



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: 09/05/2023

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
Derivatives														
AL37	On 03/08/2023	Index Future	888.59100	888.59100	888.59100	893.10300	893.10300				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	907.92700	907.92700	907.92700	912.53900	912.53900				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	927.84200	927.84200	927.84200	932.55500	932.55500				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	948.70300	948.70300	948.70300	953.52200	953.52200				0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	968.38600	968.38600	968.38600	973.30100	973.30100				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,010.71900	1,010.71900	1,010.71900	1,020.85600	1,020.85600				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,032.71200	1,032.71200	1,032.71200	1,043.07300	1,043.07300				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,055.36400	1,055.36400	1,055.36400	1,065.95100	1,065.95100				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,079.09200	1,079.09200	1,079.09200	1,089.91800	1,089.91800				0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	1,101.48000	1,101.48000	1,101.48000	1,112.52600	1,112.52600				0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	884.68900	884.68900	884.68900	892.97300	892.97300				0.00	0.00	0	99.00
ALBI	On 02/11/2023	Index Future	903.94000	903.94000	903.94000	912.40600	912.40600				0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	923.76700	923.76700	923.76700	932.41900	932.41900				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 02/05/2024	Index Future	944.53600	944.53600		953.38300	953.38300			0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	964.13300	964.13300		973.15900	973.15900			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 04/05/2023	Bond Future	12.15000	74.11533		12.15000	74.11533			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.55241	74.47119		12.38746	75.21683			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.69536	72.31230		12.52334	73.07452			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.84702	73.91474		12.66748	74.69380			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.99446	71.79305		12.80706	72.58978			0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	13.18104	73.28887		12.98522	74.10193			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 04/05/2023	Bond Future	12.60500	70.95697		12.60500	70.95697			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	13.03638	70.88261		12.85103	71.84048			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	13.17383	68.17913		12.98097	69.15823			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.31193	69.68983		13.11142	70.69064			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.45157	67.00911		13.24286	68.03265			0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	13.62094	68.40191		13.40359	69.44651			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 03/08/2023	GOVI	872.12800	872.12800		880.29600	880.29600			0.00	0.00	0	836.00
GOVI	On 02/11/2023	GOVI	891.10600	891.10600		899.45400	899.45400			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	910.65100	910.65100		919.18200	919.18200			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	931.12600	931.12600		939.84800	939.84800			0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	950.44500	950.44500		959.34400	959.34400			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	168.85964	168.85964		168.85964	168.85964			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	170.64988	170.64988		170.66059	170.66059			0.00	15,017,189.44	88	6,158.00
I2025	On 02/11/2023	Bond Future	174.40526	174.40526		174.41664	174.41664			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.45253	176.45253		176.46401	176.46401			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	180.45829	180.45829		180.47000	180.47000			0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	182.36609	182.36609		182.37703	182.37703			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 04/05/2023	Bond Future	122.59415	122.59415		122.59415	122.59415			0.00	0.00	0	0.00
I2029	On 03/08/2023	Bond Future	125.08889	125.08889		125.10792	125.10792			0.00	26,268,666.90	210	1,976.00
I2029	On 02/11/2023	Bond Future	126.49484	126.49484		126.51458	126.51458			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	129.29822	129.29822		129.31825	129.31825			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	130.84656	130.84656		130.86699	130.86699			0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	133.58436	133.58436		133.60465	133.60465			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 31/03/2029	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			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 04/05/2023	Bond Future	116.52590	116.52590		116.52590	116.52590			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	118.16167	118.16167		118.65664	118.65664			0.00	0.00	0	7,344.00
