



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/11/2022

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	855.47800	855.47800	858.95900	858.95900				0.00	0.00	0	0.00
AL37	On	04/05/2023	Index Future	871.74100	871.74100	875.29300	875.29300				0.00	0.00	0	0.00
AL37	On	03/08/2023	Index Future	889.03000	889.03000	892.65500	892.65500				0.00	0.00	0	0.00
AL37	On	02/11/2023	Index Future	907.31600	907.31600	911.01700	911.01700				0.00	0.00	0	0.00
AL37	On	01/02/2024	Index Future	924.71100	924.71100	928.48100	928.48100				0.00	0.00	0	0.00
AL7T	On	02/02/2023	Index Future	985.41400	985.41400	991.02300	991.02300				0.00	0.00	0	0.00
AL7T	On	04/05/2023	Index Future	1,004.14800	1,004.14800	1,009.86700	1,009.86700				0.00	0.00	0	0.00
AL7T	On	03/08/2023	Index Future	1,024.06300	1,024.06300	1,029.89900	1,029.89900				0.00	0.00	0	0.00
AL7T	On	02/11/2023	Index Future	1,045.12600	1,045.12600	1,051.08400	1,051.08400				0.00	0.00	0	0.00
AL7T	On	01/02/2024	Index Future	1,065.16200	1,065.16200	1,071.23200	1,071.23200				0.00	0.00	0	0.00
ALBI	On	02/02/2023	Index Future	865.02000	865.02000	870.94400	870.94400				0.00	0.00	0	107.00
ALBI	On	04/05/2023	Index Future	881.46500	881.46500	887.50500	887.50500				0.00	0.00	0	0.00
ALBI	On	03/08/2023	Index Future	898.94700	898.94700	905.10900	905.10900				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	917.43700	917.43700		923.72800	923.72800			0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	935.02500	935.02500		941.43500	941.43500			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	12.24440	75.23339		12.13282	75.75847			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.41479	72.88895		12.29841	73.42448			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.57885	74.35265		12.45745	74.89916			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	12.74251	72.10529		12.61583	72.66333			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.94392	73.49901		12.81157	74.06765			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	12.46522	73.72670		12.34847	74.37370			0.00	0.00	0	4,195.00
ES42	On 04/05/2023	Bond Future	12.61857	70.88381		12.49702	71.54359			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.76211	72.30791		12.63575	72.98117			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	12.90497	69.55050		12.77349	70.23789			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.07145	70.89309		12.93463	71.59362			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	852.78400	852.78400		858.61500	858.61500			0.00	0.00	0	835.00
GOVI	On 04/05/2023	GOVI	868.99700	868.99700		874.94200	874.94200			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	886.23100	886.23100		892.29700	892.29700			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	904.46000	904.46000		910.65200	910.65200			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	921.79900	921.79900		928.10800	928.10800			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	166.05200	166.05200		165.84562	165.84562			0.00	0.00	0	6,088.00
I2025	On 04/05/2023	Bond Future	169.24954	169.24954		169.03988	169.03988			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	170.90150	170.90150		170.68864	170.68864			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	174.45603	174.45603		174.23912	174.23912			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.05093	176.05093		175.83041	175.83041			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	119.47463	119.47463		119.47665	119.47665			0.00	0.00	0	1,392.00
I2029	On 04/05/2023	Bond Future	120.48147	120.48147		120.48439	120.48439			0.00	0.00	0	0.00
I2029	On 03/08/2023	Bond Future	122.89950	122.89950		122.90278	122.90278			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	124.12740	124.12740		124.13158	124.13158			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	126.53215	126.53215		126.53607	126.53607			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	114.28869	114.28869		114.18715	114.18715			0.00	0.00	0	7,298.00
I2033	On 04/05/2023	Bond Future	115.10437	115.10437		115.00185	115.00185			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	117.41440	117.41440		117.31014	117.31014			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	118.43689	118.43689		118.33127	118.33127			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	120.73153	120.73153		120.62352	120.62352			0.00	0.00	0	0.00
