



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: 03/11/2022

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	827.36500		827.36500		831.14800	831.14800			0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	843.56300		843.56300		846.35800	846.35800			0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	860.66100		860.66100		863.52000	863.52000			0.00	0.00	0	0.0
AL37	On 03/08/2023	Index Future	878.59200		878.59200		881.51400	881.51400			0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	896.99300		896.99300		899.97600	899.97600			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	925.41100		925.41100		942.04300	942.04300			0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	955.50700		955.50700		959.28300	959.28300			0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	974.87500		974.87500		978.73500	978.73500			0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	995.18500		995.18500		999.12900	999.12900			0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,016.02700		1,016.02700		1,020.05500	1,020.05500			0.00	0.00	0	0.0
ALBI	On 03/11/2022	Index Future	822.67100		822.67100		827.12400	827.12400			0.00	863,804,550.00	105	0.0
ALBI	On 02/02/2023	Index Future	839.56400		839.56400		842.26100	842.26100			0.00	0.00	0	105.0
ALBI	On 04/05/2023	Index Future	856.58200		856.58200		859.34000	859.34000			0.00	0.00	0	0.0

an
ast

00
00
00
00
00

00
00
00
00
00

00
00
00

PM

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
ALBI	On 03/08/2023	Index Future		874.42700	874.42700		877.24600	877.24600			0.00	0.00	0	0.0
ALBI	On 02/11/2023	Index Future		892.74100	892.74100		895.61900	895.61900			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		12.63000	71.23123		12.54247	71.63162			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		12.78537	72.76011		12.74061	72.96028			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future		12.95850	70.45771		12.91167	70.66263			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		13.12954	71.94343		13.08062	72.15291			0.00	0.00	0	0.0
ES33	On 02/11/2023	Bond Future		13.31145	69.67065		13.26035	69.88463			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		12.80500	69.70090		12.73213	70.08677			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		12.93189	71.23445		12.90255	71.38684			0.00	0.00	0	4,715.0
ES42	On 04/05/2023	Bond Future		13.08720	68.43253		13.05652	68.58865			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		13.23578	69.87642		13.20381	70.03608			0.00	0.00	0	0.0
ES42	On 02/11/2023	Bond Future		13.39323	67.09312		13.35991	67.25618			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		810.95300	810.95300		815.36100	815.36100			0.00	137,862,010.00	17	0.0
GOVI	On 02/02/2023	GOVI		827.57600	827.57600		830.28200	830.28200			0.00	0.00	0	851.0
GOVI	On 04/05/2023	GOVI		844.35000	844.35000		847.11900	847.11900			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		861.94100	861.94100		864.77000	864.77000			0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI		879.99300	879.99300		882.88200	882.88200			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future		165.98124	165.98124		165.57678	165.57678			0.00	186,562,913.76	1,124	0.0
I2025	On 02/02/2023	Bond Future		166.93642	166.93642		166.94521	166.94521			0.00	0.00	0	6,088.0
I2025	On 04/05/2023	Bond Future		170.36141	170.36141		170.37183	170.37183			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		172.20348	172.20348		172.21968	172.21968			0.00	0.00	0	0.0
I2025	On 02/11/2023	Bond Future		175.84838	175.84838		175.86505	175.86505			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		119.89642	119.89642		119.47367	119.47367			0.00	71,698,059.16	598	0.0
