



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: 19/09/2022

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	826.80200		826.80200		829.50100	829.50100			0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	841.57000		841.57000		844.34900	844.34900			0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	857.47800		857.47800		860.32300	860.32300			0.00	0.00	0	0.0
AL37	On 03/08/2023	Index Future	874.13800		874.13800		877.04500	877.04500			0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	890.80500		890.80500		893.76800	893.76800			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	952.10300		952.10300		958.95400	958.95400			0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	969.10900		969.10900		976.11900	976.11900			0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	987.42800		987.42800		994.58600	994.58600			0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	1,006.61100		1,006.61100		1,013.91800	1,013.91800			0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,025.80500		1,025.80500		1,033.25000	1,033.25000			0.00	0.00	0	0.0
ALBI	On 03/11/2022	Index Future	837.70800		837.70800		845.49300	845.49300			0.00	988,495,440.00	118	123.0
ALBI	On 02/02/2023	Index Future	852.67100		852.67100		860.62700	860.62700			0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future	868.78900		868.78900		876.90900	876.90900			0.00	0.00	0	0.0

an
ast

00
00
00
00
00

00
00
00
00
00

00
00
00

:06

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 03/08/2023	Index Future		885.66800	885.66800		893.95300	893.95300			0.00	0.00	0	0.0
ALBI	On 02/11/2023	Index Future		902.55500	902.55500		910.99800	910.99800			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		12.25865	72.95187		12.09232	73.74150			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		12.45103	74.27465		12.27731	75.07951			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future		12.63168	71.90531		12.45044	72.72599			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		12.81154	73.32084		12.62242	74.15788			0.00	0.00	0	0.0
ES33	On 02/11/2023	Bond Future		13.01088	70.94246		12.81340	71.79559			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		12.54829	71.07639		12.37155	72.05004			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		12.71642	72.36685		12.53233	73.35914			0.00	0.00	0	4,769.0
ES42	On 04/05/2023	Bond Future		12.88137	69.49145		12.68957	70.50308			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		13.04068	70.86065		12.84110	71.89242			0.00	0.00	0	0.0
ES42	On 02/11/2023	Bond Future		13.21657	67.96528		13.00852	69.01693			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		825.98600	825.98600		833.66400	833.66400			0.00	0.00	0	883.0
GOVI	On 02/02/2023	GOVI		840.74000	840.74000		848.58600	848.58600			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI		856.63200	856.63200		864.64000	864.64000			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		873.27500	873.27500		881.44600	881.44600			0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI		889.92600	889.92600		898.25300	898.25300			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future		166.97881	166.97881		167.09147	167.09147			0.00	0.00	0	7,188.0
I2025	On 02/02/2023	Bond Future		168.29218	168.29218		168.40833	168.40833			0.00	0.00	0	1,936.0
I2025	On 04/05/2023	Bond Future		171.51617	171.51617		171.63545	171.63545			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		173.10911	173.10911		173.22885	173.22885			0.00	0.00	0	0.0
I2025	On 02/11/2023	Bond Future		176.44742	176.44742		176.56947	176.56947			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		122.09576	122.09576		121.76777	121.76777			0.00	0.00	0	1,519.0
I2029	On 02/02/2023	Bond Future		124.30955	124.30955		123.97722	123.97722			0.00	0.00	0	728.0
I2029	On 04/05/2023	Bond Future		125.38039	125.38039		125.04139	125.04139			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		127.84612	127.84612		127.50085	127.50085			0.00	0.00	0	0.0
I2029	On 02/11/2023	Bond Future		128.95253	128.95253		128.59824	128.59824			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		114.43648	114.43648		114.61326	114.61326			0.00	0.00	0	1,287.0
I2033	On 02/02/2023	Bond Future		116.51141	116.51141		116.69280	116.69280			0.00	0.00	0	6,141.0
