



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: 25/01/2023

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
Derivatives														
AL37	On	02/02/2023	Index Future	872.10200	872.10200		870.71200	870.71200			0.00	0.00	0	0.0
AL37	On	04/05/2023	Index Future	888.89700	888.89700		887.48700	887.48700			0.00	0.00	0	0.0
AL37	On	03/08/2023	Index Future	907.05700	907.05700		905.62200	905.62200			0.00	0.00	0	0.0
AL37	On	02/11/2023	Index Future	926.06300	926.06300		924.59900	924.59900			0.00	0.00	0	0.0
AL37	On	01/02/2024	Index Future	943.70200	943.70200		942.20600	942.20600			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	1,019.34500	1,019.34500		1,014.53300	1,014.53300			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	1,038.97500	1,038.97500		1,034.07800	1,034.07800			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	1,060.20100	1,060.20100		1,055.20900	1,055.20900			0.00	0.00	0	0.0
AL7T	On	02/11/2023	Index Future	1,082.41600	1,082.41600		1,077.32100	1,077.32100			0.00	0.00	0	0.0
AL7T	On	01/02/2024	Index Future	1,103.03300	1,103.03300		1,097.83500	1,097.83500			0.00	0.00	0	0.0
ALBI	On	02/02/2023	Index Future	887.67500	887.67500		881.83600	881.83600			0.00	8,876,750.00	1	33.0
ALBI	On	04/05/2023	Index Future	904.76900	904.76900		898.82500	898.82500			0.00	9,047,690.00	1	78.0
ALBI	On	03/08/2023	Index Future	923.25400	923.25400		917.19200	917.19200			0.00	0.00	0	0.0

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ALBI	On 02/11/2023	Index Future		942.59900	942.59900		936.41200	936.41200			0.00	0.00	0	0.0
ALBI	On 01/02/2024	Index Future		960.55300	960.55300		954.24300	954.24300			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		11.74430	77.62813		11.85018	77.11216			0.00	0.00	0	0.0
ES33	On 04/05/2023	Bond Future		11.88983	75.34830		11.99975	74.82395			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		12.02212	76.90635		12.13639	76.37220			0.00	0.00	0	350.0
ES33	On 02/11/2023	Bond Future		12.15585	74.74022		12.27486	74.19515			0.00	0.00	0	0.0
ES33	On 01/02/2024	Bond Future		12.33330	76.17486		12.45786	75.61805			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		12.14279	75.53737		12.27319	74.79605			0.00	0.00	0	0.0
ES42	On 04/05/2023	Bond Future		12.27984	72.74809		12.41511	71.99397			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		12.40233	74.25328		12.54256	73.48457			0.00	0.00	0	4,000.0
ES42	On 02/11/2023	Bond Future		12.52573	71.56414		12.67138	70.77953			0.00	0.00	0	0.0
ES42	On 01/02/2024	Bond Future		12.67889	72.93500		12.83061	72.13413			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		875.34700	875.34700		869.58300	869.58300			0.00	0.00	0	139.0
GOVI	On 04/05/2023	GOVI		892.20400	892.20400		886.33600	886.33600			0.00	0.00	0	799.0
GOVI	On 03/08/2023	GOVI		910.43200	910.43200		904.44700	904.44700			0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI		929.50900	929.50900		923.40100	923.40100			0.00	0.00	0	0.0
GOVI	On 01/02/2024	GOVI		947.21300	947.21300		940.98400	940.98400			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future		166.25689	166.25689		166.21998	166.21998			0.00	0.00	0	6,272.0
I2025	On 04/05/2023	Bond Future		169.49992	169.49992		169.46599	169.46599			0.00	0.00	0	4,937.0
I2025	On 03/08/2023	Bond Future		171.26321	171.26321		171.23080	171.23080			0.00	0.00	0	214.0
I2025	On 02/11/2023	Bond Future		174.89154	174.89154		174.85934	174.85934			0.00	0.00	0	0.0
I2025	On 01/02/2024	Bond Future		176.47297	176.47297		176.43766	176.43766			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		120.58150	120.58150		120.49470	120.49470			0.00	0.00	0	964.0