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	125.95825	125.95825		125.80511	125.80511			0.00	0.00	0	4,059.00
I2038	On 04/05/2023	Bond Future	128.38395	128.38395		128.22837	128.22837			0.00	0.00	0	1,583.00
I2038	On 03/08/2023	Bond Future	128.99781	128.99781		128.84024	128.84024			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	131.68124	131.68124		131.52069	131.52069			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	132.22350	132.22350		132.06064	132.06064			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	112.16294	112.16294		112.16361	112.16361			0.00	0.00	0	13,076.00
I2046	On 04/05/2023	Bond Future	112.29008	112.29008		112.29170	112.29170			0.00	0.00	0	4,935.00
I2046	On 03/08/2023	Bond Future	114.54387	114.54387		114.54605	114.54605			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	114.83973	114.83973		114.84293	114.84293			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	117.06360	117.06360		117.06653	117.06653			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	112.61809	112.61809		112.01789	112.01789			0.00	0.00	0	9,301.00
I2050	On 04/05/2023	Bond Future	114.78669	114.78669		114.17546	114.17546			0.00	0.00	0	3,359.00
I2050	On 03/08/2023	Bond Future	114.90825	114.90825		114.28569	114.28569			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	117.29859	117.29859		116.66319	116.66319			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	117.33404	117.33404		116.68724	116.68724			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	318.94200	318.94200		318.56500	318.56500			0.00	0.00	0	662.00
I GOV	On 04/05/2023	Index Future	325.08300	325.08300		324.70000	324.70000			0.00	0.00	0	16.00
I GOV	On 03/08/2023	Index Future	331.60500	331.60500		331.21600	331.21600			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	338.50000	338.50000		338.10300	338.10300			0.00	0.00	0	0.00
I GOV	On 01/02/2024	Index Future	345.06200	345.06200		344.65700	344.65700			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.23500	92.76500		7.15500	92.84500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.32500	92.67500		7.25500	92.74500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.62000	92.38000		7.55000	92.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.66500	92.33500		7.58500	92.41500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.80000	92.20000		7.71000	92.29000			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 17/05/2023	Jibar Tradeable Future			7.82000	92.18000		7.72000	92.28000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.83000	92.17000		7.73000	92.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.84500	92.15500		7.74500	92.25500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.83500	92.16500		7.75500	92.24500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.81000	92.19000		7.73000	92.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.79000	92.21000		7.71000	92.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.77500	92.22500		7.69500	92.30500			0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			8.78440	106.88786		8.64780	107.34437		5.87	0.00	199,025,195.32	1,862	72,500.00
R186	On 04/05/2023	Bond Future			8.87667	108.92042		8.72844	109.38611		5.51	0.00	0.00	0	12,188.00
R186	On 03/08/2023	Bond Future			8.95046	105.77735		8.78899	106.25260		5.38	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			9.00505	107.95584		8.82827	108.44115		4.71	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,196.40000	2.19640	2,471.01000	2.47101	2,196.400	832.980	4.79	0.54	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	832.98000	0.83298	724.65000	0.72465	832.980		5.45	0.24	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			9.13065	104.71780		8.93602	105.21210		4.51	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			329.56380	329.56380		329.75455	329.75455			0.00	0.00	0	977.00
R197	On 04/05/2023	Bond Future			335.90903	335.90903		336.10487	336.10487			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			333.58436	333.58436		333.78698	333.78698			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			340.52400	340.52400		340.73160	340.73160			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			245.27131	245.27131		245.51429	245.51429			0.00	0.00	0	5,970.00
