



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](http://www.jse.co.za)

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

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/01/2023

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
<b>Derivatives</b>														
AL37	On	02/02/2023	Index Future	870.16200	870.16200	871.67500	871.67500				0.00	0.00	0	0.00
AL37	On	04/05/2023	Index Future	887.01000	887.01000	888.50600	888.50600				0.00	0.00	0	0.00
AL37	On	03/08/2023	Index Future	904.76400	904.76400	906.74800	906.74800				0.00	0.00	0	0.00
AL37	On	02/11/2023	Index Future	922.84500	922.84500	925.00700	925.00700				0.00	0.00	0	0.00
AL37	On	01/02/2024	Index Future	941.26300	941.26300	943.80700	943.80700				0.00	0.00	0	0.00
AL7T	On	02/02/2023	Index Future	1,012.43200	1,012.43200	1,013.95200	1,013.95200				0.00	0.00	0	0.00
AL7T	On	04/05/2023	Index Future	1,032.03600	1,032.03600	1,033.53000	1,033.53000				0.00	0.00	0	0.00
AL7T	On	03/08/2023	Index Future	1,052.69200	1,052.69200	1,054.74900	1,054.74900				0.00	0.00	0	0.00
AL7T	On	02/11/2023	Index Future	1,073.72900	1,073.72900	1,075.98800	1,075.98800				0.00	0.00	0	0.00
AL7T	On	01/02/2024	Index Future	1,095.15800	1,095.15800	1,097.85700	1,097.85700				0.00	0.00	0	0.00
ALBI	On	02/02/2023	Index Future	884.51300	884.51300	887.88300	887.88300				0.00	150,367,210.00	17	111.00
ALBI	On	04/05/2023	Index Future	901.64000	901.64000	905.02700	905.02700				0.00	153,278,800.00	17	17.00
ALBI	On	03/08/2023	Index Future	919.68700	919.68700	923.60800	923.60800				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	938.06500	938.06500		942.20600	942.20600			0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	956.78700	956.78700		961.35600	961.35600			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	11.89736	76.88382		11.82828	77.21848			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.04756	74.59745		11.97646	74.93463			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.19318	76.10868		12.11069	76.49187			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	12.35031	73.85239		12.26185	74.25447			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.52037	75.34076		12.42181	75.77862			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	12.20771	75.16674		12.11832	75.67787			0.00	0.00	0	4,195.00
ES42	On 04/05/2023	Bond Future	12.34593	72.37802		12.25373	72.89516			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.47655	73.84473		12.37386	74.41101			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	12.61629	71.07462		12.50749	71.66340			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	12.75977	72.50620		12.64167	73.13378			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	872.20500	872.20500		875.46500	875.46500			0.00	0.00	0	846.00
GOVI	On 04/05/2023	GOVI	889.09300	889.09300		892.36900	892.36900			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	906.88800	906.88800		910.69100	910.69100			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	925.01200	925.01200		929.02800	929.02800			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	943.47300	943.47300		947.91100	947.91100			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	166.30036	166.30036		166.33443	166.33443			0.00	0.00	0	6,560.00
I2025	On 04/05/2023	Bond Future	169.56172	169.56172		169.58744	169.58744			0.00	0.00	0	4,799.00
I2025	On 03/08/2023	Bond Future	171.25221	171.25221		171.36584	171.36584			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	174.71331	174.71331		174.85518	174.85518			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.44624	176.44624		176.65503	176.65503			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	121.08301	121.08301		120.66769	120.66769			0.00	22,279,273.84	184	1,476.00
I2029	On 04/05/2023	Bond Future	122.16217	122.16217		121.73214	121.73214			0.00	26,020,542.21	213	213.00
