



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: 11/11/2022

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 02/02/2023	Index Future	855.04700	855.04700	854.46900	854.46900				0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	872.15400	872.15400	871.57100	871.57100				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	889.68300	889.68300	889.09000	889.09000				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	907.82300	907.82300	907.21800	907.21800				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	925.02300	925.02300	924.40400	924.40400				0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	988.03000	988.03000	983.95500	983.95500				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,007.79800	1,007.79800	1,003.64900	1,003.64900				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,028.05200	1,028.05200	1,023.82200	1,023.82200				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,049.01400	1,049.01400	1,044.69700	1,044.69700				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,068.89000	1,068.89000	1,064.48800	1,064.48800				0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	868.52200	868.52200	866.68200	866.68200				0.00	0.00	0	109.00
ALBI	On 04/05/2023	Index Future	885.89900	885.89900	884.02900	884.02900				0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	903.70400	903.70400	901.79700	901.79700				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 02/11/2023	Index Future	922.13000	922.13000		920.18500	920.18500			0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	939.60100	939.60100		937.61600	937.61600			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.18109	75.53068		12.21945	75.35035			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.33280	73.26566		12.37264	73.08228			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.48920	74.75568		12.53071	74.56868			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	12.65238	72.50172		12.69568	72.31090			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.85400	73.88468		12.89933	73.68990			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.37295	74.23724		12.39019	74.14139			0.00	38,603,364.80	520	4,195.00
ES42	On 04/05/2023	Bond Future	12.50909	71.47762		12.52691	71.38041			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.64499	72.93157		12.66348	72.83251			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	12.78591	70.17248		12.80514	70.07140			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	12.95111	71.50861		12.97118	71.40533			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 02/02/2023	GOVI	856.23400	856.23400		854.37200	854.37200			0.00	8,562,340.00	1	836.00
GOVI	On 04/05/2023	GOVI	873.36500	873.36500		871.47300	871.47300			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	890.91800	890.91800		888.98900	888.98900			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	909.08300	909.08300		907.11500	907.11500			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	926.30800	926.30800		924.29900	924.29900			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	166.86173	166.86173		167.40782	167.40782			0.00	7,675,639.58	46	6,088.00
I2025	On 04/05/2023	Bond Future	170.24140	170.24140		170.79987	170.79987			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	171.95560	171.95560		172.52392	172.52392			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	175.49993	175.49993		176.08002	176.08002			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	177.07012	177.07012		177.65610	177.65610			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 02/02/2023	Bond Future	122.36917	122.36917		121.90611	121.90611			0.00	0.00	0	1,392.00
I2029	On 04/05/2023	Bond Future	123.55380	123.55380		123.08208	123.08208			0.00	0.00	0	0.00
I2029	On 03/08/2023	Bond Future	126.06577	126.06577		125.58464	125.58464			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 02/11/2023	Bond Future	127.33418	127.33418		126.84111	126.84111			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	129.77162	129.77162		129.26868	129.26868			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	115.46322	115.46322		116.19518	116.19518			0.00	0.00	0	7,279.00
