



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: 30/05/2023

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	856.71900	856.71900	856.71900	863.00800	863.00800				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	876.13100	876.13100	876.13100	882.56700	882.56700				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	896.52600	896.52600	896.52600	903.11300	903.11300				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	917.83400	917.83400	917.83400	924.57800	924.57800				0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	938.43200	938.43200	938.43200	945.32400	945.32400				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	961.47000	961.47000	961.47000	971.28300	971.28300				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	983.25600	983.25600	983.25600	993.29500	993.29500				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,006.14500	1,006.14500	1,006.14500	1,016.41900	1,016.41900				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,030.05800	1,030.05800	1,030.05800	1,040.57700	1,040.57700				0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	1,053.17500	1,053.17500	1,053.17500	1,063.92600	1,063.92600				0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	847.52200	847.52200	847.52200	855.08900	855.08900				0.00	0.00	0	101.00
ALBI	On 02/11/2023	Index Future	866.72600	866.72600	866.72600	874.46800	874.46800				0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	886.90300	886.90300	886.90300	894.82600	894.82600				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	907.98200	907.98200		916.09400	916.09400			0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	928.35900	928.35900		936.65000	936.65000			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 03/08/2023	Bond Future	13.34474	71.03220		13.19177	71.67822			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	13.50705	68.85994		13.34731	69.52103			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	13.67176	70.47947		13.50484	71.15620			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	13.83373	68.36799		13.65932	69.06099			0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	14.02860	69.91005		13.84620	70.61843			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 03/08/2023	Bond Future	13.61903	68.01050		13.48677	68.64455			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	13.76782	65.30472		13.62994	65.95356			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.91085	66.84098		13.76731	67.50517			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	14.05692	64.18111		13.90730	64.86124			0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	14.22723	65.62613		14.07127	66.32136			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	835.15400	835.15400		842.67700	842.67700			0.00	0.00	0	838.00
GOVI	On 02/11/2023	GOVI	854.07700	854.07700		861.77500	861.77500			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	873.95900	873.95900		881.83700	881.83700			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	894.73100	894.73100		902.79600	902.79600			0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	914.81100	914.81100		923.05400	923.05400			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	170.07242	170.07242		169.96169	169.96169			0.00	0.00	0	6,305.00
I2025	On 02/11/2023	Bond Future	173.96888	173.96888		173.85624	173.85624			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.25584	176.25584		176.14088	176.14088			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	180.48388	180.48388		180.36623	180.36623			0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	182.71489	182.71489		182.59406	182.59406			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 03/08/2023	Bond Future	123.03673	123.03673		123.10790	123.10790			0.00	0.00	0	2,275.00
I2029	On 02/11/2023	Bond Future	124.52126	124.52126		124.59458	124.59458			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	127.44920	127.44920		127.52436	127.52436			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	129.12956	129.12956		129.20663	129.20663			0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	132.05124	132.05124		132.12957	132.12957			0.00	0.00	0	0.00
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

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
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	115.79587	115.79587		116.33184	116.33184			0.00	0.00	0	7,227.00
I2033	On 02/11/2023	Bond Future	117.02110	117.02110		117.56975	117.56975			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	119.77268	119.77268		120.33436	120.33436			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	121.17321	121.17321		121.74849	121.74849			0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	123.91496	123.91496		124.50281	124.50281			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 03/08/2023	Bond Future	125.28992	125.28992		125.65550	125.65550			0.00	0.00	0	3,022.00