I2029	On 04/05/2023	Bond Future		121.63693	121.63693		121.55108	121.55108			0.00	0.00	0	905.0
I2029	On 03/08/2023	Bond Future		124.15138	124.15138		124.06530	124.06530			0.00	0.00	0	728.0

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	125.45387		125.45387		125.36668	125.36668			0.00	0.00	0	0.0
I2029	On 01/02/2024	Bond Future	127.86887		127.86887		127.77815	127.77815			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	115.21952		115.21952		115.05218	115.05218			0.00	0.00	0	1,175.0
I2033	On 04/05/2023	Bond Future	116.08115		116.08115		115.91305	115.91305			0.00	0.00	0	1,250.0
I2033	On 03/08/2023	Bond Future	118.48050		118.48050		118.31051	118.31051			0.00	0.00	0	6,141.0
I2033	On 02/11/2023	Bond Future	119.57289		119.57289		119.39996	119.39996			0.00	0.00	0	0.0
I2033	On 01/02/2024	Bond Future	121.87497		121.87497		121.69680	121.69680			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	129.14077		129.14077		127.18332	127.18332			0.00	0.00	0	1,403.0
I2038	On 04/05/2023	Bond Future	131.65990		131.65990		129.66692	129.66692			0.00	0.00	0	4,487.0
I2038	On 03/08/2023	Bond Future	132.42359		132.42359		130.39118	130.39118			0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future	135.22925		135.22925		133.15447	133.15447			0.00	0.00	0	0.0
I2038	On 01/02/2024	Bond Future	135.82293		135.82293		133.70645	133.70645			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	113.80190		113.80190		113.96745	113.96745			0.00	0.00	0	5,482.0
I2046	On 04/05/2023	Bond Future	113.98425		113.98425		114.15557	114.15557			0.00	0.00	0	17,311.0
I2046	On 03/08/2023	Bond Future	116.34064		116.34064		116.51704	116.51704			0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future	116.71940		116.71940		116.90017	116.90017			0.00	0.00	0	0.0
I2046	On 01/02/2024	Bond Future	118.96502		118.96502		119.14748	119.14748			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	113.84369		113.84369		113.82795	113.82795			0.00	0.00	0	3,214.0
I2050	On 04/05/2023	Bond Future	116.06432		116.06432		116.05077	116.05077			0.00	0.00	0	13,174.0
I2050	On 03/08/2023	Bond Future	116.28514		116.28514		116.27282	116.27282			0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future	118.74890		118.74890		118.73695	118.73695			0.00	0.00	0	0.0
I2050	On 01/02/2024	Bond Future	118.79686		118.79686		118.78314	118.78314			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	324.69100		324.69100		323.99900	323.99900			0.00	0.00	0	151.0
IGOV	On 04/05/2023	Index Future	331.02400		331.02400		330.32100	330.32100			0.00	0.00	0	654.0
IGOV	On 03/08/2023	Index Future	337.86600		337.86600		337.15000	337.15000			0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future	345.02300		345.02300		344.29200	344.29200			0.00	0.00	0	0.0
IGOV	On 01/02/2024	Index Future	351.67100		351.67100		350.92400	350.92400			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.58500		92.41500		7.58500	92.41500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.61000		92.39000		7.61500	92.38500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.69500		92.30500		7.69500	92.30500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.71000		92.29000		7.71000	92.29000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	7.72500		92.27500		7.70000	92.30000			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 19/07/2023	Jibar Tradeable Future			7.67000	92.33000		7.65500	92.34500				0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.65000	92.35000		7.56000	92.44000				0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.42500	92.57500		7.43000	92.57000				0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.38500	92.61500		7.38500	92.61500				0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.15500	92.84500		7.18500	92.81500				0.00	0.00	0	0.0