I2033	On 04/05/2023	Bond Future	116.41804	116.41804		117.16565	117.16565			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	118.78494	118.78494		119.54783	119.54783			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	119.81209	119.81209		120.58894	120.58894			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	122.10560	122.10560		122.89691	122.89691			0.00	0.00	0	19.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future	128.03526	128.03526		128.03703	128.03703			0.00	0.00	0	4,059.00
I2038	On 04/05/2023	Bond Future	130.62891	130.62891		130.63170	130.63170			0.00	0.00	0	1,678.00
I2038	On 03/08/2023	Bond Future	131.31951	131.31951		131.32057	131.32057			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	134.02635	134.02635		134.02745	134.02745			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	134.57776	134.57776		134.57322	134.57322			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/02/2023	Bond Future	114.74900	114.74900		115.30676	115.30676			0.00	0.00	0	12,116.00
I2046	On 04/05/2023	Bond Future	115.04067	115.04067		115.61019	115.61019			0.00	0.00	0	4,935.00
I2046	On 03/08/2023	Bond Future	117.37960	117.37960		117.96085	117.96085			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	117.70913	117.70913		118.29928	118.29928			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	119.96088	119.96088		120.56186	120.56186			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future	115.10983	115.10983		118.06461	118.06461			0.00	0.00	0	9,301.00
I2050	On 04/05/2023	Bond Future	117.44126	117.44126		120.45694	120.45694			0.00	0.00	0	3,359.00
I2050	On 03/08/2023	Bond Future	117.64262	117.64262		120.71797	120.71797			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	120.06736	120.06736		123.20629	123.20629			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	120.12338	120.12338		123.31661	123.31661			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I GOV	On 02/02/2023	Index Future	324.64800	324.64800		326.96000	326.96000			0.00	243,486,000.00	75	662.00
I GOV	On 04/05/2023	Index Future	331.22200	331.22200		333.58200	333.58200			0.00	0.00	0	16.00
I GOV	On 03/08/2023	Index Future	337.95500	337.95500		340.36400	340.36400			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	344.92100	344.92100		347.38000	347.38000			0.00	0.00	0	0.00
I GOV	On 01/02/2024	Index Future	351.53000	351.53000		354.03400	354.03400			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.58500	93.41500		6.58500	93.41500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.12500	92.87500		7.16500	92.83500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.16000	92.84000		7.19000	92.81000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.45000	92.55000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.48500	92.51500		7.55500	92.44500			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future			7.59000	92.41000		7.67000	92.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.68000	92.32000		7.77000	92.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.74500	92.25500		7.83500	92.16500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.82000	92.18000		7.89500	92.10500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.85000	92.15000		7.95000	92.05000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.81000	92.19000		7.89000	92.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.83500	92.16500		7.93500	92.06500			0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			8.80027	106.83498		8.82294	106.75950		6.16	0.00	159,825,130.08	1,496	77,817.00
R186	On 04/05/2023	Bond Future			8.85959	108.97395		8.88387	108.89787		5.35	0.00	0.00	0	12,188.00
R186	On 03/08/2023	Bond Future			8.92251	105.85942		8.94889	105.78195		5.39	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.98222	108.01835		9.01107	107.93936		4.57	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,158.11000	2.15811	2,117.86000	2.11786	2,158.110		4.52	0.55	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	772.85000	0.77285	793.80000	0.79380	772.850		5.21	0.23	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			9.11604	104.75480		9.14800	104.67388		4.46	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/02/2023	Bond Future			330.17647	330.17647		329.68019	329.68019			0.00	0.00	0	977.00
R197	On 04/05/2023	Bond Future			336.86334	336.86334		336.35969	336.35969			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			334.62504	334.62504		334.10608	334.10608			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			341.52253	341.52253		340.99298	340.99298			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 02/02/2023	Bond Future			250.02901	250.02901		252.18240	252.18240			0.00	0.00	0	5,970.00
