



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: 05/09/2022

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 03/11/2022	Index Future	831.53300	831.53300	832.33500	832.33500					0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	846.42400	846.42400	847.27300	847.27300					0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	862.46200	862.46200	863.34200	863.34200					0.00	0.00	0	0.0
AL37	On 03/08/2023	Index Future	879.48500	879.48500	880.39300	880.39300					0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	895.79500	895.79500	896.71600	896.71600					0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	958.03200	958.03200	957.74200	957.74200					0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	975.18900	975.18900	974.93100	974.93100					0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	993.66700	993.66700	993.42100	993.42100					0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	1,013.28000	1,013.28000	1,013.04100	1,013.04100					0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,032.07000	1,032.07000	1,031.82300	1,031.82300					0.00	0.00	0	0.0
ALBI	On 03/11/2022	Index Future	845.53700	845.53700	845.82400	845.82400					0.00	0.00	0	135.0
ALBI	On 02/02/2023	Index Future	860.68000	860.68000	861.00400	861.00400					0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future	876.98800	876.98800	877.33400	877.33400					0.00	0.00	0	0.0

an
ast

00
00
00
00
00

00
00
00
00
00

00
00
00

: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	Options Inter
ALBI	On 03/08/2023	Index Future		894.29700	894.29700		894.66100	894.66100			0.00	0.00	0	0.0
ALBI	On 02/11/2023	Index Future		910.88200	910.88200		911.24900	911.24900			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 03/11/2022	Bond Future		12.10768	73.66808		12.09960	73.70669			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		12.29281	75.00719		12.28418	75.04744			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future		12.46589	72.65553		12.45680	72.69697			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		12.63331	74.10932		12.62376	74.15190			0.00	0.00	0	0.0
ES33	On 02/11/2023	Bond Future		12.83386	71.70655		12.82390	71.74987			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 03/11/2022	Bond Future		12.39495	71.91985		12.38675	71.96543			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		12.55608	73.22981		12.54738	73.27714			0.00	0.00	0	4,769.0
ES42	On 04/05/2023	Bond Future		12.71367	70.37463		12.70451	70.42340			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		12.86169	71.78479		12.85212	71.83478			0.00	0.00	0	0.0
ES42	On 02/11/2023	Bond Future		13.03765	68.86806		13.02768	68.91895			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 03/11/2022	GOVI		833.71800	833.71800		833.99100	833.99100			0.00	0.00	0	869.0
GOVI	On 02/02/2023	GOVI		848.64800	848.64800		848.95900	848.95900			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI		864.72800	864.72800		865.06000	865.06000			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		881.79600	881.79600		882.14500	882.14500			0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI		898.14800	898.14800		898.50000	898.50000			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future		167.79233	167.79233		167.75312	167.75312			0.00	97,822,928.39	583	7,366.0
I2025	On 02/02/2023	Bond Future		169.12585	169.12585		169.08794	169.08794			0.00	0.00	0	1,936.0
I2025	On 04/05/2023	Bond Future		172.37361	172.37361		172.33597	172.33597			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		174.03450	174.03450		173.99628	173.99628			0.00	0.00	0	0.0
I2025	On 02/11/2023	Bond Future		177.29810	177.29810		177.25893	177.25893			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 03/11/2022	Bond Future		122.46501	122.46501		122.43146	122.43146			0.00	0.00	0	1,519.0