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.17000	92.83000		7.17500	92.82500				0.00	0.00	0	68.0
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			7.18000	92.82000		7.23000	92.77000				0.00	0.00	0	0.0
R186	On 02/02/2023	Bond Future			8.17022	108.95994		8.22266	108.78105			4.69	0.00	0.00	0	42,419.0
R186	On 04/05/2023	Bond Future			8.20287	111.05827		8.25892	110.87836			4.79	0.00	306,298,708.66	2,758	100,144.0
R186	On 04/05/2023	Bond Future	8.36	Call	1,380.58000	1.38058		1,284.67000	1.28467	1,380.580		4.83	0.58	0.00	0	200.0
R186	On 04/05/2023	Bond Future	8.36	Put	877.20000	0.87720		961.20000	0.96120	877.200		4.83	0.42	0.00	0	200.0
R186	On 03/08/2023	Bond Future			8.19585	108.02182		8.25634	107.83969			4.51	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			8.16533	110.28669		8.23124	110.10138			4.29	0.00	0.00	0	1,257.0
R186	On 02/11/2023	Bond Future	9.15	Call	3,482.50000	3.48250		3,350.46000	3.35046	3,482.500		4.72	0.73	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	255.89000	0.25589		277.40000	0.27740	255.890		5.25	0.10	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			8.21179	107.07782		8.28501	106.88728			3.99	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			329.01846	329.01846		328.99763	328.99763				0.00	0.00	0	877.0
R197	On 04/05/2023	Bond Future			335.43630	335.43630		335.42239	335.42239				0.00	0.00	0	282.0
R197	On 03/08/2023	Bond Future			333.30209	333.30209		333.29229	333.29229				0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			340.36429	340.36429		340.35608	340.35608				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			247.26509	247.26509		247.23216	247.23216				0.00	0.00	0	1,246.0
R202	On 04/05/2023	Bond Future			252.08812	252.08812		252.06021	252.06021				0.00	0.00	0	4,903.0
R202	On 03/08/2023	Bond Future			252.48241	252.48241		252.45721	252.45721				0.00	0.00	0	460.0
R202	On 02/11/2023	Bond Future			257.83177	257.83177		257.80721	257.80721				0.00	0.00	0	0.0
R202	On 01/02/2024	Bond Future			257.84931	257.84931		257.82094	257.82094				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			9.66943	91.81694		9.74819	91.44572			9.83	0.00	0.00	0	34,614.0
R2030	On 02/02/2023	Bond Future	8.81	Call	0.00000	0.00000		0.00000	0.00000	0.000		6.61	0.00	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	1.14000	0.00114		0.65000	0.00065	1.140		7.64	0.00	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.66	Put	541.53000	0.54153		782.05000	0.78205	541.530		9.57	0.51	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	1,001.52000	1.00152		786.46000	0.78646	1,001.520		10.05	0.71	0.00	0	388.0

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R2030	On 02/02/2023	Bond Future	9.94	Put	138.43000	0.13843		246.95000	0.24695	138.430	10.35	0.18	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	11.16	Put	0.02000	0.00002		0.11000	0.00011	0.020	13.08	0.00	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	11.35	Call	7,524.45000	7.52445		7,153.25000	7.15325	7,524.450	13.44	1.00	0.00	0	5,000.0	
R2030	On 02/02/2023	Bond Future	11.55	Call	8,366.85000	8.36685		7,995.64000	7.99564	8,366.850	13.83	1.00	0.00	0	5,000.0	