R202	On 04/05/2023	Bond Future			255.09247	255.09247		257.29147	257.29147			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			255.45196	255.45196		257.69292	257.69292			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			260.71743	260.71743		263.00456	263.00456			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			260.75327	260.75327		263.07299	263.07299			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future			10.30656	88.86768		10.39177	88.48240		10.67	0.00	17,773,536.00	200	90,949.00
R2030	On 02/02/2023	Bond Future	8.81	Call	131.69000	0.13169	110.80000	0.11080	131.690		10.65	0.07	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	225.41000	0.22541	191.29000	0.19129	225.410		10.48	0.11	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	3,628.15000	3.62815	3,928.95000	3.92895	3,628.150		10.10	0.75	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	843.72000	0.84372	737.39000	0.73739	843.720		10.07	0.31	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	2,695.30000	2.69530	2,958.41000	2.95841	2,695.300		10.11	0.64	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	540.22000	0.54022	630.21000	0.63021	540.220		11.14	0.20	0.00	0	388.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 02/02/2023	Bond Future	11.35	Call	4,984.54000	4.98454	4,671.50000	4.67150	4,984.540	11.36	0.84	0.00	0	5,000.00	
R2030	On 02/02/2023	Bond Future	11.55	Call	5,722.15000	5.72215	5,393.68000	5.39368	5,722.150	11.61	0.88	0.00	0	5,000.00	
R2030	On 04/05/2023	Bond Future			10.41823	90.64817	10.50760	90.25593		10.59	0.00	0.00	0	0.00	
R2030	On 04/05/2023	Bond Future	9.03	Call	646.29000	0.64629	581.57000	0.58157	646.290	10.57	0.19	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	9.58	Call	1,146.23000	1.14623	1,041.17000	1.04117	1,146.230	10.26	0.29	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	9.67	Call	1,251.83000	1.25183	1,138.92000	1.13892	1,251.830	10.21	0.31	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	9.78	Call	1,396.73000	1.39673	1,273.61000	1.27361	1,396.730	10.18	0.34	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	10.00	Call	1,752.76000	1.75276	1,607.41000	1.60741	1,752.760	10.23	0.40	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	10.42	Call	2,593.75000	2.59375	2,403.96000	2.40396	2,593.750	10.38	0.51	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	10.65	Call	3,149.47000	3.14947	2,935.69000	2.93569	3,149.470	10.52	0.58	0.00	0	350.00	
R2030	On 04/05/2023	Bond Future	11.34	Put	1,187.15000	1.18715	1,302.92000	1.30292	1,187.150	11.12	0.27	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	11.62	Put	932.57000	0.93257	1,028.14000	1.02814	932.570	11.40	0.22	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	12.04	Put	647.94000	0.64794	718.76000	0.71876	647.940	11.83	0.16	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	12.50	Put	434.62000	0.43462	485.06000	0.48506	434.620	12.30	0.11	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	12.57	Put	409.03000	0.40903	456.89000	0.45689	409.030	12.38	0.11	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future			10.53896	88.46348	10.63307	88.06349		10.23	0.00	0.00	0	0.00	
R2030	On 03/08/2023	Bond Future	10.40	Call	2,685.56000	2.68556	2,501.42000	2.50142	2,685.560	9.86	0.48	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	3,233.97000	3.23397	3,027.05000	3.02705	3,233.970	9.98	0.54	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	729.74000	0.72974	796.80000	0.79680	729.740	11.71	0.15	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	596.72000	0.59672	652.95000	0.65295	596.720	12.00	0.13	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.65266	90.26772	10.75173	89.85963		8.16	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future			10.81295	87.96755	10.91769	87.55137		8.51	0.00	0.00	0	0.00	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2032	On 02/02/2023	Bond Future			10.80931	88.29039	10.88365	87.90864		12.71	0.00	40,436,998.62	458	117,893.