I2029	On 02/02/2023	Bond Future		124.69152	124.69152		124.65897	124.65897			0.00	0.00	0	728.0
I2029	On 04/05/2023	Bond Future		125.77389	125.77389		125.74127	125.74127			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 03/08/2023	Bond Future	128.28687		128.28687		128.25409	128.25409			0.00	0.00	0	0.0
I2029	On 02/11/2023	Bond Future	129.33085		129.33085		129.29681	129.29681			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 03/11/2022	Bond Future	115.11184		115.11184		114.91853	114.91853			0.00	0.00	0	1,287.0
I2033	On 02/02/2023	Bond Future	117.20427		117.20427		117.00892	117.00892			0.00	0.00	0	6,141.0
I2033	On 04/05/2023	Bond Future	118.05666		118.05666		117.85811	117.85811			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future	120.41527		120.41527		120.21322	120.21322			0.00	0.00	0	0.0
I2033	On 02/11/2023	Bond Future	121.22200		121.22200		121.01548	121.01548			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 03/11/2022	Bond Future	130.60601		130.60601		130.56746	130.56746			0.00	0.00	0	5,473.0
I2038	On 02/02/2023	Bond Future	131.04906		131.04906		131.01125	131.01125			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future	133.56617		133.56617		133.52841	133.52841			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future	134.22928		134.22928		134.19078	134.19078			0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future	136.74607		136.74607		136.70667	136.70667			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 03/11/2022	Bond Future	116.59008		116.59008		116.74788	116.74788			0.00	0.00	0	16,413.0
I2046	On 02/02/2023	Bond Future	118.70990		118.70990		118.87228	118.87228			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future	118.92852		118.92852		119.09428	119.09428			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future	121.30557		121.30557		121.47498	121.47498			0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future	121.43995		121.43995		121.61179	121.61179			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 03/11/2022	Bond Future	119.69523		119.69523		120.09744	120.09744			0.00	0.00	0	11,715.0
I2050	On 02/02/2023	Bond Future	119.72469		119.72469		120.13533	120.13533			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future	122.02420		122.02420		122.44358	122.44358			0.00	0.00	0	0.0
I2050	On 03/08/2023	Bond Future	122.23585		122.23585		122.66346	122.66346			0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future	124.52757		124.52757		124.96314	124.96314			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 03/11/2022	Index Future	326.41400		326.41400		326.43600	326.43600			0.00	0.00	0	704.0
IGOV	On 02/02/2023	Index Future	332.33900		332.33900		332.37400	332.37400			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future	338.71400		338.71400		338.75600	338.75600			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future	345.47600		345.47600		345.52300	345.52300			0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future	351.95800		351.95800		352.00400	352.00400			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.80500		94.19500		5.81500	94.18500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future	6.44500		93.55500		6.45500	93.54500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.51000		93.49000		6.53000	93.47000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.02500		92.97500		7.02500	92.97500			0.00	0.00	0	68.0