I2029	On 03/08/2023	Bond Future	124.63648	124.63648		124.26077	124.26077			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	125.82623	125.82623		125.46167	125.46167			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	128.36431	128.36431		128.03856	128.03856			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	117.10680	117.10680		117.31171	117.31171			0.00	35,249,146.80	301	7,011.00
I2033	On 04/05/2023	Bond Future	118.01735	118.01735		118.21989	118.21989			0.00	35,287,187.65	299	299.00
I2033	On 03/08/2023	Bond Future	120.40761	120.40761		120.67542	120.67542			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	121.42149	121.42149		121.71277	121.71277			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	123.87087	123.87087		124.21267	124.21267			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	129.78347	129.78347		130.25556	130.25556			0.00	0.00	0	2,363.00
I2038	On 04/05/2023	Bond Future	132.32867	132.32867		132.80303	132.80303			0.00	0.00	0	2,863.00
I2038	On 03/08/2023	Bond Future	133.04714	133.04714		133.59948	133.59948			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	135.73598	135.73598		136.31978	136.31978			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	136.45853	136.45853		137.10397	137.10397			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	116.67992	116.67992		117.42781	117.42781			0.00	690,278,406.72	5,916	8,854.00
I2046	On 04/05/2023	Bond Future	116.93252	116.93252		117.68890	117.68890			0.00	691,655,855.80	5,915	10,850.00
I2046	On 03/08/2023	Bond Future	119.30109	119.30109		120.13369	120.13369			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	119.62350	119.62350		120.49101	120.49101			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	122.03600	122.03600		122.96540	122.96540			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	117.49904	117.49904		116.86452	116.86452			0.00	656,349,637.44	5,586	4,161.00
I2050	On 04/05/2023	Bond Future	119.80314	119.80314		119.15000	119.15000			0.00	696,894,865.38	5,817	9,967.00
I2050	On 03/08/2023	Bond Future	120.04939	120.04939		119.44399	119.44399			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	122.47559	122.47559		121.87608	121.87608			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	122.70281	122.70281		122.13564	122.13564			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	328.98200	328.98200		329.16000	329.16000			0.00	0.00	0	640.00
I GOV	On 04/05/2023	Index Future	335.43300	335.43300		335.59700	335.59700			0.00	0.00	0	16.00
I GOV	On 03/08/2023	Index Future	342.22700	342.22700		342.56700	342.56700			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	349.14400	349.14400		349.54300	349.54300			0.00	0.00	0	0.00
I GOV	On 01/02/2024	Index Future	356.18900	356.18900		356.72400	356.72400			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.31500	92.68500		7.29000	92.71000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.56500	92.43500		7.56000	92.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.58000	92.42000		7.57500	92.42500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.66500	92.33500		7.60500	92.39500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.66500	92.33500		7.60500	92.39500			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 21/06/2023	Jibar Tradeable Future			7.67000	92.33000		7.60000	92.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.61000	92.39000		7.52000	92.48000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.33000	92.67000		7.25500	92.74500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.18500	92.81500		7.13500	92.86500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.11500	92.88500		7.06000	92.94000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.06000	92.94000		7.00500	92.99500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			7.19000	92.81000		7.14500	92.85500			0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			8.23987	108.72242		8.18409	108.91259		4.77	0.00	255,932,576.68	2,354	57,349.00
R186	On 04/05/2023	Bond Future			8.27476	110.82759		8.21617	111.01554		4.86	0.00	247,034,698.11	2,229	38,853.00
R186	On 03/08/2023	Bond Future			8.28915	107.74106		8.20658	107.98948		4.63	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.30530	109.89364		8.20922	110.16325		4.39	0.00	0.00	0	1,257.00