I2033	On 04/05/2023	Bond Future		117.34712	117.34712		117.53187	117.53187			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future		119.65488	119.65488		119.84359	119.84359			0.00	0.00	0	0.0
I2033	On 02/11/2023	Bond Future		120.51314	120.51314		120.70337	120.70337			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		129.62682	129.62682		129.90942	129.90942			0.00	0.00	0	5,473.0
I2038	On 02/02/2023	Bond Future		130.04869	130.04869		130.33730	130.33730			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future		132.54049	132.54049		132.83543	132.83543			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future		133.14471	133.14471		133.44314	133.44314			0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future		135.71240	135.71240		136.01640	136.01640			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		115.66034	115.66034		116.19869	116.19869			0.00	0.00	0	16,413.0
I2046	On 02/02/2023	Bond Future		117.75738	117.75738		118.30688	118.30688			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future		117.95460	117.95460		118.51377	118.51377			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future		120.27474	120.27474		120.84523	120.84523			0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future		120.45855	120.45855		121.03651	121.03651			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		118.90035	118.90035		118.65003	118.65003			0.00	0.00	0	12,412.0
I2050	On 02/02/2023	Bond Future		118.91185	118.91185		118.65798	118.65798			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future		121.19005	121.19005		120.93205	120.93205			0.00	0.00	0	0.0
I2050	On 03/08/2023	Bond Future		121.34986	121.34986		121.08463	121.08463			0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future		123.69014	123.69014		123.41960	123.41960			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		324.47100	324.47100		324.68700	324.68700			0.00	0.00	0	702.0
IGOV	On 02/02/2023	Index Future		330.34600	330.34600		330.57800	330.57800			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future		336.66900	336.66900		336.91000	336.91000			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future		343.28600	343.28600		343.53500	343.53500			0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future		349.90600	349.90600		350.16000	350.16000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		5.90500	94.09500		5.87500	94.12500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future		6.64500	93.35500		6.61500	93.38500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future		6.76000	93.24000		6.74000	93.26000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		7.45500	92.54500		7.42500	92.57500			0.00	0.00	0	68.0
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future		7.56000	92.44000		7.53000	92.47000			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			8.03000		91.97000		8.01000	91.99000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			8.10000		91.90000		8.11000	91.89000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.36500		91.63500		8.34500	91.65500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.41500		91.58500		8.39500	91.60500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.42000		91.58000		8.40000	91.60000			0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.41000		91.59000		8.39000	91.61000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.39500		91.60500		8.36500	91.63500			0.00	0.00	0	0.0
R186	On 03/11/2022	Bond Future			9.18159		108.43229		9.07454	108.80356		5.41	0.00	14,746,791.44	136	63,575.0
R186	On 03/11/2022	Bond Future	8.23	Call	18.92000		0.01892		38.22000	0.03822	18.920	4.55	0.03	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	1,368.67000		1.36867		1,155.89000	1.15589	1,368.670	5.31	0.68	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.33457		105.07393		9.21855	105.45318		5.69	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			9.47588		107.06394		9.34985	107.45097		5.36	0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.61694		103.84404		9.47954	104.23891		5.15	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			9.79412		105.82385		9.64361	106.22624		4.74	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			337.44914		337.44914		338.16628	338.16628			0.00	0.00	0	831.0