R202	On 04/05/2023	Bond Future			249.99349	249.99349		250.24244	250.24244			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			250.19510	250.19510		250.45061	250.45061			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			255.39903	255.39903		255.66036	255.66036			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			255.40328	255.40328		255.67147	255.67147			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			10.33631	88.73292		10.23401	89.19740		10.55	0.00	5,057,776.44	57	95,254.00
R2030	On 02/02/2023	Bond Future	8.81	Call	45.65000	0.04565	65.12000	0.06512	45.650	98.380	9.65	0.03	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	98.38000	0.09838	135.23000	0.13523	98.380	9.56	9.56	0.06	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	3,553.95000	3.55395	3,203.30000	3.20330	3,553.950	9.56	9.56	0.79	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	626.75000	0.62675	774.93000	0.77493	626.750	9.72	9.72	0.28	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	2,603.35000	2.60335	2,310.67000	2.31067	2,603.350	9.82	9.82	0.67	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	496.16000	0.49616	419.84000	0.41984	496.160	11.55	11.55	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	4,813.49000	4.81349	5,219.25000	5.21925	4,813.490	11.84	0.85	0.00	0	5,000.00	
R2030	On 02/02/2023	Bond Future	11.55	Call	5,557.74000	5.55774	5,978.08000	5.97808	5,557.740	12.14	0.88	0.00	0	5,000.00	
R2030	On 04/05/2023	Bond Future			10.46994	90.42095	10.36233	90.89463		10.90	0.00	0.00	0	0.00	
R2030	On 04/05/2023	Bond Future	9.03	Call	569.03000	0.56903	659.70000	0.65970	569.030	10.78	0.17	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	9.58	Call	1,043.04000	1.04304	1,187.61000	1.18761	1,043.040	10.52	0.28	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	9.67	Call	1,157.26000	1.15726	1,312.69000	1.31269	1,157.260	10.53	0.30	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	9.78	Call	1,308.26000	1.30826	1,477.32000	1.47732	1,308.260	10.56	0.33	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	10.00	Call	1,648.99000	1.64899	1,846.18000	1.84618	1,648.990	10.60	0.39	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	10.42	Call	2,484.73000	2.48473	2,736.95000	2.73695	2,484.730	10.85	0.50	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	10.65	Call	3,031.35000	3.03135	3,312.27000	3.31227	3,031.350	11.02	0.56	0.00	0	350.00	
R2030	On 04/05/2023	Bond Future	11.34	Put	1,263.02000	1.26302	1,142.64000	1.14264	1,263.020	11.66	0.28	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	11.62	Put	993.61000	0.99361	895.89000	0.89589	993.610	11.94	0.23	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	12.04	Put	691.25000	0.69125	620.67000	0.62067	691.250	12.38	0.17	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	12.50	Put	463.14000	0.46314	414.37000	0.41437	463.140	12.85	0.12	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	12.57	Put	427.54000	0.42754	381.97000	0.38197	427.540	12.85	0.11	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future			10.59896	88.20820	10.48554	88.69155		10.55	0.00	0.00	0	0.00	
R2030	On 03/08/2023	Bond Future	10.40	Call	2,617.30000	2.61730	2,857.80000	2.85780	2,617.300	10.31	0.47	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	3,162.38000	3.16238	3,429.97000	3.42997	3,162.380	10.48	0.53	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	808.18000	0.80818	736.80000	0.73680	808.180	12.25	0.16	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	640.47000	0.64047	582.22000	0.58222	640.470	12.40	0.13	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.71141	90.02543	10.59195	90.51897		9.00	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future			10.86946	87.74271	10.74335	88.24547		8.94	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			10.88426	87.90551	10.77734	88.45526		12.65	0.00	791,149.59	9	113,602.