R186	On 02/11/2023	Bond Future	9.15	Call	3,267.20000	3.26720	3,406.19000	3.40619	3,267.200		4.82	0.70	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	341.19000	0.34119	301.35000	0.30135	341.190		5.35	0.13	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.32614	106.78044		8.20500	107.09551		4.06	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			328.77280	328.77280		328.81289	328.81289			0.00	0.00	0	977.00
R197	On 04/05/2023	Bond Future			335.22007	335.22007		335.24312	335.24312			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			332.94458	332.94458		333.13944	333.13944			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			339.67316	339.67316		339.92227	339.92227			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			251.52994	251.52994		251.52420	251.52420			0.00	1,118,805,173.12	4,448	1,515.00
R202	On 04/05/2023	Bond Future			256.46252	256.46252		256.44297	256.44297			0.00	1,140,745,288.96	4,448	4,448.00
R202	On 03/08/2023	Bond Future			256.84183	256.84183		256.95322	256.95322			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			262.03272	262.03272		262.18530	262.18530			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			262.36235	262.36235		262.61304	262.61304			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
R203	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			9.80008	91.20218		9.77570	91.31651		10.02	0.00	4,294,801,858.38	47,091	50,778.00
R2030	On 02/02/2023	Bond Future	8.81	Call	0.21000	0.00021	0.21000	0.00021	0.210	0.210	6.70	0.00	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	12.73000	0.01273	5.55000	0.00555	12.730	12.730	7.77	0.02	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	1,204.22000	1.20422	1,069.81000	1.06981	1,204.220	1,204.220	9.75	0.62	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	943.34000	0.94334	944.42000	0.94442	943.340	943.340	10.24	0.53	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	606.18000	0.60618	509.55000	0.50955	606.180	606.180	10.55	0.38	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	12.57000	0.01257	9.14000	0.00914	12.570	12.570	13.31	0.01	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	6,916.02000	6.91602	7,028.53000	7.02853	6,916.020	13.67	0.99	0.00	0	5,000.00	
R2030	On 02/02/2023	Bond Future	11.55	Call	7,755.15000	7.75515	7,868.56000	7.86856	7,755.150	14.06	1.00	0.00	0	5,000.00	
R2030	On 04/05/2023	Bond Future			9.89955	92.96858	9.87504	93.08011		10.42	0.00	888,686,656.22	9,559	67,234.00	
R2030	On 04/05/2023	Bond Future	9.03	Call	676.50000	0.67650	691.31000	0.69131	676.500	10.13	0.23	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	9.58	Call	1,471.54000	1.47154	1,443.80000	1.44380	1,471.540	10.31	0.40	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	9.67	Call	1,647.91000	1.64791	1,612.78000	1.61278	1,647.910	10.37	0.43	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	9.78	Call	1,880.12000	1.88012	1,837.96000	1.83796	1,880.120	10.44	0.47	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	10.00	Call	2,399.73000	2.39973	2,352.43000	2.35243	2,399.730	10.61	0.55	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	10.42	Call	3,573.04000	3.57304	3,538.24000	3.53824	3,573.040	10.98	0.67	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	10.65	Call	4,296.99000	4.29699	4,275.79000	4.27579	4,296.990	11.20	0.73	0.00	0	350.00	
R2030	On 04/05/2023	Bond Future	11.34	Put	432.63000	0.43263	349.74000	0.34974	432.630	11.88	0.14	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	11.62	Put	309.01000	0.30901	243.80000	0.24380	309.010	12.16	0.10	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	12.04	Put	166.93000	0.16693	140.91000	0.14091	166.930	12.29	0.06	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	12.50	Put	75.89000	0.07589	68.37000	0.06837	75.890	12.29	0.03	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	12.57	Put	66.86000	0.06686	60.07000	0.06007	66.860	12.29	0.03	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future			9.99463	90.82249	9.95792	90.98442		9.88	0.00	0.00	0	0.00	
