,492.0
R2035	On 04/05/2023	Bond Future	9.85	Call	470.73000	0.47073		420.24000	0.42024	470.730		15.05	0.13	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	10.42	Call	1,073.42000	1.07342		965.44000	0.96544	1,073.420		15.08	0.25	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	10.60	Call	1,364.80000	1.36480		1,232.21000	1.23221	1,364.800		15.18	0.30	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	11.17	Call	2,665.78000	2.66578		2,441.61000	2.44161	2,665.780		15.81	0.47	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	12.46	Put	1,172.46000	1.17246		1,357.79000	1.35779	1,172.460		17.70	0.22	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	13.18	Put	599.41000	0.59941		712.56000	0.71256	599.410		18.74	0.12	0.00	0	491.0
R2035	On 03/08/2023	Bond Future			11.45146	87.57871		11.56272	86.96107			15.72	0.00	0.00	0	0.0
R2035	On 02/11/2023	Bond Future			11.57627	84.83663		11.69210	84.20647			14.81	0.00	0.00	0	0.0
R2035	On 01/02/2024	Bond Future			11.71292	86.53496		11.83370	85.89205			13.05	0.00	0.00	0	0.0
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2037	On 02/02/2023	Bond Future			11.43130	79.93724		11.52909	79.36847			16.58	0.00	0.00	0	133,641.0
R2037	On 02/02/2023	Bond Future	11.10	Call	690.78000	0.69078		608.44000	0.60844	690.780		15.90	0.30	0.00	0	577.0
R2037	On 02/02/2023	Bond Future	11.97	Put	487.59000	0.48759		702.44000	0.70244	487.590		17.44	0.21	0.00	0	577.0
R2037	On 04/05/2023	Bond Future			11.55714	81.47544		11.65861	80.89617			17.51	0.00	0.00	0	0.0
R2037	On 04/05/2023	Bond Future	10.95	Call	1,668.20000	1.66820		1,523.11000	1.52311	1,668.200		16.46	0.34	0.00	0	703.0
R2037	On 04/05/2023	Bond Future	11.03	Call	1,838.67000	1.83867		1,681.70000	1.68170	1,838.670		16.54	0.36	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.78	Call	3,929.78000	3.92978		3,654.07000	3.65407	3,929.780		17.56	0.58	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.94	Put	2,321.61000	2.32161		2,600.56000	2.60056	2,321.610		17.81	0.38	0.00	0	703.0
R2037	On 04/05/2023	Bond Future	13.73	Put	466.52000	0.46652		555.54000	0.55554	466.520		20.65	0.10	0.00	0	400.0
R2037	On 03/08/2023	Bond Future			11.67368	78.88475		11.77907	78.29401			17.86	0.00	0.00	0	0.0
R2037	On 02/11/2023	Bond Future			11.79163	80.47193		11.90105	79.86925			15.99	0.00	0.00	0	0.0
R2037	On 01/02/2024	Bond Future			11.91972	77.82746		12.03353	77.21257			14.89	0.00	0.00	0	0.0
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 02/02/2023	Bond Future			11.49968	81.68801		11.59739	81.07515			17.56	0.00	42,151,013.16	516	138,751.0
R2040	On 02/02/2023	Bond Future	10.21	Call	17.78000	0.01778		17.87000	0.01787	17.780		16.04	0.01	0.00	0	388.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 02/02/2023	Bond Future	10.96	Call	388.74000	0.38874		344.09000	0.34409	388.740	16.29	0.19	0.00	0	388.0	
R2040	On 02/02/2023	Bond Future	11.19	Call	770.09000	0.77009		675.96000	0.67596	770.090	16.59	0.31	0.00	0	563.0	
R2040	On 02/02/2023	Bond Future	12.07	Put	471.30000	0.47130		688.88000	0.68888	471.300	18.19	0.19	0.00	0	563.0	
R2040	On 02/02/2023	Bond Future	12.27	Put	290.85000	0.29085		450.90000	0.45090	290.850	18.58	0.13	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future			11.62086	83.25997		11.72218	82.63570		18.56	0.00	0.00	0	300.0	
R2040	On 04/05/2023	Bond Future	10.17	Call	563.66000	0.56366		509.01000	0.50901	563.660	17.18	0.14	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	10.73	Call	1,253.79000	1.25379		1,138.92000	1.13892	1,253.790	17.21	0.26	0.00	0	486.0	