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	121.76000	0.12176	104.05000	0.10405	121.760	11.70	0.06	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	9.47	Call	178.33000	0.17833	153.36000	0.15336	178.330	11.68	0.08	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	9.92	Call	464.15000	0.46415	406.57000	0.40657	464.150	11.62	0.18	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	4,155.38000	4.15538	4,453.78000	4.45378	4,155.380	11.59	0.75	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.22	Call	801.62000	0.80162	710.93000	0.71093	801.620	11.58	0.27	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	2,911.29000	2.91129	3,162.83000	3.16283	2,911.290	11.82	0.62	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.67	Call	1,678.85000	1.67885	1,522.83000	1.52283	1,678.850	11.97	0.45	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	11.84	Put	537.19000	0.53719	614.88000	0.61488	537.190	13.56	0.17	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	12.75	Put	150.22000	0.15022	177.18000	0.17718	150.220	14.88	0.06	0.00	0	750.00	
R2032	On 04/05/2023	Bond Future			10.92226	85.89682	10.99973	85.50812		13.61	0.00	0.00	0	66,448.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	2,402.30000	2.40230	2,243.96000	2.24396	2,402.300	13.04	0.44	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	4,436.83000	4.43683	4,205.78000	4.20578	4,436.830	13.75	0.63	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	406.68000	0.40668	446.96000	0.44696	406.680	16.03	0.09	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			11.03858	87.62395	11.11947	87.22754		12.30	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	6,099.12000	6.09912	5,834.84000	5.83484	6,099.120	12.71	0.69	0.00	0	5,000.00	
R2032	On 02/11/2023	Bond Future			11.15773	85.25086	11.24230	84.84636		10.57	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future			11.31202	86.85894	11.40062	86.44646		10.42	0.00	0.00	0	0.00	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 02/02/2023	Bond Future			11.19537	88.75675		11.22804	88.56710		14.76	0.00	4,260,324.00	48	161,194.00
R2035	On 02/02/2023	Bond Future	9.81	Call	200.27000	0.20027		190.53000	0.19053	200.270	13.50	0.08	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	240.99000	0.24099		229.38000	0.22938	240.990	13.50	0.09	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	566.87000	0.56687		541.29000	0.54129	566.870	13.51	0.19	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	1,054.59000	1.05459		1,010.98000	1.01098	1,054.590	13.67	0.30	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	4,287.57000	4.28757		4,432.37000	4.43237	4,287.570	13.69	0.69	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	1,993.20000	1.99320		1,921.88000	1.92188	1,993.200	14.12	0.46	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	2,813.36000	2.81336		2,930.97000	2.93097	2,813.360	14.13	0.54	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	935.17000	0.93517		992.88000	0.99288	935.170	15.51	0.23	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	181.19000	0.18119		197.32000	0.19732	181.190	17.40	0.06	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			11.30518	86.02905		11.33900	85.83634		15.56	0.00	0.00	0	0.00
R2035	On 04/05/2023	Bond Future	9.85	Call	772.17000	0.77217		745.29000	0.74529	772.170	14.48	0.17	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	1,509.31000	1.50931		1,461.94000	1.46194	1,509.310	14.50	0.29	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,839.71000	1.83971		1,784.41000	1.78441	1,839.710	14.59	0.34	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	3,228.87000	3.22887		3,146.19000	3.14619	3,228.870	15.15	0.49	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	12.46	Put	1,510.57000	1.51057		1,566.61000	1.56661	1,510.570	16.89	0.24	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	863.42000	0.86342		899.68000	0.89968	863.420	17.88	0.15	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.41925	87.75873		11.45440	87.56230		14.36	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future			11.53851	85.04351		11.57509	84.84308		12.56	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future			11.69179	86.64816		11.73001	86.44356		12.21	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 02/02/2023	Bond Future			11.33661	80.49374		11.36911	80.30209		16.66	0.00	0.00	0	130,349.00
R2037	On 02/02/2023	Bond Future	11.10	Call	1,777.77000	1.77777		1,712.04000	1.71204	1,777.770	15.67	0.42	0.00	0	636.00
R2037	On 02/02/2023	Bond Future	11.97	Put	1,138.73000	1.13873		1,205.07000	1.20507	1,138.730	17.04	0.27	0.00	0	636.00