I2033	On 02/11/2023	Bond Future	119.32254	119.32254		119.82862	119.82862			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	121.96695	121.96695		122.48415	122.48415			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	123.25303	123.25303		123.78202	123.78202			0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	125.83211	125.83211		126.37155	126.37155			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 04/05/2023	Bond Future	129.36566	129.36566		129.36566	129.36566			0.00	0.00	0	0.00
I2038	On 03/08/2023	Bond Future	128.99542	128.99542		129.90834	129.90834			0.00	0.00	0	3,100.00
I2038	On 02/11/2023	Bond Future	131.83423	131.83423		132.76758	132.76758			0.00	0.00	0	1,343.00
I2038	On 01/02/2024	Bond Future	132.71082	132.71082		133.66467	133.66467			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	135.72348	135.72348		136.69902	136.69902			0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	136.46009	136.46009		137.45522	137.45522			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 04/05/2023	Bond Future	113.63382	113.63382		113.63382	113.63382			0.00	0.00	0	0.00
I2046	On 03/08/2023	Bond Future	114.32789	114.32789		115.42060	115.42060			0.00	0.00	0	12,946.00
I2046	On 02/11/2023	Bond Future	114.72786	114.72786		115.84469	115.84469			0.00	0.00	0	4,231.00
I2046	On 01/02/2024	Bond Future	117.27032	117.27032		118.41190	118.41190			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	117.75320	117.75320		118.92065	118.92065			0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	120.21492	120.21492		121.40625	121.40625			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 04/05/2023	Bond Future	116.09876	116.09876		116.09876	116.09876			0.00	0.00	0	0.00
I2050	On 03/08/2023	Bond Future	114.63854	114.63854		115.43857	115.43857			0.00	25,679,032.96	224	10,798.00
I2050	On 02/11/2023	Bond Future	117.16132	117.16132		117.97933	117.97933			0.00	0.00	0	3,146.00
I2050	On 01/02/2024	Bond Future	117.48169	117.48169		118.31759	118.31759			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	120.14855	120.14855		121.00351	121.00351			0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	120.32047	120.32047		121.19245	121.19245			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
IGOV	On 03/08/2023	Index Future	332.16900	332.16900		333.57000	333.57000			0.00	0.00	0	638.00
IGOV	On 02/11/2023	Index Future	339.47600	339.47600		340.90900	340.90900			0.00	0.00	0	16.00
IGOV	On 01/02/2024	Index Future	347.00000	347.00000		348.46400	348.46400			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	354.87800	354.87800		356.37500	356.37500			0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	362.31500	362.31500		363.84200	363.84200			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	8.04500	91.95500	8.00500	91.99500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023			Jibar Tradeable Future	8.33500	91.66500	8.33500	91.66500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023			Jibar Tradeable Future	8.35000	91.65000	8.33500	91.66500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023			Jibar Tradeable Future	8.49000	91.51000	8.47500	91.52500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023			Jibar Tradeable Future	8.50500	91.49500	8.48000	91.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023			Jibar Tradeable Future	8.50000	91.50000	8.47000	91.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023			Jibar Tradeable Future	8.45000	91.55000	8.41000	91.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024			Jibar Tradeable Future	8.38000	91.62000	8.33500	91.66500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024			Jibar Tradeable Future	8.15000	91.85000	8.08000	91.92000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024			Jibar Tradeable Future	8.09500	91.90500	8.01000	91.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024			Jibar Tradeable Future	7.92000	92.08000	7.84500	92.15500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025			Jibar Tradeable Future	7.92500	92.07500	7.83500	92.16500			0.00	0.00	0	0.00
R186	On 04/05/2023			Bond Future	8.73500	109.36545	8.73500	109.36545		4.99	0.00	0.00	0	0.00
R186	On 03/08/2023			Bond Future	8.88390	105.97292	8.76492	106.32368		4.83	0.00	219,893,809.00	2,075	84,581.00
R186	On 02/11/2023			Bond Future	8.88686	108.27999	8.75662	108.63867		4.46	0.00	3,248,399.70	30	16,395.00