R197	On 02/02/2023	Bond Future			334.64940		334.64940		335.38225	335.38225			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			341.06152		341.06152		341.81026	341.81026			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			338.53788		338.53788		339.29201	339.29201			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			350.95056		350.95056		351.62192	351.62192			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			250.83335		250.83335		250.75976	250.75976			0.00	0.00	0	6,148.0
R202	On 02/02/2023	Bond Future			250.64427		250.64427		250.57181	250.57181			0.00	0.00	0	460.0
R202	On 04/05/2023	Bond Future			255.44614		255.44614		255.37356	255.37356			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			255.56618		255.56618		255.48770	255.48770			0.00	0.00	0	0.0
R202	On 02/11/2023	Bond Future			260.49451		260.49451		260.41445	260.41445			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			7.13798		101.64861		7.14195	101.64740		0.42	0.00	0.00	0	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			10.53482		89.54292		10.40863	90.12144		9.39	0.00	163,505,371.92	1,826	63,269.0
R2030	On 03/11/2022	Bond Future	9.70	Call	75.05000		0.07505		139.30000	0.13930	75.050	8.10	0.07	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	558.99000		0.55899		792.95000	0.79295	558.990	9.28	0.31	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	189.53000		0.18953		156.00000	0.15600	189.530	12.01	0.10	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			10.69255		87.13925		10.55971	87.72923		9.92	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	129.52000	0.12952		176.29000	0.17629	129.520	9.93	0.06	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.08	Call	202.81000	0.20281		270.28000	0.27028	202.810	9.76	0.09	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	9.66	Put	5,236.81000	5.23681		4,785.11000	4.78511	5,236.810	9.52	0.81	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.83	Call	675.62000	0.67562		843.07000	0.84307	675.620	9.56	0.23	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	9.94	Put	4,208.20000	4.20820		3,805.83000	3.80583	4,208.200	9.58	0.73	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	11.16	Put	1,340.82000	1.34082		1,170.44000	1.17044	1,340.820	10.55	0.34	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	11.35	Call	3,947.06000	3.94706		4,393.89000	4.39389	3,947.060	10.74	0.71	0.00	0	5,000.0	
R2030	On 02/02/2023	Bond Future	11.55	Call	4,579.11000	4.57911		5,050.89000	5.05089	4,579.110	10.95	0.75	0.00	0	5,000.0	
R2030	On 04/05/2023	Bond Future			10.84603	88.79034		10.70622	89.39203		9.36	0.00	0.00	0	0.0	
R2030	On 04/05/2023	Bond Future	9.03	Call	345.12000	0.34512		428.97000	0.42897	345.120	9.09	0.11	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	9.58	Call	675.56000	0.67556		816.87000	0.81687	675.560	8.92	0.20	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	759.83000	0.75983		913.47000	0.91347	759.830	8.95	0.22	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	872.38000	0.87238		1,041.67000	1.04167	872.380	8.98	0.24	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	1,132.35000	1.13235		1,334.67000	1.33467	1,132.350	9.04	0.29	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	1,804.01000	1.80401		2,074.64000	2.07464	1,804.010	9.31	0.40	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	10.65	Call	2,260.60000	2.26060		2,568.46000	2.56846	2,260.600	9.49	0.46	0.00	0	350.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	1,871.02000	1.87102		1,676.40000	1.67640	1,871.020	10.11	0.37	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,514.05000	1.51405		1,352.25000	1.35225	1,514.050	10.38	0.31	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	1,097.76000	1.09776		976.75000	0.97675	1,097.760	10.78	0.24	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	770.04000	0.77004		683.19000	0.68319	770.040	11.22	0.17	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	12.57	Put	717.84000	0.71784		635.98000	0.63598	717.840	11.22	0.17	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future			11.00356	86.51081		10.85614	87.12445		8.92	0.00	0.00	0	0.0	