I2029	On 02/02/2023	Bond Future		122.55058	122.55058		121.68974	121.68974			0.00	0.00	0	1,392.0
I2029	On 04/05/2023	Bond Future		123.77070	123.77070		122.89490	122.89490			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	126.37842		126.37842		125.48456	125.48456			0.00	0.00	0	0.0
I2029	On 02/11/2023	Bond Future	127.72251		127.72251		126.81476	126.81476			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	115.71044		115.71044		113.17553	113.17553			0.00	39,341,549.60	340	0.0
I2033	On 02/02/2023	Bond Future	116.84580		116.84580		115.27486	115.27486			0.00	0.00	0	7,279.0
I2033	On 04/05/2023	Bond Future	117.85889		117.85889		116.25798	116.25798			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future	120.34196		120.34196		118.70763	118.70763			0.00	0.00	0	0.0
I2033	On 02/11/2023	Bond Future	121.46719		121.46719		119.80292	119.80292			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	128.70123		128.70123		127.76421	127.76421			0.00	145,046,286.21	1,127	0.0
I2038	On 02/02/2023	Bond Future	129.00958		129.00958		128.21848	128.21848			0.00	0.00	0	4,059.0
I2038	On 04/05/2023	Bond Future	131.65692		131.65692		130.85059	130.85059			0.00	0.00	0	1,798.0
I2038	On 03/08/2023	Bond Future	132.46541		132.46541		131.64818	131.64818			0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future	135.26938		135.26938		134.43501	134.43501			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	116.20189		116.20189		112.67868	112.67868			0.00	274,236,460.40	2,360	0.0
I2046	On 02/02/2023	Bond Future	118.35468		118.35468		114.76874	114.76874			0.00	0.00	0	11,674.0
I2046	On 04/05/2023	Bond Future	118.74988		118.74988		115.09385	115.09385			0.00	0.00	0	5,677.0
I2046	On 03/08/2023	Bond Future	121.25229		121.25229		117.51962	117.51962			0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future	121.72762		121.72762		117.92386	117.92386			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	116.98817		116.98817		114.92847	114.92847			0.00	129,622,892.36	1,108	0.0
I2050	On 02/02/2023	Bond Future	119.16648		119.16648		114.92363	114.92363			0.00	0.00	0	9,301.0
I2050	On 04/05/2023	Bond Future	121.61144		121.61144		117.28244	117.28244			0.00	0.00	0	3,582.0
I2050	On 03/08/2023	Bond Future	121.98709		121.98709		117.57275	117.57275			0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future	124.56921		124.56921		120.06142	120.06142			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	322.71600		322.71600		319.37200	319.37200			0.00	54,861,720.00	17	0.0
IGOV	On 02/02/2023	Index Future	328.89200		328.89200		325.29600	325.29600			0.00	0.00	0	701.0
IGOV	On 04/05/2023	Index Future	335.63800		335.63800		331.97100	331.97100			0.00	0.00	0	16.0
IGOV	On 03/08/2023	Index Future	342.70700		342.70700		338.96400	338.96400			0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future	349.96000		349.96000		346.13800	346.13800			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.55000		93.45000		6.51500	93.48500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.27500		92.72500		7.23500	92.76500			0.00	0.00	0	68.0
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.33500		92.66500		7.27000	92.73000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.77500		92.22500		7.68000	92.32000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.83500		92.16500		7.72500	92.27500			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 19/04/2023	Jibar Tradeable Future			7.96000	92.04000		7.84000	92.16000				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.12500	91.87500		7.96000	92.04000				0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.22000	91.78000		8.03500	91.96500				0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.28500	91.71500		8.09000	91.91000				0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.32000	91.68000		8.14000	91.86000				0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.29000	91.71000		8.08000	91.92000				0.00	0.00	0	0.0