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	41.64000	0.04164	61.06000	0.06106	41.640	10.95	0.03	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	9.47	Call	70.46000	0.07046	100.46000	0.10046	70.460	10.98	0.04	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	9.92	Call	253.79000	0.25379	336.75000	0.33675	253.790	11.06	0.12	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	4,289.15000	4.28915	3,869.30000	3.86930	4,289.150	11.30	0.80	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.22	Call	545.21000	0.54521	688.71000	0.68871	545.210	11.38	0.22	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	10.30	Call	654.80000	0.65480	817.12000	0.81712	654.800	11.50	0.25	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	2,987.49000	2.98749	2,649.49000	2.64949	2,987.490	11.78	0.66	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.67	Call	1,351.20000	1.35120	1,606.07000	1.60607	1,351.200	12.07	0.42	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	11.45	Put	909.76000	0.90976	778.35000	0.77835	909.760	13.45	0.28	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.50	Put	850.04000	0.85004	726.25000	0.72625	850.040	13.54	0.26	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.84	Put	530.78000	0.53078	449.82000	0.44982	530.780	14.13	0.18	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	12.75	Put	141.09000	0.14109	117.98000	0.11798	141.090	15.60	0.05	0.00	0	750.00	
R2032	On 04/05/2023	Bond Future			11.01780	85.41779	10.90606	85.97840		14.02	0.00	0.00	0	66,460.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	2,205.01000	2.20501	2,455.42000	2.45542	2,205.010	13.63	0.42	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	4,166.11000	4.16611	4,521.49000	4.52149	4,166.110	14.44	0.60	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	425.51000	0.42551	380.32000	0.38032	425.510	16.45	0.09	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			11.14287	87.11333	11.02610	87.68533		12.86	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	5,877.16000	5.87716	6,271.48000	6.27148	5,877.160	13.54	0.67	0.00	0	5,000.00	

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	
R2032	On 02/11/2023	Bond Future	11.26317	84.74692		11.14106	85.33089		11.52	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	11.41778	86.36688		11.29002	86.96178		10.96	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	
R2035	On 02/02/2023	Bond Future	11.25415	88.41595		11.13714	89.09629		14.96	0.00	49,512,932.00	560	167,821.00	
R2035	On 02/02/2023	Bond Future	9.81	Call	122.54000	0.12254	171.13000	0.17113	122.540	13.71	0.06	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	151.42000	0.15142	209.06000	0.20906	151.420	13.71	0.07	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	406.41000	0.40641	530.68000	0.53068	406.410	13.76	0.15	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	845.86000	0.84586	1,053.93000	1.05393	845.860	14.12	0.26	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	4,415.41000	4.41541	3,948.57000	3.94857	4,415.410	14.14	0.73	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	1,717.38000	1.71738	2,041.96000	2.04196	1,717.380	14.66	0.43	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	2,876.73000	2.87673	2,523.82000	2.52382	2,876.730	14.68	0.57	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	907.81000	0.90781	768.52000	0.76852	907.810	16.10	0.24	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	152.68000	0.15268	125.72000	0.12572	152.680	17.97	0.05	0.00	0	976.00
R2035	On 04/05/2023	Bond Future	11.38142	85.59551		11.25971	86.28913		16.04	0.00	0.00	0	0.00	
R2035	On 04/05/2023	Bond Future	9.85	Call	676.57000	0.67657	800.87000	0.80087	676.570	14.94	0.16	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	1,353.64000	1.35364	1,562.11000	1.56211	1,353.640	14.95	0.27	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,662.70000	1.66270	1,902.78000	1.90278	1,662.700	15.04	0.32	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	2,983.38000	2.98338	3,328.89000	3.32889	2,983.380	15.62	0.47	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	12.46	Put	1,577.33000	1.57733	1,419.52000	1.41952	1,577.330	17.39	0.25	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	895.58000	0.89558	800.41000	0.80041	895.580	18.39	0.16	0.00	0	491.00
R2035	On 03/08/2023	Bond Future	11.50255	87.29429		11.37588	88.00198		15.02	0.00	0.00	0	0.00	
R2035	On 02/11/2023	Bond Future	11.62200	84.58703		11.49016	85.30948		13.90	0.00	0.00	0	0.00	
R2035	On 01/02/2024	Bond Future	11.77487	86.20432		11.63743	86.94038		13.03	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	11.43773	79.89966		11.32597	80.55663		16.93	0.00	89,887,117.50	1,125	133,345.00	
R2037	On 02/02/2023	Bond Future	11.10	Call	1,417.89000	1.41789	1,695.69000	1.69569	1,417.890	16.28	0.38	0.00	0	577.00
R2037	On 02/02/2023	Bond Future	11.97	Put	1,198.43000	1.19843	1,030.79000	1.03079	1,198.430	17.77	0.30	0.00	0	577.00