R2030	On 03/08/2023	Bond Future	10.40	Call	1,742.80000	1.74280		1,996.29000	1.99629	1,742.800	8.68	0.38	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	10.65	Call	2,193.86000	2.19386		2,484.51000	2.48451	2,193.860	8.85	0.43	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future	12.59	Put	1,048.54000	1.04854		938.03000	0.93803	1,048.540	10.55	0.21	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	12.89	Put	836.35000	0.83635		745.75000	0.74575	836.350	10.69	0.17	0.00	0	350.0	
R2030	On 02/11/2023	Bond Future			11.17061	88.16015		11.01529	88.78545		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			11.00160	85.00099		10.86550	85.70437		11.42	0.00	0.00	0	170,395.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	0.52000	0.00052		1.85000	0.00185	0.520	9.23	0.00	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	0.73000	0.00073		2.51000	0.00251	0.730	9.22	0.00	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	1.40000	0.00140		4.50000	0.00450	1.400	9.21	0.00	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	26.70000	0.02670		59.41000	0.05941	26.700	9.54	0.03	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	4,832.40000	4.83240		4,201.49000	4.20149	4,832.400	9.97	0.94	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	4,578.84000	4.57884		3,961.83000	3.96183	4,578.840	10.08	0.92	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	128.12000	0.12812		229.81000	0.22981	128.120	10.20	0.09	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	3,068.03000	3.06803		2,573.64000	2.57364	3,068.030	10.84	0.79	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	2,790.29000	2.79029		2,326.54000	2.32654	2,790.290	11.00	0.75	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	660.11000	0.66011		949.04000	0.94904	660.110	11.24	0.31	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.45	Put	644.08000	0.64408		513.04000	0.51304	644.080	12.89	0.27	0.00	0	7,500.0	
R2032	On 03/11/2022	Bond Future	11.55	Put	533.11000	0.53311		424.12000	0.42412	533.110	13.09	0.23	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	114.97000	0.11497		92.44000	0.09244	114.970	14.46	0.06	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			11.15757	86.52138		11.01524	87.23842		11.83	0.00	0.00	0	18.0
R2032	On 02/02/2023	Bond Future	9.31	Call	141.43000	0.14143		197.36000	0.19736	141.430	11.12	0.06	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	9.47	Call	192.83000	0.19283		264.51000	0.26451	192.830	11.09	0.08	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	9.92	Call	428.12000	0.42812		561.09000	0.56109	428.120	11.00	0.15	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	10.16	Put	5,849.37000	5.84937		5,311.28000	5.31128	5,849.370	11.09	0.80	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.22	Call	716.13000	0.71613		907.91000	0.90791	716.130	11.13	0.22	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	4,485.15000	4.48515		4,023.69000	4.02369	4,485.150	11.31	0.70	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	1,404.82000	1.40482		1,701.69000	1.70169	1,404.820	11.47	0.36	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	1,314.14000	1.31414		1,139.92000	1.13992	1,314.140	12.84	0.29	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	517.97000	0.51797		444.87000	0.44487	517.970	13.95	0.13	0.00	0	750.0
R2032	On 04/05/2023	Bond Future			11.30482	83.99996		11.15602	84.73105		11.82	0.00	0.00	0	0.0
R2032	On 04/05/2023	Bond Future	10.62	Call	1,672.96000	1.67296		1,957.75000	1.95775	1,672.960	11.47	0.35	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	11.37	Call	3,383.37000	3.38337		3,808.55000	3.80855	3,383.370	12.22	0.53	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	13.43	Put	609.96000	0.60996		535.58000	0.53558	609.960	14.05	0.13	0.00	0	400.0
R2032	On 03/08/2023	Bond Future			11.44962	85.63469		11.29406	86.38023		10.90	0.00	0.00	0	2,600.0
R2032	On 03/08/2023	Bond Future	11.90	Call	4,778.30000	4.77830		5,262.66000	5.26266	4,778.300	11.52	0.61	0.00	0	5,000.0
R2032	On 02/11/2023	Bond Future			11.61159	83.10951		11.44880	83.86928		10.60	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			11.28835	85.81660		11.12174	86.79252		12.99	0.00	0.00	0	61,647.0