R2030	On 04/05/2023	Bond Future			9.76453	93.58513		9.84681	93.20879		10.26	0.00	0.00	0	83,367.0	
R2030	On 04/05/2023	Bond Future	9.03	Call	712.57000	0.71257		629.88000	0.62988	712.570	9.98	0.25	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	9.58	Call	1,587.27000	1.58727		1,436.05000	1.43605	1,587.270	10.16	0.44	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	1,780.16000	1.78016		1,616.61000	1.61661	1,780.160	10.21	0.48	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	2,034.10000	2.03410		1,855.45000	1.85545	2,034.100	10.28	0.52	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	2,601.02000	2.60102		2,392.81000	2.39281	2,601.020	10.45	0.59	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	3,868.96000	3.86896		3,610.22000	3.61022	3,868.960	10.83	0.72	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	10.65	Call	4,641.12000	4.64112		4,359.25000	4.35925	4,641.120	11.05	0.78	0.00	0	350.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	277.91000	0.27791		323.32000	0.32332	277.910	11.72	0.10	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	189.37000	0.18937		222.26000	0.22226	189.370	12.00	0.07	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	93.47000	0.09347		111.79000	0.11179	93.470	12.13	0.04	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	37.71000	0.03771		46.23000	0.04623	37.710	12.13	0.02	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	12.57	Put	32.58000	0.03258		40.10000	0.04010	32.580	12.13	0.02	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future			9.84382	91.49003		9.93013	91.10724		9.67	0.00	0.00	0	5,629.0	
R2030	On 03/08/2023	Bond Future	10.40	Call	3,987.77000	3.98777		3,746.04000	3.74604	3,987.770	9.98	0.66	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	10.65	Call	4,743.13000	4.74313		4,479.51000	4.47951	4,743.130	10.20	0.71	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future	12.59	Put	168.40000	0.16840		191.42000	0.19142	168.400	11.44	0.05	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	12.89	Put	110.80000	0.11080		127.03000	0.12703	110.800	11.44	0.04	0.00	0	350.0	
R2030	On 02/11/2023	Bond Future			9.90893	93.40848		9.99959	93.01821		9.20	0.00	0.00	0	149.0	
R2030	On 01/02/2024	Bond Future			10.02518	91.17843		10.12121	90.77927		8.87	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			10.29030	91.01982		10.38967	90.48842		11.79	0.00	3,549,772.98	39	52,067.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	0.00000	0.00000		0.00000	0.00000	0.000	8.48	0.00	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	0.04000	0.00004		0.02000	0.00002	0.040	9.10	0.00	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	9.92	Call	56.41000	0.05641		32.30000	0.03230	56.410	10.75	0.09	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	1,035.22000	1.03522		1,450.83000	1.45083	1,035.220	11.51	0.67	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	458.91000	0.45891		307.97000	0.30797	458.910	11.70	0.41	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.30	Call	667.62000	0.66762		465.27000	0.46527	667.620	11.93	0.52	0.00	0	8,000.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	252.86000	0.25286		451.96000	0.45196	252.860	12.50	0.25	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	2,112.33000	2.11233		1,692.61000	1.69261	2,112.330	12.96	0.88	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.45	Put	0.56000	0.00056		2.53000	0.00253	0.560	14.82	0.00	0.00	0	8,000.0	