R2037	On 04/05/2023	Bond Future	11.56684	81.41979		11.45074	82.08962		17.27	0.00	0.00	0	0.00	
R2037	On 04/05/2023	Bond Future	10.95	Call	2,046.75000	2.04675	2,309.48000	2.30948	2,046.750	16.30	0.36	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	2,225.20000	2.22520	2,502.26000	2.50226	2,225.200	16.38	0.38	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	4,329.41000	4.32941	4,734.88000	4.73488	4,329.410	17.31	0.57	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	2,768.31000	2.76831	2,528.11000	2.52811	2,768.310	17.55	0.39	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	704.60000	0.70460	632.77000	0.63277	704.600	20.24	0.12	0.00	0	400.00
R2037	On 03/08/2023	Bond Future	11.69261	78.77816		11.57190	79.46151		17.06	0.00	0.00	0	0.00	
R2037	On 02/11/2023	Bond Future	11.80433	80.40163		11.67904	81.09923		15.09	0.00	0.00	0	0.00	
R2037	On 01/02/2024	Bond Future	11.94618	77.68387		11.81590	78.39463		14.92	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	11.53496	81.46589		11.42321	82.17275		17.98	0.00	86,027,979.84	1,056	122,608.00	
R2040	On 02/02/2023	Bond Future	10.21	Call	193.68000	0.19368	261.10000	0.26110	193.680	16.48	0.08	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
R2040	On 02/02/2023	Bond Future	10.96	Call	995.61000	0.99561	1,224.13000	1.22413	995.610	16.75	0.28	0.00	0	388.00	
R2040	On 02/02/2023	Bond Future	11.19	Call	1,491.81000	1.49181	1,788.23000	1.78823	1,491.810	17.04	0.37	0.00	0	563.00	
R2040	On 02/02/2023	Bond Future	12.07	Put	1,265.57000	1.26557	1,086.81000	1.08681	1,265.570	18.58	0.29	0.00	0	563.00	
R2040	On 02/02/2023	Bond Future	12.27	Put	969.94000	0.96994	827.91000	0.82791	969.940	18.96	0.24	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future			11.66033	83.01588	11.54433	83.73655		18.35	0.00	0.00	0	300.00	
R2040	On 04/05/2023	Bond Future	10.17	Call	807.40000	0.80740	944.66000	0.94466	807.400	17.08	0.17	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	10.73	Call	1,578.29000	1.57829	1,803.86000	1.80386	1,578.290	17.10	0.29	0.00	0	486.00	
R2040	On 04/05/2023	Bond Future	10.92	Call	1,963.46000	1.96346	2,224.60000	2.22460	1,963.460	17.28	0.33	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	11.03	Call	2,212.56000	2.21256	2,494.72000	2.49472	2,212.560	17.40	0.36	0.00	0	684.00	
R2040	On 04/05/2023	Bond Future	11.48	Call	3,423.70000	3.42370	3,791.44000	3.79144	3,423.700	17.95	0.48	0.00	0	486.00	
R2040	On 04/05/2023	Bond Future	12.05	Put	2,998.63000	2.99863	2,742.92000	2.74292	2,998.630	18.82	0.38	0.00	0	684.00	
R2040	On 04/05/2023	Bond Future	12.78	Put	1,743.54000	1.74354	1,582.14000	1.58214	1,743.540	20.01	0.25	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	13.45	Put	1,058.47000	1.05847	955.35000	0.95535	1,058.470	21.07	0.16	0.00	0	486.00	
R2040	On 03/08/2023	Bond Future			11.78240	80.15552	11.66190	80.89071		18.18	0.00	0.00	0	0.00	
R2040	On 02/11/2023	Bond Future			11.89066	81.80749	11.76571	82.55804		16.40	0.00	0.00	0	0.00	
R2040	On 01/02/2024	Bond Future			12.02723	78.86614	11.89742	79.63084		16.20	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			11.46238	78.78425	11.34547	79.54684		19.03	0.00	1,260,548.00	16	86,046.00	
R2044	On 02/02/2023	Bond Future	10.30	Call	285.70000	0.28570	382.99000	0.38299	285.700	17.44	0.10	0.00	0	2,840.00	
R2044	On 02/02/2023	Bond Future	10.75	Call	792.20000	0.79220	998.61000	0.99861	792.200	17.78	0.23	0.00	0	2,500.00	
R2044	On 02/02/2023	Bond Future	11.00	Call	1,274.24000	1.27424	1,557.70000	1.55770	1,274.240	18.12	0.33	0.00	0	2,840.00	
R2044	On 02/02/2023	Bond Future	11.75	Put	1,824.57000	1.82457	1,572.50000	1.57250	1,824.570	19.53	0.38	0.00	0	2,500.00	
R2044	On 02/02/2023	Bond Future	12.00	Put	1,328.10000	1.32810	1,134.65000	1.13465	1,328.100	20.03	0.29	0.00	0	4,000.00	
R2044	On 04/05/2023	Bond Future			11.57774	80.28329	11.45654	81.06066		19.44	0.00	0.00	0	0.00	
R2044	On 04/05/2023	Bond Future	11.75	Put	3,572.89000	3.57289	3,260.64000	3.26064	3,572.890	19.44	0.43	0.00	0	4,115.00	
R2044	On 04/05/2023	Bond Future	12.00	Put	2,964.46000	2.96446	2,695.55000	2.69555	2,964.460	19.86	0.38	0.00	0	4,115.00	
R2044	On 04/05/2023	Bond Future	12.25	Put	2,458.11000	2.45811	2,227.89000	2.22789	2,458.110	20.29	0.32	0.00	0	1,500.00	
R2044	On 03/08/2023	Bond Future			11.68951	77.49385	11.56376	78.28695		19.29	0.00	0.00	0	0.00	
R2044	On 02/11/2023	Bond Future			11.78794	79.09101	11.65774	79.90060		17.96	0.00	0.00	0	0.00	