R186	On 02/11/2023	9.15	Call	Bond Future	1,782.95000	1.78295	2,004.67000	2.00467	1,782.950	4.65	0.59	0.00	0	1,715.00
R186	On 02/11/2023	10.42	Put	Bond Future	300.33000	0.30033	254.62000	0.25462	300.330	5.32	0.14	0.00	0	1,715.00
R186	On 01/02/2024			Bond Future	8.88378	105.34528	8.74045	105.71179		4.28	0.00	0.00	0	0.00
R186	On 02/05/2024			Bond Future	8.85525	107.71384	8.69633	108.08861		3.87	0.00	0.00	0	0.00
R186	On 01/08/2024			Bond Future	8.91156	104.63120	8.73391	105.01320		3.57	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 04/05/2023			Bond Future	336.96407	336.96407	336.96407	336.96407			0.00	0.00	0	0.00
R197	On 03/08/2023			Bond Future	334.94449	334.94449	334.96484	334.96484			0.00	0.00	0	12.00
R197	On 02/11/2023			Bond Future	342.31529	342.31529	342.33696	342.33696			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 04/05/2023			Bond Future	252.64365	252.64365	252.64365	252.64365			0.00	0.00	0	0.00
R202	On 03/08/2023			Bond Future	251.81539	251.81539	252.43556	252.43556			0.00	0.00	0	5,420.00
R202	On 02/11/2023			Bond Future	257.35682	257.35682	257.99115	257.99115			0.00	0.00	0	0.00
R202	On 01/02/2024			Bond Future	258.03108	258.03108	258.67933	258.67933			0.00	0.00	0	0.00
R202	On 02/05/2024			Bond Future	263.88883	263.88883	264.55179	264.55179			0.00	0.00	0	0.00
R202	On 01/08/2024			Bond Future	264.23497	264.23497	264.91006	264.91006			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
R2030	On 04/05/2023			Bond Future	10.08000	92.15271	10.08000	92.15271		8.67	0.00	0.00	0	0.00
R2030	On 03/08/2023			Bond Future	10.39534	89.07833	10.23348	89.77773		8.70	0.00	56,831,974.54	638	95,281.00
R2030	On 03/08/2023	10.40	Call	Bond Future	1,532.23000	1.53223	1,923.45000	1.92345	1,532.230	8.83	0.51	0.00	0	1,012.00

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 03/08/2023	Bond Future	10.65	Call	2,153.57000	2.15357		2,617.59000	2.61759	2,153.570	9.04	0.62	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	35.92000	0.03592		24.81000	0.02481	35.920	10.69	0.02	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	16.69000	0.01669		11.23000	0.01123	16.690	10.69	0.01	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			10.47202	91.01796		10.30166	91.73284		8.51	0.00	0.00	0	10.00
R2030	On 02/11/2023	Bond Future	9.57	Call	724.61000	0.72461		918.64000	0.91864	724.610	8.22	0.24	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.07	Call	1,400.89000	1.40089		1,702.15000	1.70215	1,400.890	8.40	0.39	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	11.57	Put	789.51000	0.78951		650.03000	0.65003	789.510	9.65	0.22	0.00	0	800.00
R2030	On 01/02/2024	Bond Future			10.55369	89.00842		10.37399	89.73893		8.44	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	985.25000	0.98525		1,201.14000	1.20114	985.250	8.10	0.27	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.93	Call	1,463.52000	1.46352		1,744.64000	1.74464	1,463.520	8.24	0.36	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.07	Call	1,690.22000	1.69022		1,997.76000	1.99776	1,690.220	8.33	0.39	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	11.31	Put	1,534.55000	1.53455		1,318.97000	1.31897	1,534.550	9.29	0.32	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	12.10	Put	861.08000	0.86108		731.14000	0.73114	861.080	9.98	0.20	0.00	0	400.00
R2030	On 02/05/2024	Bond Future			10.63446	91.00969		10.44469	91.75662		7.76	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	1,177.99000	1.17799		0.00000	0.00000	1,177.990	7.33	0.29	26,973,541.22	1,000	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	1,910.42000	1.91042		0.00000	0.00000	1,910.420	7.56	0.41	37,408,091.08	1,000	1,000.00
R2030	On 02/05/2024	Bond Future	11.94	Put	1,236.37000	1.23637		0.00000	0.00000	1,236.370	8.85	0.25	22,854,881.90	1,000	1,000.00
R2030	On 01/08/2024	Bond Future			10.76793	88.88442		10.56691	89.64642		7.76	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 04/05/2023	Bond Future			10.77000	86.66766		10.77000	86.66766		10.29	0.00	0.00	0	0.00
R2032	On 03/08/2023	Bond Future			11.11887	87.23048		10.94276	88.09671		10.48	0.00	0.00	0	115,466.00
R2032	On 03/08/2023	Bond Future	9.60	Call	56.52000	0.05652		97.79000	0.09779	56.520	9.71	0.04	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	10.30	Call	396.65000	0.39665		581.98000	0.58198	396.650	10.02	0.18	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.45	Put	1,206.53000	1.20653		934.24000	0.93424	1,206.530	11.35	0.36	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.55	Put	1,055.37000	1.05537		811.66000	0.81166	1,055.370	11.48	0.32	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.90	Call	4,353.77000	4.35377		5,059.44000	5.05944	4,353.770	11.93	0.78	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			11.21703	84.96696		11.03297	85.85226		11.04	0.00	0.00	0	64,382.00