R2035	On 03/11/2022	Bond Future	9.82	Call	8.10000	0.00810		23.10000	0.02310	8.100	11.71	0.01	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	85.26000	0.08526		177.74000	0.17774	85.260	12.02	0.06	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	10.57	Put	4,569.14000	4.56914		3,787.58000	3.78758	4,569.140	12.34	0.87	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	2,608.69000	2.60869		2,057.55000	2.05755	2,608.690	12.97	0.66	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	980.87000	0.98087		1,441.13000	1.44113	980.870	13.07	0.37	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	12.68	Put	87.21000	0.08721		63.12000	0.06312	87.210	15.66	0.04	0.00	0	976.0
R2035	On 02/02/2023	Bond Future			11.43992	87.35158		11.26625	88.34604		13.55	0.00	0.00	0	106,331.0
R2035	On 02/02/2023	Bond Future	9.81	Call	237.72000	0.23772		344.21000	0.34421	237.720	12.42	0.08	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	278.01000	0.27801		398.30000	0.39830	278.010	12.42	0.09	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.30	Call	585.74000	0.58574		796.26000	0.79626	585.740	12.48	0.17	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	10.64	Call	1,046.22000	1.04622		1,358.64000	1.35864	1,046.220	12.80	0.26	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.66	Put	5,679.87000	5.67987		5,004.22000	5.00422	5,679.870	12.82	0.73	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	1,873.94000	1.87394		2,321.93000	2.32193	1,873.940	13.29	0.39	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	11.06	Put	4,095.48000	4.09548		3,552.34000	3.55234	4,095.480	13.30	0.60	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	1,783.74000	1.78374		1,505.94000	1.50594	1,783.740	14.58	0.33	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	13.22	Put	530.51000	0.53051		439.72000	0.43972	530.510	16.30	0.12	0.00	0	976.0
R2035	On 04/05/2023	Bond Future			11.57580	84.50433		11.39509	85.51810		13.67	0.00	0.00	0	0.0
R2035	On 04/05/2023	Bond Future	9.85	Call	547.58000	0.54758		710.49000	0.71049	547.580	12.74	0.13	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	10.42	Call	1,142.39000	1.14239		1,422.02000	1.42202	1,142.390	12.86	0.24	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	10.60	Call	1,424.08000	1.42408		1,748.49000	1.74849	1,424.080	13.00	0.28	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	11.17	Call	2,620.80000	2.62080		3,094.60000	3.09460	2,620.800	13.58	0.42	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	12.46	Put	2,009.99000	2.00999		1,750.09000	1.75009	2,009.990	15.20	0.29	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	13.18	Put	1,199.81000	1.19981		1,036.90000	1.03690	1,199.810	16.11	0.19	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	Options Inter
R2035	On	03/08/2023			Bond Future	11.71086	86.14865		11.52272	87.18238		12.71	0.00	0.00	0	0.0
R2035	On	02/11/2023			Bond Future	11.86273	83.29036		11.66676	84.34375		12.61	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	11.43263	81.90273		11.26606	82.89088		13.87	0.00	0.00	0	65,201.0
R2037	On	02/02/2023			Bond Future	11.57352	79.11204		11.40028	80.11892		15.27	0.00	164,553,043.20	2,080	71,397.0
R2037	On	02/02/2023	11.10	Call	Bond Future	1,757.83000	1.75783	2,188.29000	2.18829	1,757.830	15.04	0.37	0.00	0	636.0	
R2037	On	02/02/2023	11.97	Put	Bond Future	2,126.73000	2.12673	1,811.00000	1.81100	2,126.730	16.42	0.37	0.00	0	636.0	
R2037	On	04/05/2023			Bond Future	11.70888	80.61150		11.52888	81.63789		14.67	0.00	0.00	0	0.0
R2037	On	04/05/2023	11.03	Call	Bond Future	2,015.05000	2.01505	2,422.55000	2.42255	2,015.050	14.11	0.35	0.00	0	400.0	
R2037	On	04/05/2023	11.78	Call	Bond Future	4,006.34000	4.00634	4,607.49000	4.60749	4,006.340	15.04	0.54	0.00	0	400.0	
R2037	On	04/05/2023	13.73	Put	Bond Future	868.26000	0.86826	746.19000	0.74619	868.260	17.40	0.14	0.00	0	400.0	
R2037	On	03/08/2023			Bond Future	11.84591	77.92272		11.65869	78.96931		14.40	0.00	0.00	0	0.0
R2037	On	02/11/2023			Bond Future	11.98558	79.40831		11.79111	80.47481		13.57	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	11.50981	83.78003		11.33812	84.87745		14.71	0.00	0.00	0	52,281.0
R2040	On	03/11/2022	10.60	Call	Bond Future	133.24000	0.13324	267.56000	0.26756	133.240	13.67	0.08	0.00	0	1,600.0	
R2040	On	03/11/2022	10.70	Call	Bond Future	196.29000	0.19629	372.93000	0.37293	196.290	13.80	0.10	0.00	0	1,078.0	