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.10000		92.90000		7.10000	92.90000			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 15/02/2023	Jibar Tradeable Future			7.49000		92.51000		7.51000	92.49000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.57000		92.43000		7.59000	92.41000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.98500		92.01500		8.04500	91.95500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.09500		91.90500		8.14500	91.85500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.11000		91.89000		8.16000	91.84000			0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.11000		91.89000		8.16000	91.84000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.10500		91.89500		8.16500	91.83500			0.00	0.00	0	0.0
R186	On 03/11/2022	Bond Future			9.00092		109.05984		8.96619	109.18102		5.00	0.00	0.00	0	64,278.0
R186	On 03/11/2022	Bond Future	8.23	Call	83.93000		0.08393		104.64000	0.10464	83.930	4.57	0.09	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	1,032.04000		1.03204		987.83000	0.98783	1,032.040	4.93	0.55	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.13776		105.71830		9.09984	105.84303		5.20	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			9.26063		107.72606		9.21929	107.85383		5.00	0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.37056		104.55346		9.32538	104.68422		4.99	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			9.54556		106.48945		9.49613	106.62247		4.69	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 03/11/2022	Bond Future			338.97306		338.97306		339.07034	339.07034			0.00	0.00	0	831.0
R197	On 02/02/2023	Bond Future			336.21186		336.21186		336.31497	336.31497			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			342.67004		342.67004		342.77715	342.77715			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			340.27435		340.27435		340.38285	340.38285			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			346.65309		346.65309		352.07192	352.07192			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 03/11/2022	Bond Future			251.92858		251.92858		252.31164	252.31164			0.00	0.00	0	6,148.0
R202	On 02/02/2023	Bond Future			251.76884		251.76884		252.16168	252.16168			0.00	0.00	0	460.0
R202	On 04/05/2023	Bond Future			256.60382		256.60382		257.00590	257.00590			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			256.82114		256.82114		257.23103	257.23103			0.00	0.00	0	0.0
R202	On 02/11/2023	Bond Future			261.63634		261.63634		262.05368	262.05368			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 03/11/2022	Bond Future			7.22222		101.62290		7.24217	101.61682		0.36	0.00	8,739,569.40	86	23,874.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 03/11/2022	Bond Future			10.43683		89.99174		10.43885	89.98246		8.65	0.00	0.00	0	66,881.0
R2030	On 03/11/2022	Bond Future	9.70	Call	141.03000		0.14103		152.98000	0.15298	141.030	7.54	0.11	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	715.57000		0.71557		740.00000	0.74000	715.570	8.15	0.36	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	146.93000		0.14693		162.69000	0.16269	146.930	10.48	0.08	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			10.58863		87.60036		10.59048	87.59212		9.12	0.00	0.00	0	5,200.0

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	8.81	Call	133.90000	0.13390		139.65000	0.13965	133.900	9.10	0.06	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.08	Call	212.21000	0.21221		219.79000	0.21979	212.210	8.94	0.09	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	9.66	Put	4,811.54000	4.81154		4,831.96000	4.83196	4,811.540	8.71	0.79	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.83	Call	725.98000	0.72598		739.55000	0.73955	725.980	8.75	0.25	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	9.94	Put	3,808.48000	3.80848		3,831.06000	3.83106	3,808.480	8.77	0.71	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	11.16	Put	1,130.50000	1.13050		1,152.33000	1.15233	1,130.500	9.75	0.31	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	11.35	Call	4,227.12000	4.22712		4,239.22000	4.23922	4,227.120	9.95	0.74	0.00	0	5,000.0	