R2032	On 01/02/2024	Bond Future			11.31812	86.83046		11.12569	87.73511		10.53	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	858.51000	0.85851		1,072.35000	1.07235	858.510	9.92	0.21	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.76	Call	1,963.72000	1.96372		2,336.81000	2.33681	1,963.720	10.34	0.38	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	1,322.77000	1.32277		1,126.98000	1.12698	1,322.770	12.14	0.24	0.00	0	1,200.00
R2032	On 02/05/2024	Bond Future			11.41623	84.61999		11.21482	85.54505		9.64	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	10.36	Call	1,243.61000	1.24361		0.00000	0.00000	1,243.610	9.08	0.28	23,722,366.19	1,000	1,000.00
R2032	On 02/05/2024	Bond Future	10.86	Call	2,047.85000	2.04785		0.00000	0.00000	2,047.850	9.35	0.39	33,449,564.76	1,000	1,000.00
R2032	On 02/05/2024	Bond Future	12.90	Put	1,257.98000	1.25798		0.00000	0.00000	1,257.980	11.17	0.22	18,948,754.21	1,000	1,000.00
R2032	On 01/08/2024	Bond Future			11.55583	86.36552		11.34482	87.30933		9.52	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 04/05/2023	Bond Future			11.37500	85.63189		11.37500	85.63189		12.20	0.00	0.00	0	0.00
R2035	On 03/08/2023	Bond Future			11.72625	86.06489		11.56124	86.96924		12.61	0.00	197,949,247.00	2,300	55,503.00
R2035	On 03/08/2023	Bond Future	11.75	Put	2,097.59000	2.09759		1,707.49000	1.70749	2,097.590	12.98	0.48	0.00	0	4,870.00
R2035	On 02/11/2023	Bond Future			11.83670	83.42919		11.66498	84.35341		12.81	0.00	1,501,725.42	18	100,557.00

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 02/11/2023	Bond Future	10.62	Call	647.13000	0.64713		835.81000	0.83581	647.130	11.87	0.18	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	1,363.71000	1.36371		1,679.06000	1.67906	1,363.710	12.34	0.31	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	12.85	Put	1,328.11000	1.32811		1,120.70000	1.12070	1,328.110	14.64	0.25	0.00	0	400.00
R2035	On 01/02/2024	Bond Future			11.95394	85.25896		11.77504	86.20341		12.33	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	968.51000	0.96851		1,190.02000	1.19002	968.510	11.51	0.21	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	1,701.77000	1.70177		2,029.99000	2.02999	1,701.770	11.75	0.32	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	1,336.86000	1.33686		1,153.88000	1.15388	1,336.860	14.31	0.21	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			12.05932	82.66277		11.87313	83.62849		12.04	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future			12.19942	84.36831		12.00537	85.35366		11.40	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 04/05/2023	Bond Future			11.64500	80.97350		11.64500	80.97350		13.12	0.00	0.00	0	0.00
R2037	On 03/08/2023	Bond Future			12.03584	76.88173		11.86586	77.81240		14.31	0.00	37,825,811.16	492	129,431.00
R2037	On 03/08/2023	Bond Future	10.30	Call	41.91000	0.04191		71.94000	0.07194	41.910	12.90	0.02	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	312.30000	0.31230		460.43000	0.46043	312.300	13.23	0.13	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			12.14386	78.55593		11.96740	79.50711		13.82	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			12.25758	76.02268		12.07418	76.99467		14.05	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future			12.37031	77.73200		12.17976	78.72584		13.49	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future			12.51923	75.08060		12.32081	76.09465		13.36	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 04/05/2023	Bond Future			11.88000	81.67824		11.88000	81.67824		13.95	0.00	0.00	0	0.00
R2040	On 03/08/2023	Bond Future			12.27313	77.26722		12.10842	78.21813		15.26	0.00	0.00	0	132,541.00
R2040	On 02/11/2023	Bond Future			12.38378	78.94991		12.21288	79.92176		14.75	0.00	0.00	0	29.00
R2040	On 01/02/2024	Bond Future			12.50017	76.17492		12.32263	77.16808		15.05	0.00	0.00	0	18.00
R2040	On 02/05/2024	Bond Future			12.61529	77.88765		12.43096	78.90308		14.34	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future			12.76510	74.98869		12.57323	76.02483		14.31	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 04/05/2023	Bond Future			11.93000	78.09498		11.93000	78.09498		14.86	0.00	0.00	0	0.00
R2044	On 03/08/2023	Bond Future			12.34952	73.54303		12.17446	74.55741		16.29	0.00	441,258.18	6	85,169.00
R2044	On 03/08/2023	Bond Future	11.75	Call	947.96000	0.94796		1,277.03000	1.27703	947.960	15.83	0.28	0.00	0	4,553.00
R2044	On 03/08/2023	Bond Future	11.75	Put	4,522.03000	4.52203		3,836.72000	3.83672	4,522.030	15.83	0.72	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	3,516.63000	3.51663		2,934.28000	2.93428	3,516.630	16.29	0.62	0.00	0	4,754.00