R2032	On 02/02/2023	Bond Future	11.50	Put	0.38000	0.00038		1.81000	0.00181	0.380	14.92	0.00	0.00	0	8,000.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	0.02000	0.00002		0.17000	0.00017	0.020	15.64	0.00	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	0.00000	0.00000		0.00000	0.00000	0.000	16.50	0.00	0.00	0	750.0	
R2032	On 04/05/2023	Bond Future			10.39366	88.61282		10.49695	88.07323		13.16	0.00	216,126,667.98	2,439	175,656.0	
R2032	On 04/05/2023	Bond Future	10.03	Call	1,518.39000	1.51839		1,331.25000	1.33125	1,518.390	12.69	0.38	0.00	0	730.0	
R2032	On 04/05/2023	Bond Future	10.53	Call	2,791.38000	2.79138		2,510.70000	2.51070	2,791.380	13.20	0.56	0.00	0	730.0	
R2032	On 04/05/2023	Bond Future	10.62	Call	3,065.24000	3.06524		2,768.30000	2.76830	3,065.240	13.30	0.59	0.00	0	400.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
R2032	On 04/05/2023	Bond Future	11.06	Put	1,153.91000		1.15391	1,324.58000	1.32458	1,153.910		13.83	0.28	0.00	0	730.0
R2032	On 04/05/2023	Bond Future	11.37	Call	5,733.45000		5.73345	5,323.18000	5.32318	5,733.450		14.22	0.79	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	13.43	Put	37.54000		0.03754	47.65000	0.04765	37.540		15.61	0.01	0.00	0	400.0
R2032	On 03/08/2023	Bond Future			10.48096		90.42428	10.58851	89.87483			12.38	0.00	0.00	0	2,600.0
R2032	On 03/08/2023	Bond Future	9.60	Call	1,337.28000		1.33728	1,190.96000	1.19096	1,337.280		11.75	0.29	0.00	0	1,500.0
R2032	On 03/08/2023	Bond Future	10.30	Call	2,744.00000		2.74400	2,500.99000	2.50099	2,744.000		12.20	0.47	0.00	0	1,500.0
R2032	On 03/08/2023	Bond Future	11.90	Call	7,955.83000		7.95583	7,527.70000	7.52770	7,955.830		13.87	0.80	0.00	0	5,000.0
R2032	On 02/11/2023	Bond Future			10.56493		88.15897	10.67714	87.59858			11.92	0.00	0.00	0	0.0
R2032	On 01/02/2024	Bond Future			10.68983		89.83162	10.80748	89.25914			10.70	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			10.83107		90.91303	10.95078	90.19600			13.29	0.00	27,273,909.00	300	89,305.0
R2035	On 02/02/2023	Bond Future	9.81	Call	0.03000		0.00003	0.01000	0.00001	0.030		12.16	0.00	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	0.09000		0.00009	0.04000	0.00004	0.090		12.10	0.00	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.30	Call	16.72000		0.01672	7.78000	0.00778	16.720		12.34	0.03	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	10.64	Call	258.56000		0.25856	143.76000	0.14376	258.560		12.76	0.25	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.66	Put	1,330.93000		1.33093	1,920.43000	1.92043	1,330.930		12.78	0.72	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	1,547.28000		1.54728	1,083.09000	1.08309	1,547.280		13.37	0.77	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	11.06	Put	229.32000		0.22932	473.82000	0.47382	229.320		13.38	0.22	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	0.17000		0.00017	1.23000	0.00123	0.170		14.85	0.00	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	13.22	Put	0.00000		0.00000	0.00000	0.00000	0.000		16.36	0.00	0.00	0	976.0
R2035	On 04/05/2023	Bond Future			10.93820		88.16080	11.06222	87.43197			14.82	0.00	0.00	0	151,984.0
R2035	On 04/05/2023	Bond Future	9.85	Call	494.77000		0.49477	397.36000	0.39736	494.770		13.61	0.16	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	10.42	Call	1,343.35000		1.34335	1,129.00000	1.12900	1,343.350		14.06	0.33	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	10.55	Call	1,629.71000		1.62971	1,383.08000	1.38308	1,629.710		14.20	0.38	0.00	0	770.0