R2030	On 02/02/2023	Bond Future	11.55	Call	4,887.22000	4.88722		4,897.59000	4.89759	4,887.220	10.16	0.78	0.00	0	5,000.0	
R2030	On 04/05/2023	Bond Future			10.73567	89.26485		10.73750	89.25696		8.79	0.00	0.00	0	0.0	
R2030	On 04/05/2023	Bond Future	9.03	Call	367.86000	0.36786		374.78000	0.37478	367.860	8.59	0.12	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	9.58	Call	715.25000	0.71525		724.55000	0.72455	715.250	8.38	0.21	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	792.26000	0.79226		801.89000	0.80189	792.260	8.34	0.23	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	900.25000	0.90025		910.29000	0.91029	900.250	8.32	0.26	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	1,177.97000	1.17797		1,188.86000	1.18886	1,177.970	8.39	0.31	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	1,868.43000	1.86843		1,880.17000	1.88017	1,868.430	8.56	0.43	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	10.65	Call	2,346.44000	2.34644		2,358.22000	2.35822	2,346.440	8.72	0.49	0.00	0	350.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	1,567.77000	1.56777		1,585.72000	1.58572	1,567.770	9.31	0.34	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,248.84000	1.24884		1,265.54000	1.26554	1,248.840	9.57	0.28	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	886.54000	0.88654		901.11000	0.90111	886.540	9.97	0.21	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	609.38000	0.60938		621.53000	0.62153	609.380	10.42	0.15	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	12.57	Put	575.73000	0.57573		587.53000	0.58753	575.730	10.49	0.14	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future			10.88037	87.02322		10.88221	87.01554		8.73	0.00	0.00	0	0.0	
R2030	On 03/08/2023	Bond Future	10.40	Call	1,895.71000	1.89571		1,904.71000	1.90471	1,895.710	8.35	0.40	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	10.65	Call	2,366.71000	2.36671		2,375.78000	2.37578	2,366.710	8.49	0.46	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future	12.59	Put	903.80000	0.90380		915.46000	0.91546	903.800	10.13	0.19	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	12.89	Put	739.60000	0.73960		750.16000	0.75016	739.600	10.40	0.16	0.00	0	350.0	
R2030	On 02/11/2023	Bond Future			11.05270	88.63432		11.05466	88.62641		8.28	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 03/11/2022	Bond Future			10.88389	85.60887		10.88590	85.59844		10.56	0.00	1,198,524.18	14	168,749.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	3.79000	0.00379		4.75000	0.00475	3.790	9.03	0.00	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	4.98000	0.00498		6.16000	0.00616	4.980	9.03	0.01	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	8.41000	0.00841		10.19000	0.01019	8.410	9.02	0.01	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	68.39000	0.06839		76.47000	0.07647	68.390	8.99	0.05	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	4,295.75000	4.29575		4,319.41000	4.31941	4,295.750	9.13	0.90	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	4,053.07000	4.05307		4,078.35000	4.07835	4,053.070	9.20	0.88	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	221.84000	0.22184		238.34000	0.23834	221.840	9.27	0.14	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	2,628.53000	2.62853		2,664.01000	2.66401	2,628.530	9.66	0.73	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	2,373.67000	2.37367		2,410.87000	2.41087	2,373.670	9.77	0.69	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	888.75000	0.88875		917.59000	0.91759	888.750	9.96	0.38	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.45	Put	510.65000	0.51065		542.49000	0.54249	510.650	11.40	0.22	0.00	0	7,500.0	
R2032	On 03/11/2022	Bond Future	11.55	Put	420.90000	0.42090		450.17000	0.45017	420.900	11.58	0.19	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	91.28000	0.09128		103.42000	0.10342	91.280	12.88	0.05	0.00	0	750.0	