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.31500	91.68500		8.11500	91.88500				0.00	0.00	0	0.0
R186	On 03/11/2022	Bond Future			9.16000	108.50704		9.01708	109.00352			5.86	0.00	3,293,188,664.00	30,350	0.0
R186	On 02/02/2023	Bond Future			9.25594	105.33077		9.14404	105.69766			6.36	0.00	56,035,969.64	532	77,795.0
R186	On 04/05/2023	Bond Future			9.34439	107.46778		9.22277	107.84307			5.71	0.00	0.00	0	12,188.0
R186	On 03/08/2023	Bond Future			9.42311	104.40163		9.29056	104.78513			5.36	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			9.50841	106.58940		9.36328	106.98104			4.78	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future	9.15	Call	1,568.42000	1.56842		1,746.82000	1.74682	1,568.420		4.73	0.43	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	1,263.13000	1.26313		1,143.09000	1.14309	1,263.130		5.41	0.33	0.00	0	1,715.0
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			330.83862	330.83862		332.36361	332.36361				0.00	18,526,962.72	56	0.0
R197	On 02/02/2023	Bond Future			327.90753	327.90753		329.62270	329.62270				0.00	0.00	0	977.0
R197	On 04/05/2023	Bond Future			334.63489	334.63489		336.38813	336.38813				0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			332.59634	332.59634		334.40713	334.40713				0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			339.63689	339.63689		341.48629	341.48629				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			251.28256	251.28256		249.50647	249.50647				0.00	1,411,202,856.96	5,616	0.0
R202	On 02/02/2023	Bond Future			250.52805	250.52805		249.40438	249.40438				0.00	0.00	0	5,970.0
R202	On 04/05/2023	Bond Future			255.66726	255.66726		254.52280	254.52280				0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			256.22607	256.22607		255.06859	255.06859				0.00	0.00	0	0.0
R202	On 02/11/2023	Bond Future			261.64947	261.64947		260.46763	260.46763				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			7.29500	101.60070		7.15568	101.64321			0.37	0.00	856,697,102.40	8,432	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 03/11/2022	Bond Future			10.82000	88.25322		10.70714	88.76070			9.79	0.00	4,000,871,475.48	45,334	0.0
R2030	On 02/02/2023	Bond Future			10.94238	86.04327		10.86534	86.37935			10.77	0.00	355,444,748.37	4,131	91,008.0
R2030	On 02/02/2023	Bond Future	8.81	Call	47.07000	0.04707		58.52000	0.05852	47.070		11.15	0.03	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	86.31000	0.08631		105.41000	0.10541	86.310		11.09	0.05	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.66	Put	6,066.03000	6.06603		5,776.01000	5.77601	6,066.030		10.64	0.89	0.00	0	102.0

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	9.83	Call	330.60000	0.33060		388.66000	0.38866	330.600	10.50	0.15	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.94	Put	4,902.45000	4.90245		4,633.34000	4.63334	4,902.450	10.42	0.83	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	11.16	Put	1,428.14000	1.42814		1,305.01000	1.30501	1,428.140	10.92	0.41	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	11.35	Call	2,886.95000	2.88695		3,120.73000	3.12073	2,886.950	11.10	0.65	0.00	0	5,000.0
R2030	On 02/02/2023	Bond Future	11.55	Call	3,479.87000	3.47987		3,732.96000	3.73296	3,479.870	11.32	0.72	0.00	0	5,000.0
R2030	On 04/05/2023	Bond Future			11.08113	87.79033		10.99994	88.13401		10.39	0.00	0.00	0	0.0