R2030	On 03/08/2023	Bond Future	10.40	Call	3,690.90000	3.69090	3,704.97000	3.70497	3,690.900	10.19	0.62	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	4,402.49000	4.40249	4,427.51000	4.42751	4,402.490	10.40	0.67	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	253.21000	0.25321	234.03000	0.23403	253.210	11.64	0.07	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	173.42000	0.17342	159.15000	0.15915	173.420	11.64	0.05	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.08863	92.63694	10.04682	92.81572		9.35	0.00	0.00	0	149.00	
R2030	On 01/02/2024	Bond Future			10.19374	90.47923	10.14133	90.69591		8.84	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			10.40209	90.42229	10.37791	90.55108		11.99	0.00	5,723,188,423.26	63,294	71,192.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	0.38000	0.00038	0.34000	0.00034	0.380	8.73	0.00	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	9.47	Call	1.37000	0.00137	1.71000	0.00171	1.370	8.44	0.00	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	9.92	Call	117.41000	0.11741	90.80000	0.09080	117.410	10.03	0.11	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	1,718.52000	1.71852	1,561.01000	1.56101	1,718.520	10.89	0.71	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.22	Call	533.47000	0.53347	510.09000	0.51009	533.470	11.10	0.34	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	10.30	Call	713.72000	0.71372	699.19000	0.69919	713.720	11.36	0.42	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	771.19000	0.77119	657.61000	0.65761	771.190	11.99	0.41	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.67	Call	1,898.59000	1.89859	1,942.72000	1.94272	1,898.590	12.48	0.71	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	11.45	Put	42.98000	0.04298	31.94000	0.03194	42.980	14.51	0.03	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.50	Put	36.35000	0.03635	26.84000	0.02684	36.350	14.63	0.03	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.84	Put	10.80000	0.01080	8.03000	0.00803	10.800	15.35	0.01	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	12.75	Put	0.25000	0.00025	0.28000	0.00028	0.250	16.75	0.00	0.00	0	750.00	
R2032	On 04/05/2023	Bond Future			10.50847	88.01332	10.48416	88.13981		13.40	0.00	5,234,328,167.04	59,472	129,004.00	
R2032	On 04/05/2023	Bond Future	10.03	Call	1,469.91000	1.46991	1,447.87000	1.44787	1,469.910	12.93	0.36	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.53	Call	2,655.29000	2.65529	2,630.28000	2.63028	2,655.290	13.43	0.52	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	2,910.14000	2.91014	2,888.94000	2.88894	2,910.140	13.53	0.55	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	11.06	Put	1,506.63000	1.50663	1,379.70000	1.37970	1,506.630	14.07	0.32	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	5,422.74000	5.42274	5,443.25000	5.44325	5,422.740	14.45	0.75	0.00	0	400.00	

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 04/05/2023	Bond Future	13.43	Put	74.21000	0.07421		67.11000	0.06711	74.210	15.84	0.02	0.00	0	400.00
R2032	On 03/08/2023	Bond Future			10.60803	89.77559		10.57358	89.95083		12.64	0.00	0.00	0	2,600.00
R2032	On 03/08/2023	Bond Future	9.60	Call	1,293.39000	1.29339		0.00000	0.00000	1,293.390	12.01	0.27	36,987,793.59	1,500	1,500.00
R2032	On 03/08/2023	Bond Future	10.30	Call	2,616.57000	2.61657		0.00000	0.00000	2,616.570	12.46	0.44	59,825,260.60	1,500	1,500.00
R2032	On 03/08/2023	Bond Future	11.90	Call	7,578.28000	7.57828		7,571.62000	7.57162	7,578.280	14.12	0.77	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			10.71515	87.40981		10.67648	87.60186		12.10	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future			10.82954	89.15234		10.78237	89.38091		10.75	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			10.92876	90.32726		10.85929	90.74324		13.46	0.00	2,528,260,007.40	27,990	113,015.00