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 02/02/2023	Bond Future			11.03362	87.14537		11.03549	87.13591			10.95	0.00	0.00	0	18.0
R2032	On 02/02/2023	Bond Future	9.31	Call	156.56000	0.15656		163.18000	0.16318	156.560		10.25	0.06	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	9.47	Call	214.10000	0.21410		222.14000	0.22214	214.100		10.21	0.08	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	9.92	Call	478.26000	0.47826		490.68000	0.49068	478.260		10.12	0.16	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	10.16	Put	5,302.58000	5.30258		5,327.01000	5.32701	5,302.580		10.21	0.77	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.22	Call	801.63000	0.80163		817.22000	0.81722	801.630		10.25	0.24	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	3,991.55000	3.99155		4,018.94000	4.01894	3,991.550		10.43	0.67	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	1,567.62000	1.56762		1,586.53000	1.58653	1,567.620		10.59	0.39	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	1,092.79000	1.09279		1,116.89000	1.11689	1,092.790		11.97	0.26	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	417.71000	0.41771		432.88000	0.43288	417.710		13.08	0.11	0.00	0	750.0
R2032	On 04/05/2023	Bond Future			11.17435	84.64053		11.17619	84.63145			11.21	0.00	0.00	0	0.0
R2032	On 04/05/2023	Bond Future	10.62	Call	1,784.68000	1.78468		1,798.52000	1.79852	1,784.680		10.67	0.37	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	11.37	Call	3,594.03000	3.59403		3,607.90000	3.60790	3,594.030		11.34	0.57	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	13.43	Put	508.55000	0.50855		520.30000	0.52030	508.550		13.44	0.11	0.00	0	400.0
R2032	On 03/08/2023	Bond Future			11.30747	86.31561		11.30932	86.30670			10.76	0.00	0.00	0	2,600.0
R2032	On 03/08/2023	Bond Future	11.90	Call	5,236.45000	5.23645		5,246.57000	5.24657	5,236.450		11.38	0.64	0.00	0	5,000.0
R2032	On 02/11/2023	Bond Future			11.47270	83.75716		11.47466	83.74797			10.68	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 03/11/2022	Bond Future			11.12686	86.76229		11.11843	86.81207			11.89	0.00	0.00	0	61,488.0
R2035	On 03/11/2022	Bond Future	9.82	Call	24.18000	0.02418		29.63000	0.02963	24.180		10.67	0.02	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	164.94000	0.16494		186.34000	0.18634	164.940		10.68	0.10	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	10.57	Put	3,795.74000	3.79574		3,783.36000	3.78336	3,795.740		10.97	0.80	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	2,046.47000	2.04647		2,057.82000	2.05782	2,046.470		11.50	0.57	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	1,398.90000	1.39890		1,462.54000	1.46254	1,398.900		11.59	0.46	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	12.68	Put	65.04000	0.06504		72.74000	0.07274	65.040		14.16	0.03	0.00	0	976.0
R2035	On 02/02/2023	Bond Future			11.27105	88.31833		11.26209	88.37007			12.51	0.00	0.00	0	106,331.0
R2035	On 02/02/2023	Bond Future	9.81	Call	286.45000	0.28645		302.77000	0.30277	286.450		11.42	0.10	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	334.80000	0.33480		352.91000	0.35291	334.800		11.42	0.11	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.30	Call	702.20000	0.70220		730.94000	0.73094	702.200		11.47	0.20	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	10.64	Call	1,240.84000	1.24084		1,279.96000	1.27996	1,240.840		11.78	0.30	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.66	Put	4,913.12000	4.91312		4,901.08000	4.90108	4,913.120		11.80	0.69	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	2,187.98000	2.18798		2,238.22000	2.23822	2,187.980		12.25	0.44	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	11.06	Put	3,445.98000	3.44598		3,444.71000	3.44471	3,445.980		12.26	0.55	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	1,417.52000	1.41752		1,428.69000	1.42869	1,417.520		13.54	0.28	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	13.22	Put	399.41000	0.39941		409.04000	0.40904	399.410		15.25	0.09	0.00	0	976.0