R2037	On 04/05/2023	Bond Future			11.44777	82.10686		11.48137	81.91210		16.69	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future	11.03	Call	2,523.24000	2.52324		2,453.44000	2.45344	2,523.240	15.82	0.41	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	4,762.40000	4.76240		4,656.34000	4.65634	4,762.400	16.73	0.60	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	13.73	Put	647.15000	0.64715		675.73000	0.67573	647.150	19.62	0.11	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.56513	79.50009		11.60002	79.30154		16.26	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future			11.67505	81.12160		11.71125	80.91903		13.68	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.81538	78.39749		11.85309	78.19077		13.97	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/02/2023	Bond Future			11.41282	82.23896		11.42455	82.16422		17.61	0.00	48,603,225.36	591	119,926.00
R2040	On 02/02/2023	Bond Future	10.21	Call	336.65000	0.33665		335.47000	0.33547	336.650	16.10	0.11	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	10.96	Call	1,389.36000	1.38936		1,378.22000	1.37822	1,389.360	16.39	0.34	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	1,974.67000	1.97467		1,958.15000	1.95815	1,974.670	16.68	0.43	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.07	Put	1,214.79000	1.21479		1,249.06000	1.24906	1,214.790	18.20	0.27	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.27	Put	946.62000	0.94662		975.98000	0.97598	946.620	18.58	0.22	0.00	0	388.00
R2040	On 04/05/2023	Bond Future			11.52029	83.88717		11.53234	83.81162		17.66	0.00	0.00	0	300.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 04/05/2023	Bond Future	10.17	Call	972.78000	0.97278		965.63000	0.96563	972.780	16.43	0.19	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	1,851.58000	1.85158		1,837.37000	1.83737	1,851.580	16.45	0.32	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	2,280.57000	2.28057		2,263.30000	2.26330	2,280.570	16.63	0.37	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.48	Call	3,869.67000	3.86967		3,842.41000	3.84241	3,869.670	17.27	0.51	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.78	Put	1,555.06000	1.55506		1,581.83000	1.58183	1,555.060	19.29	0.23	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	941.36000	0.94136		960.22000	0.96022	941.360	20.33	0.15	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.63346	81.06577		11.64595	80.98882		17.25	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			11.73911	82.71924		11.75205	82.64076		15.02	0.00	0.00	0	0.00
R2040	On 01/02/2024	Bond Future			11.87321	79.77474		11.88671	79.69445		15.16	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 02/02/2023	Bond Future			11.37001	79.38575		11.38164	79.30960		18.64	0.00	0.00	0	94,637.00
R2044	On 02/02/2023	Bond Future	10.30	Call	445.55000	0.44555		0.00000	0.00000	445.550	17.04	0.14	31,882,921.73	2,840	2,840.00
R2044	On 02/02/2023	Bond Future	11.00	Call	1,606.64000	1.60664		0.00000	0.00000	1,606.640	17.40	0.37	84,218,180.99	2,840	2,840.00
R2044	On 02/02/2023	Bond Future	11.20	Call	2,161.06000	2.16106		2,142.82000	2.14282	2,161.060	17.67	0.45	46,830,731.86	1,300	0.00
R2044	On 02/02/2023	Bond Future	11.90	Call	4,786.24000	4.78624		4,748.18000	4.74818	4,786.240	18.93	0.70	72,753,029.46	1,300	0.00
R2044	On 02/02/2023	Bond Future	12.00	Put	1,268.54000	1.26854		1,303.94000	1.30394	1,268.540	19.13	0.27	0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future			11.46952	80.97680		11.48146	80.89978		18.71	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future	11.75	Put	3,296.84000	3.29684		3,339.92000	3.33992	3,296.840	18.71	0.41	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	2,728.27000	2.72827		2,766.84000	2.76684	2,728.270	19.12	0.35	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.25	Put	2,257.51000	2.25751		2,291.82000	2.29182	2,257.510	19.54	0.30	0.00	0	1,500.00
R2044	On 03/08/2023	Bond Future			11.57396	78.22212		11.58632	78.14367		18.30	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			11.67099	79.81756		11.68377	79.73761		16.67	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			11.79414	76.94339		11.80746	76.86159		16.63	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future			11.27305	82.90733		11.28459	82.82909		18.30	0.00	0.00	0	250,478.00
R2048	On 02/02/2023	Bond Future	10.40	Call	662.26000	0.66226		658.26000	0.65826	662.260	16.75	0.19	60,246,895.32	3,820	3,820.00
R2048	On 02/02/2023	Bond Future	11.00	Call	1,932.61000	1.93261		1,916.79000	1.91679	1,932.610	17.41	0.41	86,803,693.52	2,542	0.00