R2030	On 04/05/2023	Bond Future	9.03	Call	275.96000	0.27596		312.96000	0.31296	275.960	10.46	0.09	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	9.58	Call	528.48000	0.52848		591.56000	0.59156	528.480	10.17	0.16	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	9.67	Call	584.69000	0.58469		653.08000	0.65308	584.690	10.13	0.18	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	9.78	Call	660.34000	0.66034		735.64000	0.73564	660.340	10.07	0.20	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	10.00	Call	836.28000	0.83628		926.77000	0.92677	836.280	9.95	0.24	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	10.42	Call	1,352.04000	1.35204		1,478.53000	1.47853	1,352.040	10.05	0.34	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	10.65	Call	1,720.44000	1.72044		1,868.21000	1.86821	1,720.440	10.15	0.40	0.00	0	350.0
R2030	On 04/05/2023	Bond Future	11.34	Put	2,119.21000	2.11921		1,985.45000	1.98545	2,119.210	10.69	0.42	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	11.62	Put	1,703.97000	1.70397		1,592.06000	1.59206	1,703.970	10.96	0.35	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	12.04	Put	1,220.51000	1.22051		1,136.39000	1.13639	1,220.510	11.38	0.27	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	12.50	Put	843.27000	0.84327		782.84000	0.78284	843.270	11.86	0.20	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	12.57	Put	796.88000	0.79688		739.49000	0.73949	796.880	11.93	0.19	0.00	0	350.0
R2030	On 03/08/2023	Bond Future			11.22154	85.61343		11.13590	85.96459		10.07	0.00	0.00	0	0.0
R2030	On 03/08/2023	Bond Future	10.40	Call	1,492.64000	1.49264		1,617.41000	1.61741	1,492.640	9.61	0.33	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	1,867.32000	1.86732		2,011.95000	2.01195	1,867.320	9.70	0.39	0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	1,235.14000	1.23514		1,158.24000	1.15824	1,235.140	11.32	0.24	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	1,018.70000	1.01870		954.15000	0.95415	1,018.700	11.61	0.20	0.00	0	350.0
R2030	On 02/11/2023	Bond Future			11.35940	87.40772		11.26917	87.76630		7.97	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			11.29000	83.53602		11.19707	84.00433		12.08	0.00	9,337,572,779.58	111,779	0.0
R2032	On 02/02/2023	Bond Future			11.43127	85.16511		11.35470	85.54157		12.74	0.00	225,346,881.06	2,646	116,172.0
R2032	On 02/02/2023	Bond Future	9.31	Call	38.30000	0.03830		48.43000	0.04843	38.300	12.08	0.02	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	9.47	Call	58.36000	0.05836		72.84000	0.07284	58.360	12.08	0.03	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	9.92	Call	163.20000	0.16320		197.26000	0.19726	163.200	11.97	0.07	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	10.16	Put	6,824.56000	6.82456		6,498.61000	6.49861	6,824.560	11.90	0.89	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.22	Call	299.64000	0.29964		355.01000	0.35501	299.640	11.89	0.12	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	5,239.28000	5.23928		4,945.06000	4.94506	5,239.280	11.81	0.81	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	690.78000	0.69078		794.03000	0.79403	690.780	11.94	0.24	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	1,362.88000	1.36288		1,247.32000	1.24732	1,362.880	13.18	0.35	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	455.54000	0.45554		412.04000	0.41204	455.540	14.41	0.14	0.00	0	750.0
R2032	On 04/05/2023	Bond Future			11.56724	82.73107		11.48708	83.11593		13.11	0.00	0.00	0	66,368.0
R2032	On 04/05/2023	Bond Future	10.62	Call	1,189.05000	1.18905		1,306.41000	1.30641	1,189.050	12.39	0.28	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	11.37	Call	2,588.24000	2.58824		2,780.78000	2.78078	2,588.240	12.98	0.47	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	13.43	Put	755.41000	0.75541		704.08000	0.70408	755.410	15.46	0.15	0.00	0	400.0