R2035	On 04/05/2023	Bond Future			11.39939	85.49378		11.38997	85.54708			12.94	0.00	0.00	0	0.0
R2035	On 04/05/2023	Bond Future	9.85	Call	639.28000	0.63928		659.89000	0.65989	639.280		12.04	0.15	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	10.42	Call	1,288.14000	1.28814		1,319.48000	1.31948	1,288.140		12.01	0.27	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	10.60	Call	1,588.92000	1.58892		1,623.98000	1.62398	1,588.920		12.09	0.31	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	11.17	Call	2,891.89000	2.89189		2,938.06000	2.93806	2,891.890		12.57	0.46	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	12.46	Put	1,597.83000	1.59783		1,603.83000	1.60383	1,597.830		14.15	0.26	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	13.18	Put	924.02000	0.92402		931.28000	0.93128	924.020		15.06	0.16	0.00	0	491.0

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
R2035	On	03/08/2023			Bond Future	11.52223	87.18509		11.51237	87.23978		12.60	0.00	0.00	0	0.0
R2035	On	02/11/2023			Bond Future	11.67479	84.30022		11.66454	84.35580		12.72	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	03/11/2022			Bond Future	11.28493	82.77803		11.27127	82.85970		12.70	0.00	2,648,896.96	32	66,043.0
R2037	On	02/02/2023			Bond Future	11.41938	80.00698		11.40501	80.09118		14.11	0.00	0.00	0	73,477.0
R2037	On	02/02/2023	11.10	Call	Bond Future	1,952.51000	1.95251	2,014.20000	2.01420	1,952.510	13.54	0.41	0.00	0	636.0	
R2037	On	02/02/2023	11.97	Put	Bond Future	1,671.06000	1.67106	1,671.29000	1.67129	1,671.060	14.85	0.32	0.00	0	636.0	
R2037	On	04/05/2023			Bond Future	11.54804	81.52770		11.53303	81.61400		13.90	0.00	0.00	0	0.0
R2037	On	04/05/2023	11.03	Call	Bond Future	2,266.16000	2.26616	2,320.86000	2.32086	2,266.160	13.34	0.39	0.00	0	400.0	
R2037	On	04/05/2023	11.78	Call	Bond Future	4,431.43000	4.43143	4,504.43000	4.50443	4,431.430	14.26	0.58	0.00	0	400.0	
R2037	On	04/05/2023	13.73	Put	Bond Future	707.18000	0.70718	710.47000	0.71047	707.180	16.61	0.12	0.00	0	400.0	
R2037	On	03/08/2023			Bond Future	11.67398	78.88306		11.65832	78.97140		14.29	0.00	0.00	0	0.0
R2037	On	02/11/2023			Bond Future	11.81492	80.34308		11.79867	80.43295		13.69	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	03/11/2022			Bond Future	11.34584	84.82761		11.33725	84.88307		13.44	0.00	0.00	0	52,284.0
R2040	On	03/11/2022	10.60	Call	Bond Future	246.92000	0.24692	275.69000	0.27569	246.920	12.13	0.12	0.00	0	1,600.0	
R2040	On	03/11/2022	10.70	Call	Bond Future	348.23000	0.34823	383.64000	0.38364	348.230	12.25	0.16	0.00	0	1,078.0	
R2040	On	03/11/2022	11.20	Call	Bond Future	1,334.47000	1.33447	1,401.74000	1.40174	1,334.470	12.93	0.43	0.00	0	1,078.0	
R2040	On	03/11/2022	11.30	Call	Bond Future	1,640.20000	1.64020	1,711.93000	1.71193	1,640.200	13.10	0.48	0.00	0	1,600.0	
R2040	On	03/11/2022	12.52	Put	Bond Future	178.70000	0.17870	193.28000	0.19328	178.700	15.31	0.07	0.00	0	1,078.0	
R2040	On	02/02/2023			Bond Future	11.47516	81.84295		11.46607	81.90051		14.96	0.00	0.00	0	64,540.0
R2040	On	02/02/2023	10.21	Call	Bond Future	467.88000	0.46788	491.34000	0.49134	467.880	13.65	0.13	0.00	0	388.0	
R2040	On	02/02/2023	10.96	Call	Bond Future	1,635.34000	1.63534	1,682.67000	1.68267	1,635.340	14.17	0.35	0.00	0	388.0	
R2040	On	02/02/2023	11.19	Call	Bond Future	2,233.24000	2.23324	2,287.39000	2.28739	2,233.240	14.48	0.42	0.00	0	621.0	
R2040	On	02/02/2023	12.07	Put	Bond Future	1,757.38000	1.75738	1,768.88000	1.76888	1,757.380	15.92	0.31	0.00	0	621.0	