R2040	On 04/05/2023	Bond Future	10.92	Call	1,618.46000	1.61846		1,476.01000	1.47601	1,618.460	17.41	0.32	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	11.03	Call	1,859.08000	1.85908		1,699.49000	1.69949	1,859.080	17.54	0.35	0.00	0	684.0	
R2040	On 04/05/2023	Bond Future	11.48	Call	3,061.60000	3.06160		2,826.53000	2.82653	3,061.600	18.13	0.48	0.00	0	486.0	
R2040	On 04/05/2023	Bond Future	12.05	Put	2,438.80000	2.43880		2,732.38000	2.73238	2,438.800	19.07	0.37	0.00	0	684.0	
R2040	On 04/05/2023	Bond Future	12.78	Put	1,292.02000	1.29202		1,483.71000	1.48371	1,292.020	20.32	0.22	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	13.45	Put	714.58000	0.71458		838.96000	0.83896	714.580	21.43	0.13	0.00	0	486.0	
R2040	On 03/08/2023	Bond Future			11.73305	80.45535		11.83819	79.81868		18.99	0.00	0.00	0	0.0	
R2040	On 02/11/2023	Bond Future			11.84607	82.07407		11.95512	81.42456		17.01	0.00	0.00	0	0.0	
R2040	On 01/02/2024	Bond Future			11.96840	79.21128		12.08170	78.54866		15.89	0.00	0.00	0	0.0	
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2044	On 02/02/2023	Bond Future			11.50724	78.49487		11.60992	77.83915		18.63	0.00	0.00	0	79,400.0	
R2044	On 02/02/2023	Bond Future	10.75	Call	179.04000	0.17904		158.69000	0.15869	179.040	16.98	0.10	0.00	0	2,500.0	
R2044	On 02/02/2023	Bond Future	11.00	Call	439.66000	0.43966		382.96000	0.38296	439.660	17.34	0.21	0.00	0	2,500.0	
R2044	On 02/02/2023	Bond Future	11.10	Call	597.66000	0.59766		518.90000	0.51890	597.660	17.48	0.26	0.00	0	1,700.0	
R2044	On 02/02/2023	Bond Future	11.70	Call	2,333.93000	2.33393		2,048.26000	2.04826	2,333.930	18.53	0.63	0.00	0	1,700.0	
R2044	On 02/02/2023	Bond Future	11.75	Put	1,000.18000	1.00018		1,350.49000	1.35049	1,000.180	18.63	0.35	0.00	0	2,500.0	
R2044	On 02/02/2023	Bond Future	12.00	Put	577.79000	0.57779		834.28000	0.83428	577.790	19.15	0.23	0.00	0	4,000.0	
R2044	On 04/05/2023	Bond Future			11.62156	80.00536		11.72795	79.33741		19.70	0.00	0.00	0	0.0	
R2044	On 04/05/2023	Bond Future	11.75	Put	3,211.82000	3.21182		3,575.53000	3.57553	3,211.820	19.70	0.44	0.00	0	4,115.0	
R2044	On 04/05/2023	Bond Future	12.00	Put	2,598.30000	2.59830		2,917.90000	2.91790	2,598.300	20.15	0.38	0.00	0	4,115.0	
R2044	On 04/05/2023	Bond Future	12.25	Put	2,095.76000	2.09576		2,374.14000	2.37414	2,095.760	20.60	0.32	0.00	0	1,500.0	
R2044	On 03/08/2023	Bond Future			11.72710	77.25937		11.83739	76.57817		20.19	0.00	0.00	0	0.0	
R2044	On 02/11/2023	Bond Future			11.83305	78.81378		11.94733	78.11884		18.14	0.00	0.00	0	0.0	
R2044	On 01/02/2024	Bond Future			11.94738	76.01091		12.06600	75.30192		16.95	0.00	0.00	0	0.0	
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2048	On 02/02/2023	Bond Future			11.33355	82.49866		11.43102	81.84798		18.25	0.00	82,498.66	1	247,737.0	
R2048	On 02/02/2023	Bond Future	11.00	Call	754.55000	0.75455		661.72000	0.66172	754.550	17.32	0.30	0.00	0	2,900.0	
R2048	On 02/02/2023	Bond Future	11.60	Call	2,741.04000	2.74104		2,432.01000	2.43201	2,741.040	18.45	0.67	0.00	0	2,900.0	
R2048	On 04/05/2023	Bond Future			11.43740	79.62719		11.53831	78.96444		20.40	0.00	11,864,451.31	149	11,095.0	
R2048	On 03/08/2023	Bond Future			11.53315	81.21916		11.63767	80.54316		19.79	0.00	0.00	0	0.0	
R2048	On 02/11/2023	Bond Future			11.63078	78.43187		11.73903	77.74225		19.27	0.00	0.00	0	13,000.0	
R2048	On 01/02/2024	Bond Future			11.73349	80.03886		11.84573	79.33527		17.67	0.00	0.00	0	0.0	
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	