R2040	On	03/11/2022	11.20	Call	Bond Future	917.26000	0.91726	1,390.46000	1.39046	917.260	14.62	0.33	0.00	0	1,078.0	
R2040	On	03/11/2022	11.30	Call	Bond Future	1,160.20000	1.16020	1,699.28000	1.69928	1,160.200	14.80	0.39	0.00	0	1,600.0	
R2040	On	03/11/2022	12.52	Put	Bond Future	246.19000	0.24619	177.11000	0.17711	246.190	17.03	0.10	0.00	0	1,078.0	
R2040	On	02/02/2023			Bond Future	11.64606	80.77257		11.46761	81.89075		16.23	0.00	82,388,021.40	1,020	64,540.0
R2040	On	02/02/2023	10.21	Call	Bond Future	390.45000	0.39045	553.68000	0.55368	390.450	14.88	0.11	0.00	0	388.0	
R2040	On	02/02/2023	10.96	Call	Bond Future	1,385.56000	1.38556	1,783.00000	1.78300	1,385.560	15.42	0.30	0.00	0	388.0	
R2040	On	02/02/2023	11.19	Call	Bond Future	1,908.09000	1.90809	2,391.58000	2.39158	1,908.090	15.74	0.37	0.00	0	621.0	
R2040	On	02/02/2023	12.07	Put	Bond Future	2,200.66000	2.20066	1,858.98000	1.85898	2,200.660	17.19	0.36	0.00	0	621.0	
R2040	On	02/02/2023	12.27	Put	Bond Future	1,826.99000	1.82699	1,536.41000	1.53641	1,826.990	17.53	0.31	0.00	0	388.0	
R2040	On	04/05/2023			Bond Future	11.77658	82.30363		11.59132	83.44341		15.60	0.00	0.00	0	0.0
R2040	On	04/05/2023	10.17	Call	Bond Future	722.17000	0.72217	931.95000	0.93195	722.170	14.53	0.15	0.00	0	388.0	
R2040	On	04/05/2023	10.73	Call	Bond Future	1,462.84000	1.46284	1,811.50000	1.81150	1,462.840	14.73	0.27	0.00	0	486.0	
R2040	On	04/05/2023	10.92	Call	Bond Future	1,825.26000	1.82526	2,228.72000	2.22872	1,825.260	14.90	0.31	0.00	0	388.0	
R2040	On	04/05/2023	11.48	Call	Bond Future	3,222.22000	3.22222	3,790.80000	3.79080	3,222.220	15.57	0.45	0.00	0	486.0	
R2040	On	04/05/2023	12.78	Put	Bond Future	2,070.10000	2.07010	1,798.21000	1.79821	2,070.100	17.46	0.28	0.00	0	388.0	
R2040	On	04/05/2023	13.45	Put	Bond Future	1,306.79000	1.30679	1,128.31000	1.12831	1,306.790	18.43	0.19	0.00	0	486.0	
R2040	On	03/08/2023			Bond Future	11.90848	79.39744		11.71596	80.55959		15.35	0.00	0.00	0	0.0
R2040	On	02/11/2023			Bond Future	12.04232	80.91110		11.84251	82.09541		14.47	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	11.50026	80.65991		11.32852	81.78076		15.60	0.00	0.00	0	73,454.0
R2044	On	03/11/2022	10.60	Call	Bond Future	139.79000	0.13979	279.81000	0.27981	139.790	14.51	0.08	0.00	0	1,900.0	
R2044	On	03/11/2022	11.30	Call	Bond Future	1,208.81000	1.20881	1,766.34000	1.76634	1,208.810	15.70	0.40	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			11.62844		77.72185		11.45010	78.86378		17.24	0.00	163,215,885.00	2,100	31,719.0
R2044	On 02/02/2023	Bond Future	12.00	Put	2,357.64000		2.35764		1,995.00000	1.99500	2,357.640	18.14	0.37	0.00	0	4,000.0
R2044	On 04/05/2023	Bond Future			11.75081		79.19514		11.56583	80.35911		16.59	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future	11.75	Put	4,225.48000		4.22548		3,727.35000	3.72735	4,225.480	16.96	0.47	0.00	0	4,115.0
R2044	On 04/05/2023	Bond Future	12.00	Put	3,559.52000		3.55952		3,126.04000	3.12604	3,559.520	17.35	0.42	0.00	0	4,115.0
R2044	On 03/08/2023	Bond Future			11.87410		76.35366		11.68206	77.54046		16.34	0.00	0.00	0	0.0
R2044	On 02/11/2023	Bond Future			11.99880		77.80927		11.79967	79.01876		15.42	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			11.42109		79.65838		11.24422	80.84918		16.21	0.00	338,309,139.86	4,247	250,100.0
R2048	On 03/11/2022	Bond Future	10.60	Call	186.52000		0.18652		367.02000	0.36702	186.520	15.07	0.10	0.00	0	950.0
R2048	On 03/11/2022	Bond Future	11.30	Call	1,451.84000		1.45184		2,098.68000	2.09868	1,451.840	16.31	0.44	0.00	0	950.0
R2048	On 02/02/2023	Bond Future			11.54177		81.12002		11.35821	82.33314		16.97	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future	10.40	Call	690.88000		0.69088		950.73000	0.95073	690.880	15.75	0.17	0.00	0	2,700.0
R2048	On 02/02/2023	Bond Future	11.10	Call	2,080.49000		2.08049		2,613.49000	2.61349	2,080.490	16.72	0.38	0.00	0	2,700.0
R2048	On 04/05/2023	Bond Future			11.65674		78.19910		11.46641	79.43565		17.25	0.00	0.00	0	0.0
R2048	On 03/08/2023	Bond Future			11.77298		79.68324		11.57549	80.94407		16.10	0.00	0.00	0	0.0
R2048	On 02/11/2023	Bond Future			11.89224		76.78454		11.68747	78.06936		16.05	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			11.27684		66.33564		11.11038	67.18992		14.65	0.00	0.00	0	19,019.0