R2048	On 02/02/2023	Bond Future	11.10	Call	2,237.55000	2.23755		2,219.07000	2.21907	2,237.550	17.58	0.45	143,233,884.01	3,820	3,820.00
R2048	On 02/02/2023	Bond Future	11.70	Call	4,513.19000	4.51319		4,477.37000	4.47737	4,513.190	18.69	0.67	141,517,610.85	2,542	0.00
R2048	On 04/05/2023	Bond Future			11.36530	80.10683		11.37714	80.02771		19.42	0.00	0.00	0	10,943.00
R2048	On 03/08/2023	Bond Future			11.46282	81.67991		11.47506	81.59938		17.98	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.55463	78.92355		11.56730	78.84136		16.05	0.00	0.00	0	13,000.00
R2048	On 01/02/2024	Bond Future			11.66885	80.44927		11.68204	80.36521		15.60	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 02/02/2023	Bond Future			11.18871	68.62869		11.22620	68.43736		16.74	0.00	343,143.45	5	24,708.00
R209	On 04/05/2023	Bond Future			11.28864	66.85019		11.32735	66.65559		17.60	0.00	0.00	0	2,510.00
R209	On 04/05/2023	Bond Future	10.00	Call	833.81000	0.83381		800.40000	0.80040	833.810	16.39	0.21	0.00	0	1,000.00
R209	On 04/05/2023	Bond Future	11.00	Put	3,939.50000	3.93950		4,056.53000	4.05653	3,939.500	16.91	0.55	0.00	0	6,250.00
R209	On 04/05/2023	Bond Future	12.50	Put	1,255.38000	1.25538		1,308.34000	1.30834	1,255.380	19.17	0.23	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future			11.39012	68.19435		11.43019	67.99593		16.29	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 02/11/2023	Bond Future			11.49272	66.43347		11.53423	66.23104		14.27	0.00	0.00	0	0.00
R209	On 01/02/2024	Bond Future			11.62067	67.68677		11.66378	67.48023		13.87	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 02/02/2023	Bond Future			229.95510	229.95510		231.10688	231.10688			0.00	0.00	0	572.00
R210	On 04/05/2023	Bond Future			231.53112	231.53112		232.70738	232.70738			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			236.23850	236.23850		237.43894	237.43894			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future			237.93959	237.93959		239.16006	239.16006			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			242.49312	242.49312		243.73609	243.73609			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future			10.68849	83.48752		10.76302	83.14405		11.91	0.00	33,395,008.00	400	33,045.00
R213	On 02/02/2023	Bond Future	9.16	Call	114.27000	0.11427		98.07000	0.09807	114.270	11.36	0.06	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	3,832.78000	3.83278		4,104.31000	4.10431	3,832.780	11.02	0.76	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	2,703.57000	2.70357		2,933.72000	2.93372	2,703.570	11.24	0.63	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	1,267.23000	1.26723		1,143.25000	1.14325	1,267.230	11.29	0.41	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	247.51000	0.24751		288.08000	0.28808	247.510	13.55	0.10	0.00	0	912.00
R213	On 04/05/2023	Bond Future			10.79839	81.60584		10.87612	81.25617		12.62	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future			10.91377	83.24648		10.99508	82.88989		11.48	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future			11.03680	81.39093		11.12197	81.02708		9.69	0.00	0.00	0	0.00
R213	On 01/02/2024	Bond Future			11.20216	82.92777		11.29168	82.55672		9.63	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/02/2023	Bond Future			11.27854	66.33733		11.29529	66.24690		18.27	0.00	11,277,346.10	170	71,200.00
R214	On 02/02/2023	Bond Future	10.30	Call	436.53000	0.43653		0.00000	0.00000	436.530	16.71	0.16	38,440,480.32	3,550	3,550.00
R214	On 02/02/2023	Bond Future	11.00	Call	1,535.04000	1.53504		0.00000	0.00000	1,535.040	17.38	0.41	96,611,052.94	3,550	3,550.00
R214	On 02/02/2023	Bond Future	11.10	Call	1,776.37000	1.77637		1,749.36000	1.74936	1,776.370	17.55	0.45	47,796,843.33	1,600	0.00
R214	On 02/02/2023	Bond Future	11.80	Call	3,938.48000	3.93848		3,888.44000	3.88844	3,938.480	18.84	0.70	74,335,206.92	1,600	0.00
R214	On 04/05/2023	Bond Future			11.36872	64.36628		11.38593	64.27455		19.32	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future			11.46124	65.66039		11.47902	65.56687		17.90	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future			11.55675	63.70002		11.57512	63.60467		16.68	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future			11.67766	64.90205		11.69674	64.80466		15.86	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Total for Derivatives :											1,538,912,587.24	35,314	1 448 337.00
Grand Total:											1,538,912,587.24	35,314	1 448 337.00