R2035	On 04/05/2023	Bond Future	10.60	Call	1,750.13000		1.75013	1,490.77000	1.49077	1,750.130		14.27	0.39	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	11.05	Call	3,058.63000		3.05863	2,684.09000	2.68409	3,058.630		14.89	0.55	0.00	0	770.0
R2035	On 04/05/2023	Bond Future	11.17	Call	3,469.57000		3.46957	3,065.72000	3.06572	3,469.570		15.07	0.59	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	11.80	Put	1,048.28000		1.04828	1,242.22000	1.24222	1,048.280		16.02	0.23	0.00	0	1,035.0
R2035	On 04/05/2023	Bond Future	11.87	Put	967.09000		0.96709	1,149.23000	1.14923	967.090		16.12	0.22	0.00	0	770.0
R2035	On 04/05/2023	Bond Future	12.46	Put	480.39000		0.48039	583.97000	0.58397	480.390		16.98	0.12	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	13.18	Put	187.29000		0.18729	234.42000	0.23442	187.290		17.75	0.05	0.00	0	491.0
R2035	On 03/08/2023	Bond Future			11.03266		89.96250	11.16135	89.21995			14.68	0.00	0.00	0	1,500.0
R2035	On 02/11/2023	Bond Future			11.12765		87.34201	11.26135	86.58441			14.53	0.00	0.00	0	123.0
R2035	On 01/02/2024	Bond Future			11.26173		89.00003	11.40131	88.22659			13.83	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			11.05045		82.21064	11.16469	81.51882			15.11	0.00	0.00	0	38,564.0
R2037	On 02/02/2023	Bond Future	11.10	Call	880.08000		0.88008	580.52000	0.58052	880.080		14.85	0.57	0.00	0	577.0
R2037	On 02/02/2023	Bond Future	11.97	Put	1.67000		0.00167	8.02000	0.00802	1.670		16.41	0.00	0.00	0	577.0
R2037	On 04/05/2023	Bond Future			11.16168		83.79385	11.27989	83.09053			16.03	0.00	0.00	0	60,612.0
R2037	On 04/05/2023	Bond Future	10.95	Call	2,138.80000		2.13880	1,855.57000	1.85557	2,138.800		15.58	0.44	0.00	0	703.0
R2037	On 04/05/2023	Bond Future	11.03	Call	2,365.87000		2.36587	2,062.89000	2.06289	2,365.870		15.70	0.47	0.00	0	400.0

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
R2037	On 04/05/2023	Bond Future	11.78	Call	5,015.49000		5.01549	4,544.29000	4.54429	5,015.490		16.89	0.71	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.94	Put	1,200.09000		1.20009	1,403.08000	1.40308	1,200.090		17.15	0.26	0.00	0	703.0
R2037	On 04/05/2023	Bond Future	13.73	Put	123.71000		0.12371	155.21000	0.15521	123.710		19.21	0.04	0.00	0	400.0
R2037	On 03/08/2023	Bond Future			11.26334		81.24826	11.38588	80.53171			16.73	0.00	0.00	0	71,091.0
R2037	On 02/11/2023	Bond Future			11.35394		82.95222	11.48091	82.22107			15.76	0.00	0.00	0	0.0
R2037	On 01/02/2024	Bond Future			11.47983		80.27243	11.61202	79.52610			15.83	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			11.21033		83.54617	11.33456	82.74036			16.15	0.00	416,895,388.30	4,990	87,477.0
R2040	On 02/02/2023	Bond Future	10.21	Call	0.05000		0.00005	0.02000	0.00002	0.050		14.64	0.00	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	10.96	Call	214.01000		0.21401	116.05000	0.11605	214.010		15.62	0.20	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	11.19	Call	727.30000		0.72730	449.13000	0.44913	727.300		16.04	0.48	0.00	0	563.0
R2040	On 02/02/2023	Bond Future	12.07	Put	4.08000		0.00408	17.94000	0.01794	4.080		17.74	0.01	0.00	0	563.0
R2040	On 02/02/2023	Bond Future	12.27	Put	0.77000		0.00077	4.46000	0.00446	0.770		18.12	0.00	0.00	0	388.0
R2040	On 04/05/2023	Bond Future			11.32062		85.15509	11.44912	84.33561			17.16	0.00	425,605,139.82	4,998	47,098.0
R2040	On 04/05/2023	Bond Future	10.17	Call	513.34000		0.51334	410.04000	0.41004	513.340		15.74	0.15	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	10.73	Call	1,348.54000		1.34854	1,123.53000	1.12353	1,348.540		16.04	0.31	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	10.92	Call	1,789.51000		1.78951	1,512.53000	1.51253	1,789.510		16.26	0.38	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	11.03	Call	2,081.02000		2.08102	1,772.86000	1.77286	2,081.020		16.41	0.41	0.00	0	684.0