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			11.22236		68.45692		11.31994	67.96231		16.60	0.00	0.00	0	31,486.0
R209	On 04/05/2023	Bond Future			11.33394		66.62254		11.43496	66.11880		18.38	0.00	0.00	0	2,635.0
R209	On 04/05/2023	Bond Future	10.00	Call	524.71000		0.52471		472.99000	0.47299	524.710	17.03	0.16	0.00	0	500.0
R209	On 04/05/2023	Bond Future	11.00	Put	3,665.92000		3.66592	4,007.00000	4.00700	3,665.920		17.62	0.58	0.00	0	6,250.0
R209	On 04/05/2023	Bond Future	11.50	Call	3,225.92000		3.22592	2,992.58000	2.99258	3,225.920		18.38	0.57	0.00	0	1,000.0
R209	On 04/05/2023	Bond Future	12.50	Put	974.52000		0.97452	1,123.87000	1.12387	974.520		20.08	0.21	0.00	0	8,500.0
R209	On 03/08/2023	Bond Future			11.43216		67.98619	11.53671	67.47247			17.82	0.00	0.00	0	0.0
R209	On 02/11/2023	Bond Future			11.54000		66.20297	11.64837	65.67884			16.74	0.00	0.00	0	0.0
R209	On 01/02/2024	Bond Future			11.65377		67.52810	11.76614	66.99339			14.79	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			223.03010		223.03010	223.14249	223.14249				0.00	0.00	0	372.0
R210	On 04/05/2023	Bond Future			224.28993		224.28993	224.40544	224.40544				0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			228.93101		228.93101	229.04995	229.04995				0.00	0.00	0	0.0
R210	On 02/11/2023	Bond Future			230.42257		230.42257	230.54369	230.54369				0.00	0.00	0	0.0
R210	On 01/02/2024	Bond Future			235.08896		235.08896	235.21218	235.21218				0.00	0.00	0	0.0
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future			10.52212		84.26104	10.62526	83.78039			11.24	0.00	33,030,327.68	392	38,255.0
R213	On 02/02/2023	Bond Future	9.16	Call	0.03000		0.00003	0.03000	0.00003	0.030		7.07	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	2,559.30000		2.55930	3,013.08000	3.01308	2,559.300		8.38	0.88	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	1,412.44000		1.41244	1,785.44000	1.78544	1,412.440		9.84	0.63	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	778.74000		0.77874	646.70000	0.64670	778.740		10.14	0.44	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	20.27000		0.02027	42.64000	0.04264	20.270		14.99	0.02	0.00	0	912.0
R213	On 04/05/2023	Bond Future			10.63866		82.33052	10.74634	81.84108			12.70	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			10.74006		84.01510	10.85261	83.51604			12.40	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future			10.85999		82.15297	10.97789	81.64382			11.22	0.00	0.00	0	0.0
R213	On 01/02/2024	Bond Future			10.99426		83.79794	11.11804	83.27843			9.77	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R214	On 02/02/2023	Bond Future			11.37107		65.84028	11.47365	65.29631			18.22	0.00	0.00	0	71,030.0
R214	On 02/02/2023	Bond Future	10.90	Call	407.00000		0.40700	353.86000	0.35386	407.000		17.16	0.22	0.00	0	2,300.0
R214	On 02/02/2023	Bond Future	11.60	Call	2,059.57000		2.05957	1,810.90000	1.81090	2,059.570		18.42	0.65	0.00	0	2,300.0
R214	On 04/05/2023	Bond Future			11.47386		63.80907	11.57987	63.25495			20.31	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future			11.56555		65.11482	11.67511	64.54965			19.71	0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 02/11/2023	Bond Future	11.66797	63.12615		11.78133	62.54957		18.63	0.00	0.00	0	0.0
R214	On 01/02/2024	Bond Future	11.77853	64.38981		11.89597	63.80161		16.49	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
<b>Total for Derivatives :</b>											<b>273,805,031.20</b>	<b>1,914</b>	<b>1 576 260.</b>
<b>Grand Total:</b>											<b>273,805,031.20</b>	<b>1,914</b>	<b>1 576 260.</b>