I2038	On 02/11/2023	Bond Future	128.16046	128.16046		128.53506	128.53506			0.00	0.00	0	1,656.00
I2038	On 01/02/2024	Bond Future	129.14503	129.14503		129.52856	129.52856			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	132.24296	132.24296		132.63585	132.63585			0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	133.14957	133.14957		133.55101	133.55101			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 03/08/2023	Bond Future	109.30280	109.30280		110.51087	110.51087			0.00	0.00	0	12,882.00
I2046	On 02/11/2023	Bond Future	109.71063	109.71063		110.94677	110.94677			0.00	0.00	0	4,626.00
I2046	On 01/02/2024	Bond Future	112.29032	112.29032		113.55583	113.55583			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	112.82041	112.82041		114.11640	114.11640			0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	115.37142	115.37142		116.69638	116.69638			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 03/08/2023	Bond Future	109.76991	109.76991		109.90296	109.90296			0.00	0.00	0	10,740.00
I2050	On 02/11/2023	Bond Future	112.28470	112.28470		112.42125	112.42125			0.00	0.00	0	3,364.00
I2050	On 01/02/2024	Bond Future	112.66779	112.66779		112.80758	112.80758			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	115.37044	115.37044		115.51380	115.51380			0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	115.65685	115.65685		115.80311	115.80311			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 03/08/2023	Index Future	324.24600	324.24600		325.10800	325.10800			0.00	0.00	0	638.00
I GOV	On 02/11/2023	Index Future	331.67100	331.67100		332.55500	332.55500			0.00	0.00	0	16.00
I GOV	On 01/02/2024	Index Future	339.46800	339.46800		340.37300	340.37300			0.00	0.00	0	0.00
I GOV	On 02/05/2024	Index Future	347.61100	347.61100		348.53800	348.53800			0.00	0.00	0	0.00
I GOV	On 01/08/2024	Index Future	355.48500	355.48500		356.43100	356.43100			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	8.56500	91.43500		8.56000	91.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.74000	91.26000		8.72500	91.27500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	9.01000	90.99000		8.97000	91.03000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	9.16000	90.84000		9.12500	90.87500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	9.18500	90.81500		9.14500	90.85500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	9.26500	90.73500		9.20500	90.79500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	9.30000	90.70000		9.23500	90.76500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	9.28500	90.71500		9.21500	90.78500			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 19/06/2024	Jibar Tradeable Future			9.20000	90.80000		9.11500	90.88500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			9.09000	90.91000		8.99500	91.00500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.90500	91.09500		8.81000	91.19000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.89500	91.10500		8.80500	91.19500			0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			9.98333	102.80036		9.76074	103.43282		5.51	0.00	87,791,507.44	854	73,345.00
R186	On 02/11/2023	Bond Future			10.05506	105.13094		9.81126	105.77815		5.08	0.00	11,984,927.16	114	13,885.00
R186	On 02/11/2023	Bond Future	9.15	Call	481.60000	0.48160		663.60000	0.66360	481.600	4.93	0.24	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	1,050.22000	1.05022		822.49000	0.82249	1,050.220	5.43	0.39	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			10.11367	102.26618		9.84510	102.92862		4.82	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			10.16151	104.69739		9.86350	105.37564		4.34	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	9.73	Call	1,300.32000	1.30032		1,608.04000	1.60804	1,300.320	4.33	0.42	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40	Put	1,623.42000	1.62342		1,342.94000	1.34294	1,623.420	4.69	0.45	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future			10.28963	101.72839		9.95602	102.42141		4.03	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 03/08/2023	Bond Future			334.93322	334.93322		334.78688	334.78688			0.00	1,674,666.10	5	54.00
R197	On 02/11/2023	Bond Future			342.60590	342.60590		342.45748	342.45748			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 03/08/2023	Bond Future			247.85182	247.85182		247.72456	247.72456			0.00	0.00	0	5,336.00
R202	On 02/11/2023	Bond Future			253.52955	253.52955		253.40033	253.40033			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			254.50633	254.50633		254.37446	254.37446			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			260.61135	260.61135		260.47653	260.47653			0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future			261.36980	261.36980		261.23134	261.23134			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 03/08/2023	Bond Future			11.39962	84.88905		11.19833	85.70842		9.49	0.00	12,733,357.50	150	96,453.00