R2040	On 04/05/2023	Bond Future	11.48	Call	3,545.37000		3.54537	3,110.04000	3.11004	3,545.370		17.13	0.57	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	12.05	Put	1,373.69000		1.37369	1,620.71000	1.62071	1,373.690		18.11	0.27	0.00	0	684.0
R2040	On 04/05/2023	Bond Future	12.78	Put	606.79000		0.60679	735.65000	0.73565	606.790		19.35	0.13	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	13.45	Put	283.89000		0.28389	351.62000	0.35162	283.890		20.47	0.07	0.00	0	486.0
R2040	On 03/08/2023	Bond Future			11.42187		82.38691	11.55500	81.55178			17.96	0.00	0.00	0	91,614.0
R2040	On 02/11/2023	Bond Future			11.51225		84.11477	11.65005	83.26266			16.95	0.00	0.00	0	84.0
R2040	On 01/02/2024	Bond Future			11.63595		81.20655	11.77927	80.33693			17.08	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			11.24982		80.17993	11.38893	79.26192			17.24	0.00	481,079.58	6	35,997.0
R2044	On 02/02/2023	Bond Future	10.75	Call	28.65000		0.02865	11.70000	0.01170	28.650		15.94	0.04	0.00	0	2,500.0
R2044	On 02/02/2023	Bond Future	11.00	Call	208.50000		0.20850	100.52000	0.10052	208.500		16.29	0.20	0.00	0	2,500.0
R2044	On 02/02/2023	Bond Future	11.10	Call	381.64000		0.38164	197.78000	0.19778	381.640		16.47	0.31	0.00	0	1,700.0
R2044	On 02/02/2023	Bond Future	11.70	Call	2,981.61000		2.98161	2,201.33000	2.20133	2,981.610		17.65	0.92	0.00	0	1,700.0
R2044	On 02/02/2023	Bond Future	11.75	Put	52.69000		0.05269	162.31000	0.16231	52.690		17.75	0.06	0.00	0	2,500.0
R2044	On 02/02/2023	Bond Future	12.00	Put	8.70000		0.00870	37.93000	0.03793	8.700		18.27	0.01	0.00	0	4,000.0
R2044	On 04/05/2023	Bond Future			11.35468		81.72399	11.49849	80.79015			18.33	0.00	0.00	0	52,661.0
R2044	On 04/05/2023	Bond Future	11.75	Put	2,036.45000		2.03645	2,404.80000	2.40480	2,036.450		18.78	0.36	0.00	0	4,115.0
R2044	On 04/05/2023	Bond Future	12.00	Put	1,561.24000		1.56124	1,864.18000	1.86418	1,561.240		19.25	0.29	0.00	0	4,115.0
R2044	On 04/05/2023	Bond Future	12.25	Put	1,191.77000		1.19177	1,438.11000	1.43811	1,191.770		19.71	0.23	0.00	0	1,500.0
R2044	On 03/08/2023	Bond Future			11.45080		79.01095	11.59968	78.05903			19.23	0.00	0.00	0	21,473.0
R2044	On 02/11/2023	Bond Future			11.53638		80.66801	11.69033	79.69663			18.16	0.00	0.00	0	0.0
R2044	On 01/02/2024	Bond Future			11.65295		77.81945	11.81288	76.82834			18.33	0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
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			11.10408	84.06853		11.25312	83.04276		16.96	0.00	0.00	0	55,768.0
R2048	On 02/02/2023	Bond Future	11.00	Call	507.83000	0.50783		257.11000	0.25711	507.830	16.48	0.37	0.00	0	2,900.0
R2048	On 02/02/2023	Bond Future	11.60	Call	3,383.60000	3.38360		2,485.35000	2.48535	3,383.600	17.67	0.94	0.00	0	2,900.0
R2048	On 04/05/2023	Bond Future			11.19962	81.22869		11.35361	80.18508		19.04	0.00	0.00	0	249,804.0
R2048	On 03/08/2023	Bond Future			11.28724	82.85128		11.44652	81.78738		18.93	0.00	0.00	0	0.0
R2048	On 02/11/2023	Bond Future			11.36613	80.16450		11.53075	79.07887		18.83	0.00	0.00	0	0.0
R2048	On 01/02/2024	Bond Future			11.47203	81.72292		11.64288	80.61525		17.61	0.00	0.00	0	13,000.0
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 02/02/2023	Bond Future			10.86968	70.28863		10.97374	69.74089		15.13	0.00	0.00	0	11,626.0
R209	On 04/05/2023	Bond Future			10.96847	68.49084		11.07589	67.93414		16.81	0.00	113,694,794.40	1,660	19,118.0