R2040	On	02/02/2023	12.27	Put	Bond Future	1,443.20000	1.44320	1,455.78000	1.45578	1,443.200	16.26	0.26	0.00	0	388.0	
R2040	On	04/05/2023			Bond Future	11.59851	83.39870		11.58899	83.45791		14.75	0.00	0.00	0	0.0
R2040	On	04/05/2023	10.17	Call	Bond Future	837.85000	0.83785	863.37000	0.86337	837.850	13.71	0.18	0.00	0	388.0	
R2040	On	04/05/2023	10.73	Call	Bond Future	1,633.56000	1.63356	1,671.09000	1.67109	1,633.560	13.69	0.30	0.00	0	486.0	
R2040	On	04/05/2023	10.92	Call	Bond Future	2,033.80000	2.03380	2,075.77000	2.07577	2,033.800	13.84	0.34	0.00	0	388.0	
R2040	On	04/05/2023	11.48	Call	Bond Future	3,547.61000	3.54761	3,601.04000	3.60104	3,547.610	14.40	0.49	0.00	0	486.0	
R2040	On	04/05/2023	12.78	Put	Bond Future	1,635.86000	1.63586	1,642.91000	1.64291	1,635.860	16.23	0.24	0.00	0	388.0	
R2040	On	04/05/2023	13.45	Put	Bond Future	1,003.28000	1.00328	1,011.34000	1.01134	1,003.280	17.20	0.15	0.00	0	486.0	
R2040	On	03/08/2023			Bond Future	11.71905	80.54072		11.70911	80.60143		15.20	0.00	0.00	0	0.0
R2040	On	02/11/2023			Bond Future	11.85320	82.03135		11.84290	82.09308		14.58	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	03/11/2022			Bond Future	11.32978	81.77244		11.32109	81.82986		14.26	0.00	2,616,718.08	32	72,871.0
R2044	On	03/11/2022	10.60	Call	Bond Future	263.45000	0.26345	293.77000	0.29377	263.450	12.87	0.13	0.00	0	1,900.0	
R2044	On	03/11/2022	11.30	Call	Bond Future	1,727.05000	1.72705	1,801.34000	1.80134	1,727.050	13.89	0.49	0.00	0	1,900.0	

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
R2044	On 02/02/2023	Bond Future			11.45096	78.85820		11.44179	78.91767			15.89	0.00	0.00	0	33,819.0
R2044	On 04/05/2023	Bond Future			11.56612	80.35727		11.55654	80.41834			15.67	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future	11.75	Put	3,497.47000	3.49747		3,496.23000	3.49623	3,497.470		15.67	0.43	7,942,676.54	230	4,115.0
R2044	On 04/05/2023	Bond Future	12.00	Put	2,901.70000	2.90170		2,903.60000	2.90360	2,901.700		16.04	0.37	6,883,036.57	230	4,115.0
R2044	On 03/08/2023	Bond Future			11.67824	77.56438		11.66825	77.62700			16.18	0.00	0.00	0	0.0
R2044	On 02/11/2023	Bond Future			11.80274	78.99987		11.79239	79.06359			15.53	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 03/11/2022	Bond Future			11.24424	80.84904		11.23547	80.90891			14.80	0.00	161,698.08	2	256,861.0
R2048	On 03/11/2022	Bond Future	10.60	Call	374.71000	0.37471		412.85000	0.41285	374.710		13.69	0.16	0.00	0	950.0
R2048	On 03/11/2022	Bond Future	11.30	Call	2,122.71000	2.12271		2,203.58000	2.20358	2,122.710		14.90	0.54	0.00	0	950.0
R2048	On 02/02/2023	Bond Future			11.35781	82.33582		11.34856	82.39784			15.63	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future	10.40	Call	814.26000	0.81426		848.16000	0.84816	814.260		14.26	0.20	0.00	0	2,700.0
R2048	On 02/02/2023	Bond Future	11.10	Call	2,385.81000	2.38581		2,443.70000	2.44370	2,385.810		14.99	0.43	0.00	0	2,700.0
R2048	On 04/05/2023	Bond Future			11.46543	79.44210		11.45578	79.50574			16.29	0.00	0.00	0	0.0
R2048	On 03/08/2023	Bond Future			11.57053	80.97621		11.56047	81.04146			15.92	0.00	0.00	0	0.0
R2048	On 02/11/2023	Bond Future			11.68908	78.05911		11.67867	78.12544			16.15	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
R209	On 03/11/2022	Bond Future			11.11876	67.14654		11.11018	67.19096			13.41	0.00	3,625,913.16	54	20,217.0
R209	On 03/11/2022	Bond Future	9.25	Call	1.11000	0.00111		1.56000	0.00156	1.110		12.09	0.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	46.16000	0.04616		54.73000	0.05473	46.160		12.01	0.04	0.00	0	7,750.0
R209	On 03/11/2022	Bond Future	10.00	Put	6,206.37000	6.20637		6,170.52000	6.17052	6,206.370		12.01	0.96	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	1,734.01000	1.73401		1,744.05000	1.74405	1,734.010		12.97	0.56	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	12.00	Put	250.86000	0.25086		265.96000	0.26596	250.860		14.78	0.12	0.00	0	7,750.0