R2035	On 02/02/2023	Bond Future	9.81	Call	3.72000	0.00372		6.42000	0.00642	3.720	12.27	0.00	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	7.11000	0.00711		11.21000	0.01121	7.110	12.36	0.01	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	101.62000	0.10162		124.56000	0.12456	101.620	12.81	0.08	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	466.72000	0.46672		550.08000	0.55008	466.720	13.30	0.27	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	2,127.18000	2.12718		1,799.65000	1.79965	2,127.180	13.33	0.71	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	1,564.83000	1.56483		1,779.37000	1.77937	1,564.830	13.93	0.60	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	822.98000	0.82298		624.99000	0.62499	822.980	13.95	0.39	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	35.01000	0.03501		19.79000	0.01979	35.010	15.38	0.03	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	0.06000	0.00006		0.05000	0.00005	0.060	16.52	0.00	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			11.03806	87.57327		10.96671	87.99248		15.06	0.00	2,521,672,309.65	28,795	138,348.00
R2035	On 04/05/2023	Bond Future	9.85	Call	522.23000	0.52223		582.07000	0.58207	522.230	13.88	0.15	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	1,334.36000	1.33436		1,415.72000	1.41572	1,334.360	14.31	0.31	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,718.34000	1.71834		1,816.39000	1.81639	1,718.340	14.52	0.37	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	3,334.69000	3.33469		3,497.49000	3.49749	3,334.690	15.31	0.56	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	11.80	Put	1,368.63000	1.36863		1,196.88000	1.19688	1,368.630	16.23	0.27	0.00	0	1,035.00
R2035	On 04/05/2023	Bond Future	12.46	Put	681.57000	0.68157		581.24000	0.58124	681.570	17.18	0.15	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	295.06000	0.29506		259.44000	0.25944	295.060	17.95	0.07	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.14280	89.32643		11.06069	89.80000		14.82	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future			11.25730	86.60722		11.16962	87.10317		14.61	0.00	0.00	0	123.00
R2035	On 01/02/2024	Bond Future			11.38182	88.33400		11.28466	88.87229		13.64	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			11.10697	81.86729		11.04252	82.25899		15.25	0.00	3,023,277,152.41	36,929	91,325.00
R2037	On 02/02/2023	Bond Future	11.10	Call	1,158.91000	1.15891		1,314.34000	1.31434	1,158.910	15.43	0.50	0.00	0	577.00
R2037	On 02/02/2023	Bond Future	11.97	Put	76.55000	0.07655		46.87000	0.04687	76.550	16.99	0.05	0.00	0	577.00
R2037	On 04/05/2023	Bond Future			11.21879	83.45295		11.15268	83.84776		16.25	0.00	3,073,572,148.50	36,830	41,841.00
R2037	On 04/05/2023	Bond Future	10.95	Call	2,189.70000	2.18970		2,289.22000	2.28922	2,189.700	15.81	0.43	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	2,409.80000	2.40980		2,516.31000	2.51631	2,409.800	15.92	0.46	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	4,965.47000	4.96547		5,162.66000	5.16266	4,965.470	17.10	0.68	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	1,467.29000	1.46729		1,290.42000	1.29042	1,467.290	17.35	0.28	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	189.54000	0.18954		170.04000	0.17004	189.540	19.38	0.05	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.32851	80.86603		11.25251	81.31204		16.85	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future			11.43550	82.48145		11.35457	82.94857		15.81	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
R2037	On 01/02/2024	Bond Future			11.55077	79.87065		11.46131	80.37780		15.57	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			11.23141	83.40857		11.15184	83.92981		16.26	0.00	1,253,630,807.10	15,030	118,457.00
R2040	On 02/02/2023	Bond Future	10.21	Call	9.05000	0.00905		15.99000	0.01599	9.050	14.74	0.01	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	10.96	Call	541.97000	0.54197		685.44000	0.68544	541.970	15.74	0.29	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	1,129.37000	1.12937		1,367.94000	1.36794	1,129.370	16.15	0.47	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.07	Put	89.65000	0.08965		58.22000	0.05822	89.650	17.83	0.06	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.27	Put	41.68000	0.04168		25.95000	0.02595	41.680	18.21	0.03	0.00	0	388.00