R209	On 03/11/2022	Bond Future	9.25	Call	0.24000		0.00024		1.01000	0.00101	0.240	13.24	0.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	17.79000		0.01779		45.37000	0.04537	17.790	13.19	0.02	0.00	0	7,750.0
R209	On 03/11/2022	Bond Future	10.00	Put	6,988.90000		6.98890		6,162.20000	6.16220	6,988.900	13.19	0.98	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	2,206.99000		2.20699		1,735.89000	1.73589	2,206.990	14.65	0.65	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	12.00	Put	344.45000		0.34445		250.94000	0.25094	344.450	16.49	0.16	0.00	0	7,750.0
R209	On 02/02/2023	Bond Future			11.40765		67.52215		11.23500	68.39256		15.33	0.00	0.00	0	2,066.0
R209	On 04/05/2023	Bond Future			11.53009		65.64933		11.35110	66.53659		15.44	0.00	0.00	0	1,250.0
R209	On 04/05/2023	Bond Future	10.00	Call	616.14000		0.61614		789.26000	0.78926	616.140	14.38	0.16	0.00	0	7,500.0
R209	On 04/05/2023	Bond Future	11.00	Put	4,698.50000		4.69850		4,198.41000	4.19841	4,698.500	15.11	0.61	0.00	0	7,500.0
R209	On 04/05/2023	Bond Future	12.50	Put	1,632.37000		1.63237		1,420.33000	1.42033	1,632.370	17.23	0.28	0.00	0	7,500.0
R209	On 03/08/2023	Bond Future			11.64901		66.92687		11.46350	67.83161		14.40	0.00	0.00	0	0.0
R209	On 02/11/2023	Bond Future			11.77937		65.05300		11.58700	65.97494		14.23	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			229.60973		229.60973		230.61247	230.61247			0.00	0.00	0	732.0
R210	On 02/02/2023	Bond Future			233.77295		233.77295		234.79673	234.79673			0.00	0.00	0	300.0

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 04/05/2023	Bond Future			235.13012		235.13012		236.17256	236.17256			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			239.75454		239.75454		240.81806	240.81806			0.00	0.00	0	0.0
R210	On 02/11/2023	Bond Future			241.14067		241.14067		242.21932	242.21932			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			10.87501		80.46081		10.73887	81.09443		10.79	0.00	0.00	0	33,963.0
R213	On 03/11/2022	Bond Future	9.13	Call	0.09000		0.00009		0.44000	0.00044	0.090	8.07	0.00	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	0.15000		0.00015		0.65000	0.00065	0.150	8.05	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	5,011.78000		5.01178	4,411.44000	4.41144	5,011.780	8.94	0.97	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	4,353.12000		4.35312	3,781.88000	3.78188	4,353.120	9.36	0.94	0.00	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	3,438.56000		3.43856	2,930.23000	2.93023	3,438.560	9.95	0.87	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	2,745.50000		2.74550	2,304.64000	2.30464	2,745.500	10.44	0.78	0.00	0.00	0	200.0
R213	On 02/02/2023	Bond Future			11.03643		81.89998	10.89378	82.54596			11.08	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	128.95000		0.12895	179.34000	0.17934	128.950	10.70	0.06	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	5,361.62000		5.36162	4,871.94000	4.87194	5,361.620	10.54	0.80	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	4,122.80000		4.12280	3,700.67000	3.70067	4,122.800	10.73	0.71	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	1,068.65000		1.06865	1,309.67000	1.30967	1,068.650	10.79	0.32	0.00	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	720.37000		0.72037	620.11000	0.62011	720.370	12.72	0.20	0.00	0.00	0	912.0
R213	On 04/05/2023	Bond Future			11.18168		79.90020	11.03243	80.55883			10.96	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			11.32707		81.45459	11.17075	82.12629			10.06	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future			11.49504		79.45770	11.33117	80.14220			9.74	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			11.42402		63.75301	11.24734	64.70183			16.10	0.00	0.00	0	25,440.0
R214	On 02/02/2023	Bond Future			11.55054		64.89336	11.36738	65.85999			16.87	0.00	0.00	0	64,507.0
R214	On 04/05/2023	Bond Future			11.66307		62.82540	11.47356	63.81065			17.08	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future			11.77371		64.04782	11.57757	65.05242			15.95	0.00	0.00	0	0.0
R214	On 02/11/2023	Bond Future			11.89643		61.97262	11.69334	62.99638			15.87	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 :													1,915,213,692.82	11,527	1 486 888.0	
Grand Total:													1,915,213,692.82	11,527	1 486 888.0	