R2032	On 03/08/2023	Bond Future			11.69921	84.45674		11.61537	84.84994		12.03	0.00	0.00	0	2,600.0
R2032	On 03/08/2023	Bond Future	11.90	Call	4,011.55000	4.01155		4,242.63000	4.24263	4,011.550	12.17	0.56	0.00	0	5,000.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 02/11/2023	Bond Future			11.83855	82.06542		11.75082	82.46693		10.07	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			11.68500	83.55666		11.59704	84.05025		13.88	0.00	1,623,004,563.84	19,424	0.0
R2035	On 02/02/2023	Bond Future			11.80034	85.34040		11.75522	85.58835		14.64	0.00	0.00	0	161,005.0
R2035	On 02/02/2023	Bond Future	9.81	Call	54.39000	0.05439		63.17000	0.06317	54.390	13.35	0.03	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	67.35000	0.06735		77.86000	0.07786	67.350	13.35	0.03	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.30	Call	183.62000	0.18362		207.45000	0.20745	183.620	13.37	0.07	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	10.64	Call	377.16000	0.37716		418.93000	0.41893	377.160	13.38	0.13	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.66	Put	7,004.21000	7.00421		6,799.29000	6.79929	7,004.210	13.38	0.86	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	835.82000	0.83582		909.61000	0.90961	835.820	13.70	0.25	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	11.06	Put	5,059.48000	5.05948		4,886.21000	4.88621	5,059.480	13.72	0.75	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	2,075.94000	2.07594		1,986.28000	1.98628	2,075.940	15.00	0.42	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	13.22	Put	515.02000	0.51502		490.55000	0.49055	515.020	16.91	0.14	0.00	0	976.0
R2035	On 04/05/2023	Bond Future			11.93017	82.56628		11.88309	82.82001		15.22	0.00	0.00	0	0.0
R2035	On 04/05/2023	Bond Future	9.85	Call	325.50000	0.32550		352.48000	0.35248	325.500	14.15	0.09	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	10.42	Call	713.85000	0.71385		763.75000	0.76375	713.850	14.15	0.17	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	10.60	Call	891.58000	0.89158		950.55000	0.95055	891.580	14.16	0.20	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	11.17	Call	1,703.52000	1.70352		1,796.61000	1.79661	1,703.520	14.31	0.33	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	12.46	Put	2,402.11000	2.40211		2,321.79000	2.32179	2,402.110	15.85	0.36	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	13.18	Put	1,414.88000	1.41488		1,365.00000	1.36500	1,414.880	16.86	0.23	0.00	0	491.0
R2035	On 03/08/2023	Bond Future			12.05805	84.28819		12.00897	84.54754		14.11	0.00	0.00	0	0.0
R2035	On 02/11/2023	Bond Future			12.19487	81.54781		12.14374	81.81262		12.07	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			11.83000	79.61670		11.74191	80.11497		14.79	0.00	1,564,388,538.30	19,649	0.0
R2037	On 02/02/2023	Bond Future			11.93431	77.07446		11.88917	77.32509		16.50	0.00	0.00	0	129,164.0
R2037	On 02/02/2023	Bond Future	11.10	Call	722.68000	0.72268		789.99000	0.78999	722.680	15.20	0.22	0.00	0	636.0
R2037	On 02/02/2023	Bond Future	11.97	Put	2,424.22000	2.42422		2,321.88000	2.32188	2,424.220	16.45	0.47	0.00	0	636.0
R2037	On 04/05/2023	Bond Future			12.06460	78.63988		12.01757	78.89631		16.29	0.00	0.00	0	0.0
R2037	On 04/05/2023	Bond Future	11.03	Call	1,290.33000	1.29033		1,367.43000	1.36743	1,290.330	15.18	0.27	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.78	Call	2,844.80000	2.84480		2,972.07000	2.97207	2,844.800	15.99	0.45	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	13.73	Put	1,108.50000	1.10850		1,069.98000	1.06998	1,108.500	18.85	0.18	0.00	0	400.0
R2037	On 03/08/2023	Bond Future			12.19560	76.02194		12.14662	76.28402		15.96	0.00	0.00	0	0.0