R2040	On 04/05/2023	Bond Future			11.34103	85.02408		11.25926	85.55090		17.34	0.00	1,205,896,526.64	14,183	17,026.00
R2040	On 04/05/2023	Bond Future	10.17	Call	618.33000	0.61833		687.57000	0.68757	618.330	15.99	0.16	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	1,540.86000	1.54086		1,639.53000	1.63953	1,540.860	16.55	0.32	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	2,000.72000	2.00072		2,118.91000	2.11891	2,000.720	16.82	0.38	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	2,300.01000	2.30001		2,430.65000	2.43065	2,300.010	16.99	0.42	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	3,757.91000	3.75791		3,957.20000	3.95720	3,757.910	17.73	0.56	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	1,661.56000	1.66156		1,428.86000	1.42886	1,661.560	18.70	0.29	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	12.78	Put	800.25000	0.80025		666.67000	0.66667	800.250	19.91	0.16	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	383.87000	0.38387		329.79000	0.32979	383.870	20.68	0.08	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.44860	82.21817		11.35683	82.79975		18.03	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			11.55312	83.86060		11.45607	84.46616		16.94	0.00	0.00	0	84.00
R2040	On 01/02/2024	Bond Future			11.66536	81.02692		11.55959	81.67585		16.74	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			11.26006	80.11176		11.17036	80.71226		17.35	0.00	1,662,879,802.32	20,757	66,669.00
R2044	On 02/02/2023	Bond Future	10.75	Call	208.39000	0.20839		288.07000	0.28807	208.390	16.42	0.14	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.00	Call	583.16000	0.58316		754.26000	0.75426	583.160	16.86	0.30	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.10	Call	817.26000	0.81726		1,034.86000	1.03486	817.260	17.06	0.38	0.00	0	1,700.00
R2044	On 02/02/2023	Bond Future	11.70	Call	3,213.72000	3.21372		3,694.52000	3.69452	3,213.720	18.26	0.81	0.00	0	1,700.00
R2044	On 02/02/2023	Bond Future	11.75	Put	318.24000	0.31824		213.23000	0.21323	318.240	18.36	0.17	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	12.00	Put	136.41000	0.13641		85.52000	0.08552	136.410	18.87	0.08	0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future			11.36392	81.66344		11.27171	82.27117		18.52	0.00	1,090,696,904.64	13,356	13,254.00
R2044	On 04/05/2023	Bond Future	11.75	Put	2,342.65000	2.34265		2,015.10000	2.01510	2,342.650	19.42	0.37	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	1,844.19000	1.84419		1,563.68000	1.56368	1,844.190	19.88	0.30	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.25	Put	1,448.11000	1.44811		1,209.81000	1.20981	1,448.110	20.34	0.25	0.00	0	1,500.00
R2044	On 03/08/2023	Bond Future			11.46560	78.91546		11.36354	79.57785		19.28	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			11.56405	80.49194		11.45658	81.17948		18.14	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			11.66945	77.71622		11.55333	78.44753		17.96	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			11.08275	84.21722		10.99800	84.81279		17.09	0.00	703,129,569.78	8,349	85,271.00
R2048	On 02/02/2023	Bond Future	11.00	Call	1,077.80000	1.07780		1,323.29000	1.32329	1,077.800	17.09	0.44	0.00	0	2,900.00
R2048	On 02/02/2023	Bond Future	11.60	Call	3,778.24000	3.77824		4,273.37000	4.27337	3,778.240	18.29	0.84	0.00	0	2,900.00

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
R2048	On 04/05/2023	Bond Future			11.17625	81.38918		11.08922	81.99181		19.25	0.00	1,733,019,809.74	21,293	189,604.00
R2048	On 03/08/2023	Bond Future			11.26807	82.98102		11.17174	83.63863		19.02	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.35816	80.21773		11.25676	80.90045		18.84	0.00	0.00	0	13,000.00
R2048	On 01/02/2024	Bond Future			11.45209	81.85400		11.34262	82.58051		17.55	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			10.93492	69.94450		10.86538	70.31140		15.28	0.00	1,029,792,873.50	14,723	13,423.00