R2044	On 01/02/2024	Bond Future			11.91228	76.22284	11.77718	77.04776		17.74	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			11.35619	82.34668	11.23925	83.13726		18.70	0.00	40,267,526.52	489	247,577.00	
R2048	On 02/02/2023	Bond Future	10.40	Call	456.74000	0.45674	598.46000	0.59846	456.740	17.14	0.15	0.00	0	3,820.00	
R2048	On 02/02/2023	Bond Future	11.10	Call	1,811.86000	1.81186	2,172.78000	2.17278	1,811.860	17.97	0.41	0.00	0	3,820.00	
R2048	On 04/05/2023	Bond Future			11.46347	79.45502	11.34229	80.26099		20.19	0.00	0.00	0	10,943.00	
R2048	On 03/08/2023	Bond Future			11.56772	80.99442	11.44208	81.81670		18.96	0.00	0.00	0	0.00	
R2048	On 02/11/2023	Bond Future			11.66065	78.24049	11.53061	79.07978		17.81	0.00	0.00	0	13,000.00	
R2048	On 01/02/2024	Bond Future			11.77567	79.77311	11.64085	80.62825		16.77	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			11.25998	68.26562	11.14834	68.83559		16.98	0.00	4,027,671.58	59	25,765.00	

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 04/05/2023	Bond Future			11.37588	66.41275		11.26016	66.99388		18.17	0.00	0.00	0	2,510.00
R209	On 04/05/2023	Bond Future	10.00	Call	726.64000	0.72664		848.60000	0.84860	726.640	16.92	0.19	0.00	0	1,000.00
R209	On 04/05/2023	Bond Future	11.00	Put	4,155.43000	4.15543		3,839.75000	3.83975	4,155.430	17.46	0.57	0.00	0	6,250.00
R209	On 04/05/2023	Bond Future	12.50	Put	1,326.97000	1.32697		1,200.44000	1.20044	1,326.970	19.76	0.24	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future			11.48395	67.73101		11.36406	68.32385		17.06	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			11.58720	65.97397		11.46295	66.57919		15.76	0.00	0.00	0	0.00
R209	On 01/02/2024	Bond Future			11.71517	67.23518		11.58636	67.85180		14.81	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			223.21409	223.21409		223.11173	223.11173			0.00	0.00	0	372.00
R210	On 04/05/2023	Bond Future			224.43075	224.43075		224.32811	224.32811			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			228.93518	228.93518		228.83117	228.83117			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future			230.53326	230.53326		230.42880	230.42880			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			234.99874	234.99874		234.89165	234.89165			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			10.72682	83.31064		10.61978	83.80584		11.78	0.00	0.00	0	39,157.00
R213	On 02/02/2023	Bond Future	9.16	Call	38.76000	0.03876		56.75000	0.05675	38.760	10.40	0.03	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	3,817.52000	3.81752		3,439.97000	3.43997	3,817.520	10.67	0.80	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	2,654.41000	2.65441		2,350.89000	2.35089	2,654.410	11.13	0.66	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	1,039.72000	1.03972		1,249.79000	1.24979	1,039.720	11.25	0.38	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	224.78000	0.22478		188.64000	0.18864	224.780	14.22	0.09	0.00	0	912.00
R213	On 04/05/2023	Bond Future			10.85653	81.34411		10.74457	81.84910		12.94	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future			10.97944	82.95832		10.86222	83.47361		11.94	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future			11.10177	81.11319		10.97895	81.63926		10.64	0.00	0.00	0	0.00
R213	On 01/02/2024	Bond Future			11.26555	82.66480		11.13665	83.20069		10.11	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			11.37610	65.81344		11.25931	66.44140		18.64	0.00	97,009,010.56	1,474	71,030.00
R214	On 02/02/2023	Bond Future	10.30	Call	282.33000	0.28233		375.08000	0.37508	282.330	17.08	0.12	0.00	0	3,550.00
R214	On 02/02/2023	Bond Future	11.00	Call	1,189.08000	1.18908		1,443.68000	1.44368	1,189.080	17.74	0.36	0.00	0	3,550.00
R214	On 04/05/2023	Bond Future			11.48169	63.76788		11.36090	64.40803		20.05	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future			11.58123	65.03344		11.45628	65.68652		18.85	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future			11.67829	63.07331		11.54907	63.73995		18.11	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future			11.80046	64.27931		11.66662	64.95851		16.93	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
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
Total for Derivatives :											572,866,907.35	6,707	1 483 060.00
Grand Total:											572,866,907.35	6,707	1 483 060.00