R2037	On 02/11/2023	Bond Future			12.32154	77.61546		12.27065	77.88307		12.97	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			11.87000	81.55117		11.80184	81.96549		15.56	0.00	720,178,382.27	8,831	0.0
R2040	On 02/02/2023	Bond Future			11.96829	78.81348		11.94390	78.95913		17.40	0.00	0.00	0	119,362.0
R2040	On 02/02/2023	Bond Future	10.21	Call	109.10000	0.10910		119.00000	0.11900	109.100	15.86	0.04	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	10.96	Call	559.81000	0.55981		594.42000	0.59442	559.810	15.90	0.17	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	11.19	Call	868.80000	0.86880		915.50000	0.91550	868.800	16.15	0.24	0.00	0	621.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 02/02/2023	Bond Future	12.07	Put	2,449.70000	2.44970	2,400.03000	2.40003	2,449.700	17.53	0.45	0.00	0	621.0		
R2040	On 02/02/2023	Bond Future	12.27	Put	1,982.87000	1.98287	1,942.37000	1.94237	1,982.870	17.90	0.38	0.00	0	388.0		
R2040	On 04/05/2023	Bond Future			12.09298	80.41434	12.06753	80.56370		17.19	0.00	0.00	0	300.0		
R2040	On 04/05/2023	Bond Future	10.17	Call	445.70000	0.44570	466.64000	0.46664	445.700	15.97	0.11	0.00	0	388.0		
R2040	On 04/05/2023	Bond Future	10.73	Call	945.16000	0.94516	982.01000	0.98201	945.160	15.99	0.20	0.00	0	486.0		
R2040	On 04/05/2023	Bond Future	10.92	Call	1,184.83000	1.18483	1,228.14000	1.22814	1,184.830	15.99	0.24	0.00	0	388.0		
R2040	On 04/05/2023	Bond Future	11.48	Call	2,239.73000	2.23973	2,305.25000	2.30525	2,239.730	16.48	0.37	0.00	0	486.0		
R2040	On 04/05/2023	Bond Future	12.78	Put	2,423.87000	2.42387	2,385.51000	2.38551	2,423.870	18.42	0.33	0.00	0	388.0		
R2040	On 04/05/2023	Bond Future	13.45	Put	1,510.31000	1.51031	1,486.43000	1.48643	1,510.310	19.47	0.22	0.00	0	486.0		
R2040	On 03/08/2023	Bond Future			12.21807	77.58305	12.19157	77.73579		16.92	0.00	0.00	0	0.0		
R2040	On 02/11/2023	Bond Future			12.33783	79.20933	12.31032	79.36530		14.30	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			11.82500	78.61148	11.75172	79.06581		16.41	0.00	2,283,191,825.12	29,044	0.0		
R2044	On 02/02/2023	Bond Future			11.93470	75.82440	11.88425	76.13157		18.37	0.00	2,805,502.80	37	95,227.0		
R2044	On 02/02/2023	Bond Future	11.20	Call	943.73000	0.94373	1,035.90000	1.03590	943.730	17.06	0.25	0.00	0	1,300.0		
R2044	On 02/02/2023	Bond Future	11.90	Call	2,644.87000	2.64487	2,818.07000	2.81807	2,644.870	18.18	0.51	0.00	0	1,300.0		
R2044	On 02/02/2023	Bond Future	12.00	Put	2,573.65000	2.57365	2,450.41000	2.45041	2,573.650	18.37	0.46	0.00	0	4,000.0		
R2044	On 04/05/2023	Bond Future			12.05139	77.36459	11.99895	77.67866		18.17	0.00	0.00	0	0.0		
R2044	On 04/05/2023	Bond Future	11.75	Put	4,906.19000	4.90619	4,746.32000	4.74632	4,906.190	17.79	0.55	0.00	0	4,115.0		
R2044	On 04/05/2023	Bond Future	12.00	Put	4,120.95000	4.12095	3,980.94000	3.98094	4,120.950	18.17	0.49	0.00	0	4,115.0		
R2044	On 04/05/2023	Bond Future	12.25	Put	3,456.07000	3.45607	3,334.48000	3.33448	3,456.070	18.57	0.43	0.00	0	1,500.0		
R2044	On 03/08/2023	Bond Future			12.16806	74.59494	12.11356	74.91584		17.97	0.00	0.00	0	0.0		
R2044	On 02/11/2023	Bond Future			12.27932	76.15856	12.22280	76.48626		16.65	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			11.73000	77.65253	11.67163	78.02454		16.99	0.00	6,513,105,953.75	83,875	0.0		
R2048	On 02/02/2023	Bond Future			11.82640	79.30291	11.79666	79.48923		17.98	0.00	0.00	0	250,540.0		
R2048	On 02/02/2023	Bond Future	11.00	Call	824.11000	0.82411	877.80000	0.87780	824.110	16.77	0.22	0.00	0	2,542.0		
R2048	On 02/02/2023	Bond Future	11.70	Call	2,458.03000	2.45803	2,562.67000	2.56267	2,458.030	17.89	0.47	0.00	0	2,542.0		
R2048	On 04/05/2023	Bond Future			11.93526	76.45070	11.90431	76.64150		18.82	0.00	0.00	0	10,943.0		