R2044	On 03/08/2023	Bond Future	12.50	Put	2,041.29000	2.04129		1,652.86000	1.65286	2,041.290	17.27	0.43	0.00	0	9,106.00
R2044	On 02/11/2023	Bond Future			12.45689	75.14466		12.27539	76.18127		15.77	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.56961	72.41139		12.38119	73.47072		16.13	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future			12.68079	74.03950		12.48530	75.12265		15.39	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future			12.82469	71.18613		12.62131	72.29137		15.40	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 04/05/2023	Bond Future			11.87500	76.82298		11.87500	76.82298		15.55	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
R2048	On 03/08/2023	Bond Future		12.27823	76.61729		12.10324	77.65400		16.10	0.00	199,204,954.00	2,600	240,111.00
R2048	On 02/11/2023	Bond Future		12.38569	73.83947		12.20414	74.89897		16.49	0.00	0.00	0	11,069.00
R2048	On 01/02/2024	Bond Future		12.49865	75.45891		12.31012	76.54156		15.93	0.00	0.00	0	0.00
R2048	On 02/05/2024	Bond Future		12.60072	72.70591		12.40523	73.81295		16.11	0.00	0.00	0	13,000.00
R2048	On 01/08/2024	Bond Future		12.73067	74.20515		12.52755	75.33477		15.21	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
R2053	On 31/03/2053	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/05/2023	Bond Future		11.40000	66.29252		11.40000	66.29252		13.80	0.00	0.00	0	0.00
R209	On 03/08/2023	Bond Future		11.76123	66.38801		11.59681	67.17969		14.28	0.00	16,597,002.50	250	11,972.00
R209	On 03/08/2023	Bond Future	10.00	Call	30.08000	0.03008	51.92000	0.05192	30.080	12.89	0.02	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.70	Call	238.83000	0.23883	354.05000	0.35405	238.830	13.15	0.12	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.75	Call	272.51000	0.27251	399.50000	0.39950	272.510	13.21	0.13	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	11.25	Call	831.31000	0.83131	1,105.82000	1.10582	831.310	13.87	0.30	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	12.00	Put	1,418.51000	1.41851	1,141.39000	1.14139	1,418.510	15.14	0.39	0.00	0	1,750.00
R209	On 02/11/2023	Bond Future		11.85833	64.67982		11.68793	65.48896		14.46	0.00	0.00	0	2.00
R209	On 01/02/2024	Bond Future		11.95713	66.09837		11.78056	66.92521		13.96	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future		12.05323	64.43093		11.87018	65.27636		14.08	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future		12.17985	65.76005		11.98994	66.62269		13.18	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 04/05/2023	Bond Future		225.25058	225.25058		225.25058	225.25058			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future		229.61296	229.61296		229.79425	229.79425			0.00	58,321,691.84	254	371.00
R210	On 02/11/2023	Bond Future		231.45793	231.45793		231.64373	231.64373			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future		236.58749	236.58749		236.77723	236.77723			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future		238.65464	238.65464		238.84852	238.84852			0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future		243.64656	243.64656		243.84331	243.84331			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 04/05/2023	Bond Future		10.52000	82.87425		10.52000	82.87425		9.85	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future		10.85646	83.49904		10.67997	84.28314		9.75	0.00	0.00	0	23,043.00
R213	On 02/11/2023	Bond Future		10.95089	81.76006		10.76607	82.56148		10.11	0.00	0.00	0	220.00
R213	On 01/02/2024	Bond Future		11.05244	83.55323		10.85859	84.37222		9.63	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future		11.14074	81.87216		10.93749	82.70955		9.10	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future		11.27135	83.56319		11.05789	84.41751		8.83	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 04/05/2023	Bond Future	11.75500	62.35615		11.75500	62.35615		15.28	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future	12.15329	62.17415		11.96831	63.07586		15.87	0.00	12,434,830.00	200	18,792.00
R214	On 02/11/2023	Bond Future	12.25570	60.22506		12.06421	61.14660		16.19	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	12.36314	61.54595		12.16477	62.48762		15.66	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	12.45992	59.62434		12.25468	60.58718		15.76	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	12.58376	60.85446		12.37108	61.83700		14.90	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
Total for Derivatives :											1,034,572,792.00	15,385	1 363 139.00
Grand Total:											1,034,572,792.00	15,385	1 363 139.00