R209	On 04/05/2023	Bond Future			11.03458	68.14747		10.96331	68.51774		17.04	0.00	1,070,801,196.11	15,713	15,448.00
R209	On 04/05/2023	Bond Future	10.00	Call	593.98000	0.59398	656.78000	0.65678	593.980	593.980	15.72	0.19	0.00	0	500.00
R209	On 04/05/2023	Bond Future	10.50	Call	1,323.08000	1.32308	1,401.02000	1.40102	1,323.080	1,323.080	16.29	0.34	70,201,706.33	3,000	2,500.00
R209	On 04/05/2023	Bond Future	11.00	Call	2,468.50000	2.46850	2,592.20000	2.59220	2,468.500	2,468.500	17.04	0.51	52,311,195.14	1,500	2,500.00
R209	On 04/05/2023	Bond Future	11.00	Put	2,647.80000	2.64780	2,401.23000	2.40123	2,647.800	2,647.800	17.04	0.49	0.00	0	6,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	3,971.85000	3.97185	4,155.25000	4.15525	3,971.850	3,971.850	17.87	0.66	0.00	0	1,000.00
R209	On 04/05/2023	Bond Future	12.50	Put	566.15000	0.56615	480.36000	0.48036	566.150	566.150	19.52	0.14	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future			11.12823	69.51191		11.04747	69.92556		16.81	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			11.22708	67.74963		11.14140	68.18190		16.52	0.00	0.00	0	5,720.00
R209	On 01/02/2024	Bond Future			11.33059	69.10030		11.23674	69.56661		15.47	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			223.40991	223.40991		223.51475	223.51475			0.00	16,085,513.52	72	372.00
R210	On 04/05/2023	Bond Future			224.70555	224.70555		224.80024	224.80024			0.00	16,178,799.60	72	72.00
R210	On 03/08/2023	Bond Future			229.25687	229.25687		229.47011	229.47011			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future			230.72405	230.72405		230.97592	230.97592			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			235.37765	235.37765		235.71970	235.71970			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			10.22747	85.65437		10.19823	85.79429		11.30	0.00	1,486,360,282.61	17,353	34,020.00
R213	On 02/02/2023	Bond Future	9.16	Call	0.14000	0.00014	0.17000	0.00017	0.140	0.140	7.59	0.00	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	1,470.58000	1.47058	1,305.89000	1.30589	1,470.580	1,470.580	10.50	0.69	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	662.55000	0.66255	547.66000	0.54766	662.550	662.550	11.60	0.40	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	1,499.68000	1.49968	1,539.00000	1.53900	1,499.680	1,499.680	11.85	0.66	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	1.83000	0.00183	1.23000	0.00123	1.830	1.830	16.09	0.00	0.00	0	912.00
R213	On 04/05/2023	Bond Future			10.32857	83.76122		10.29900	83.89932		12.38	0.00	1,497,148,046.28	17,874	17,751.00
R213	On 03/08/2023	Bond Future			10.42391	85.43803		10.38341	85.62258		11.51	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future			10.53160	83.59272		10.48639	83.79345		11.07	0.00	0.00	0	1,911.00
R213	On 01/02/2024	Bond Future			10.65128	85.25969		10.59666	85.49553		9.86	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



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
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			11.12945	67.15114		11.03975	67.64858		16.93	0.00	1,512,579,428.50	22,525	71,030.00
R214	On 02/02/2023	Bond Future	10.90	Call	539.13000	0.53913		692.87000	0.69287	539.130	16.74	0.32	0.00	0	2,300.00
R214	On 02/02/2023	Bond Future	11.60	Call	2,795.45000	2.79545		3,202.61000	3.20261	2,795.450	18.12	0.82	0.00	0	2,300.00
R214	On 04/05/2023	Bond Future			11.22262	65.15342		11.13062	65.65690		19.00	0.00	1,294,924,222.50	19,875	19,888.00
R214	On 03/08/2023	Bond Future			11.31128	66.45778		11.20993	67.00557		18.78	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future			11.40678	64.48691		11.30021	65.05538		18.58	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future			11.50912	65.77269		11.39428	66.37672		17.44	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
<b>Total for Derivatives :</b>													<b>49,000,415,124.07</b>	<b>556,379</b>	<b>1 701 983.00</b>
<b>Grand Total:</b>													<b>49,000,415,124.07</b>	<b>556,379</b>	<b>1 701 983.00</b>