R2048	On 03/08/2023	Bond Future			12.04456	78.00752	12.01239	78.20259		17.61	0.00	0.00	0	0.0		
R2048	On 02/11/2023	Bond Future			12.15030	75.21847	12.11694	75.41767		17.27	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 03/11/2022	Bond Future			11.69000	64.28110	11.60178	64.71208		15.65	0.00	816,305,688.90	12,699	0.0		
R209	On 02/02/2023	Bond Future			11.78411	65.67930	11.73899	65.89627		16.57	0.00	0.00	0	24,672.0		
R209	On 04/05/2023	Bond Future			11.90195	63.85884	11.85505	64.08081		17.19	0.00	0.00	0	5,950.0		
R209	On 04/05/2023	Bond Future	10.00	Call	364.52000	0.36452	393.42000	0.39342	364.520	15.98	0.11	0.00	0	8,500.0		
R209	On 04/05/2023	Bond Future	11.00	Put	5,766.76000	5.76676	5,619.05000	5.61905	5,766.760	16.25	0.70	0.00	0	11,000.0		
R209	On 04/05/2023	Bond Future	12.50	Put	2,043.81000	2.04381	1,976.93000	1.97693	2,043.810	18.36	0.34	0.00	0	8,500.0		
R209	On 03/08/2023	Bond Future			12.01533	65.19083	11.96667	65.41765		15.98	0.00	0.00	0	0.0		
R209	On 02/11/2023	Bond Future			12.13308	63.40453	12.08260	63.63616		13.60	0.00	0.00	0	0.0		

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 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			229.26668	229.26668		226.44083	226.44083			0.00	23,614,468.04	103	0.0
R210	On 02/02/2023	Bond Future			231.77858	231.77858		230.64118	230.64118			0.00	0.00	0	372.0
R210	On 04/05/2023	Bond Future			233.45163	233.45163		232.29665	232.29665			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			238.37046	238.37046		237.19197	237.19197			0.00	0.00	0	0.0
R210	On 02/11/2023	Bond Future			240.24596	240.24596		239.05436	239.05436			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			11.16500	79.13251		11.06714	79.57754		11.32	0.00	2,606,150,084.34	32,934	0.0
R213	On 02/02/2023	Bond Future			11.30150	80.71736		11.23007	81.03380		11.99	0.00	26,071,707.28	323	33,035.0
R213	On 02/02/2023	Bond Future	9.16	Call	42.16000	0.04216		52.03000	0.05203	42.160	11.91	0.02	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	6,227.70000	6.22770		5,953.78000	5.95378	6,227.700	11.47	0.89	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	4,804.93000	4.80493		4,557.12000	4.55712	4,804.930	11.37	0.82	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	523.04000	0.52304		599.46000	0.59946	523.040	11.41	0.21	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	686.02000	0.68602		627.72000	0.62772	686.020	13.15	0.22	0.00	0	912.0
R213	On 04/05/2023	Bond Future			11.43433	78.80107		11.35949	79.12460		12.31	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			11.56544	80.44420		11.48703	80.77472		11.25	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future			11.70902	78.57518		11.62681	78.91274		9.33	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			11.74500	62.08522		11.67169	62.45991		17.00	0.00	951,455,996.50	15,325	0.0
R214	On 02/02/2023	Bond Future			11.83177	63.45373		11.80214	63.60292		18.01	0.00	0.00	0	71,370.0
R214	On 02/02/2023	Bond Future	11.10	Call	790.76000	0.79076		839.25000	0.83925	790.760	16.93	0.26	0.00	0	1,600.0
R214	On 02/02/2023	Bond Future	11.80	Call	2,211.57000	2.21157		2,300.53000	2.30053	2,211.570	18.11	0.51	0.00	0	1,600.0
R214	On 04/05/2023	Bond Future			11.93746	61.44120		11.90668	61.59404		18.79	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future			12.04027	62.72254		12.00837	62.87877		17.55	0.00	0.00	0	0.0
R214	On 02/11/2023	Bond Future			12.14890	60.73628		12.11587	60.89578		16.09	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 :													38,588,196,592.84	437,916	1 452 559.

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
Grand Total:											38,588,196,592.84	437,916	1 452 559