R209	On 04/05/2023	Bond Future	10.00	Call	542.88000	0.54288		453.00000	0.45300	542.880	15.44	0.19	0.00	0	500.0
R209	On 04/05/2023	Bond Future	10.50	Call	1,282.99000	1.28299		1,108.77000	1.10877	1,282.990	16.04	0.35	95,299,601.24	4,000	4,500.0
R209	On 04/05/2023	Bond Future	11.00	Call	2,471.42000	2.47142		2,199.55000	2.19955	2,471.420	16.81	0.53	0.00	0	2,500.0
R209	On 04/05/2023	Bond Future	11.00	Put	2,307.35000	2.30735		2,592.18000	2.59218	2,307.350	16.81	0.47	64,388,670.41	2,000	8,250.0
R209	On 04/05/2023	Bond Future	11.50	Call	4,039.90000	4.03990		3,678.97000	3.67897	4,039.900	17.66	0.69	0.00	0	1,000.0
R209	On 04/05/2023	Bond Future	12.50	Put	419.81000	0.41981		498.05000	0.49805	419.810	19.33	0.12	0.00	0	8,500.0
R209	On 03/08/2023	Bond Future			11.05420	69.89096		11.16519	69.32377		16.69	0.00	0.00	0	1,690.0
R209	On 02/11/2023	Bond Future			11.13706	68.20390		11.25188	67.62522		16.46	0.00	0.00	0	5,720.0
R209	On 01/02/2024	Bond Future			11.25048	69.49806		11.36970	68.90729		15.72	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			223.89793	223.89793		223.88362	223.88362			0.00	0.00	0	118.0
R210	On 04/05/2023	Bond Future			225.17667	225.17667		225.16702	225.16702			0.00	0.00	0	386.0
R210	On 03/08/2023	Bond Future			229.83158	229.83158		229.82464	229.82464			0.00	0.00	0	300.0
R210	On 02/11/2023	Bond Future			231.53830	231.53830		231.53254	231.53254			0.00	0.00	0	0.0
R210	On 01/02/2024	Bond Future			235.99436	235.99436		235.98502	235.98502			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			10.09033	86.31325		10.17968	85.88322		11.08	0.00	1,553,638.50	18	20,432.0
R213	On 02/02/2023	Bond Future	9.16	Call	0.00000	0.00000		0.00000	0.00000	0.000	7.62	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	743.64000	0.74364		1,059.67000	1.05967	743.640	10.30	0.61	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	155.85000	0.15585		287.51000	0.28751	155.850	11.38	0.19	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	1,720.51000	1.72051		1,388.84000	1.38884	1,720.510	11.62	0.87	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	0.00000	0.00000		0.00000	0.00000	0.000	15.81	0.00	0.00	0	912.0

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
R213	On 04/05/2023	Bond Future			10.18727	84.42376		10.28017	83.98741		12.15	0.00	1,519,627.68	18	32,891.0
R213	On 03/08/2023	Bond Future			10.26852	86.14898		10.36540	85.70482		11.26	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future			10.35051	84.40047		10.45178	83.94753		10.91	0.00	0.00	0	1,911.0
R213	On 01/02/2024	Bond Future			10.47965	86.00363		10.58622	85.54071		9.84	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			11.11967	67.20508		11.24883	66.49822		16.81	0.00	0.00	0	68,050.0
R214	On 02/02/2023	Bond Future	10.90	Call	209.54000	0.20954		110.13000	0.11013	209.540	16.15	0.23	0.00	0	2,300.0
R214	On 02/02/2023	Bond Future	11.60	Call	2,618.52000	2.61852		2,003.04000	2.00304	2,618.520	17.52	0.94	0.00	0	2,300.0
R214	On 04/05/2023	Bond Future			11.21382	65.20132		11.34700	64.48235		18.81	0.00	0.00	0	22,721.0
R214	On 03/08/2023	Bond Future			11.29714	66.53377		11.43458	65.80102		18.71	0.00	0.00	0	2,980.0
R214	On 02/11/2023	Bond Future			11.38017	64.62812		11.52212	63.88038		18.61	0.00	0.00	0	0.0
R214	On 01/02/2024	Bond Future			11.49338	65.85496		11.64059	65.09195		17.79	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :													1,690,611,438.55	23,228	1 985 723.
Grand Total:													1,690,611,438.55	23,228	1 985 723.