R209	On 02/02/2023	Bond Future			11.24304	68.35166		11.23397	68.39780			14.15	0.00	0.00	0	2,066.0
R209	On 04/05/2023	Bond Future			11.35876	66.49827		11.34928	66.54570			14.61	0.00	0.00	0	1,250.0
R209	On 04/05/2023	Bond Future	10.00	Call	713.99000	0.71399		735.24000	0.73524	713.990		13.59	0.19	0.00	0	7,500.0
R209	On 04/05/2023	Bond Future	11.00	Put	4,056.33000	4.05633		4,047.69000	4.04769	4,056.330		13.99	0.57	0.00	0	7,500.0
R209	On 04/05/2023	Bond Future	12.50	Put	1,296.25000	1.29625		1,301.61000	1.30161	1,296.250		16.04	0.24	0.00	0	7,500.0
R209	On 03/08/2023	Bond Future			11.46704	67.81418		11.45716	67.86284			14.28	0.00	0.00	0	0.0
R209	On 02/11/2023	Bond Future			11.59817	65.92090		11.58794	65.97039			14.36	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 03/11/2022	Bond Future			231.60933	231.60933		231.55139	231.55139				0.00	0.00	0	732.0
R210	On 02/02/2023	Bond Future			235.82035	235.82035		235.76442	235.76442				0.00	0.00	0	300.0
R210	On 04/05/2023	Bond Future			237.22399	237.22399		237.16793	237.16793				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
R210	On 03/08/2023	Bond Future			241.96440		241.96440		241.90799	241.90799			0.00	0.00	0	0.0
R210	On 02/11/2023	Bond Future			243.25770		243.25770		243.19892	243.19892			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 03/11/2022	Bond Future			10.75653		81.01187		10.75854	81.00248		9.99	0.00	0.00	0	34,054.0
R213	On 03/11/2022	Bond Future	9.13	Call	2.12000		0.00212		2.71000	0.00271	2.120	8.42	0.00	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	2.96000		0.00296		3.72000	0.00372	2.960	8.41	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	4,502.24000		4.50224	4,519.42000	4.51942	4,502.240		8.41	0.94	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	3,865.87000		3.86587	3,886.84000	3.88684	3,865.870		8.61	0.90	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	2,991.57000		2.99157	3,018.80000	3.01880	2,991.570		8.91	0.82	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	2,342.89000		2.34289	2,375.12000	2.37512	2,342.890		9.23	0.72	0.00	0	200.0
R213	On 02/02/2023	Bond Future			10.91163		82.46476	10.91350	82.45626			10.19	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	146.25000		0.14625	152.41000	0.15241	146.250		9.92	0.07	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	4,838.67000		4.83867	4,860.05000	4.86005	4,838.670		9.54	0.78	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	3,634.63000		3.63463	3,658.64000	3.65864	3,634.630		9.69	0.68	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	1,152.06000		1.15206	1,167.99000	1.16799	1,152.060		9.73	0.35	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	541.95000		0.54195	558.34000	0.55834	541.950		11.55	0.16	0.00	0	912.0
R213	On 04/05/2023	Bond Future			11.05027		80.47973	11.05211	80.47158			10.34	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			11.18347		82.07136	11.18533	82.06333			9.88	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future			11.35488		80.04269	11.35685	80.03443			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 03/11/2022	Bond Future			11.26357		64.61373	11.25488	64.66088			14.73	0.00	0.00	0	25,380.0
R214	On 02/02/2023	Bond Future			11.38378		65.77248	11.37462	65.82133			15.57	0.00	0.00	0	64,507.0
R214	On 04/05/2023	Bond Future			11.48995		63.72447	11.48040	63.77466			16.16	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future			11.59057		64.98505	11.58065	65.03645			15.81	0.00	0.00	0	0.0
R214	On 02/11/2023	Bond Future			11.71357		62.89321	11.70332	62.94545			16.00	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 :														131,639,961.37	1,263	1 497 311.0
Grand Total:														131,639,961.37	1,263	1 497 311.0