R2030	On 03/08/2023	Bond Future	10.40	Call	130.78000	0.13078		233.35000	0.23335	130.780	8.49	0.09	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	276.79000	0.27679		452.11000	0.45211	276.790	8.71	0.17	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	247.16000	0.24716		169.44000	0.16944	247.160	11.55	0.12	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	155.19000	0.15519		105.06000	0.10506	155.190	11.99	0.08	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			11.50981	86.81417		11.29777	87.65243		9.31	0.00	0.00	0	10.00
R2030	On 02/11/2023	Bond Future	9.57	Call	185.04000	0.18504		264.39000	0.26439	185.040	9.41	0.08	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	9.89	Call	284.28000	0.28428		398.14000	0.39814	284.280	9.20	0.11	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.07	Call	359.41000	0.35941		497.51000	0.49751	359.410	9.08	0.14	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39	Call	554.38000	0.55438		747.64000	0.74764	554.380	8.98	0.20	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.62	Call	760.02000	0.76002		1,002.42000	1.00242	760.020	9.00	0.26	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.12	Call	1,421.78000	1.42178		1,786.69000	1.78669	1,421.780	9.22	0.40	0.00	0	500.00

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 02/11/2023	Bond Future	11.43	Put	2,304.93000	2.30493	1,909.45000	1.90945	2,304.930	9.45	0.51	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	11.57	Put	2,048.02000	2.04802	1,686.19000	1.68619	2,048.020	9.57	0.47	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	12.27	Put	1,109.86000	1.10986	890.37000	0.89037	1,109.860	10.24	0.29	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future			11.61845	84.82960	11.39455	85.68753		9.19	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future	9.57	Call	331.55000	0.33155	442.23000	0.44223	331.550	9.03	0.11	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.89	Call	468.21000	0.46821	615.08000	0.61508	468.210	8.89	0.15	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	9.93	Call	488.31000	0.48831	640.25000	0.64025	488.310	8.87	0.16	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	564.88000	0.56488	735.64000	0.73564	564.880	8.82	0.18	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	10.16	Call	619.19000	0.61919	802.86000	0.80286	619.190	8.78	0.19	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	10.39	Call	798.55000	0.79855	1,020.43000	1.02043	798.550	8.78	0.23	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.00	Put	3,918.86000	3.91886	3,403.41000	3.40341	3,918.860	9.01	0.63	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	3,224.48000	3.22448	2,774.06000	2.77406	3,224.480	9.24	0.56	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75	Put	2,424.70000	2.42470	2,061.58000	2.06158	2,424.700	9.61	0.45	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.86	Put	2,256.93000	2.25693	1,914.06000	1.91406	2,256.930	9.71	0.43	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	1,926.76000	1.92676	1,625.46000	1.62546	1,926.760	9.94	0.38	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future			11.72993	86.84641	11.49329	87.72478		8.08	0.00	0.00	0	0.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	375.49000	0.37549	497.68000	0.49768	375.490	7.69	0.12	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	638.61000	0.63861	824.44000	0.82444	638.610	7.61	0.19	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	1,013.91000	1.01391	1,275.35000	1.27535	1,013.910	7.61	0.27	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	1,243.47000	1.24347	1,543.26000	1.54326	1,243.470	7.68	0.31	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	1,653.92000	1.65392	2,013.43000	2.01343	1,653.920	7.82	0.38	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	2,426.43000	2.42643	2,065.19000	2.06519	2,426.430	8.42	0.44	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	1,865.40000	1.86540	1,575.15000	1.57515	1,865.400	8.80	0.36	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	1,177.87000	1.17787	984.13000	0.98413	1,177.870	9.46	0.24	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future			11.88794	84.78361	11.63705	85.68133		8.05	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 03/08/2023	Bond Future			12.02416	82.95614	11.82408	83.87573		10.91	0.00	5,641,017.52	68	114,897.00	
R2032	On 03/08/2023	Bond Future	9.60	Call	0.17000	0.00017	0.58000	0.00058	0.170	9.15	0.00	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	10.30	Call	6.90000	0.00690	17.11000	0.01711	6.900	9.17	0.01	0.00	0	7,500.00	
R2032	On 03/08/2023	Bond Future	11.45	Put	3,176.43000	3.17643	2,525.70000	2.52570	3,176.430	10.33	0.76	0.00	0	7,500.00	
R2032	On 03/08/2023	Bond Future	11.55	Put	2,841.31000	2.84131	2,235.13000	2.23513	2,841.310	10.52	0.72	0.00	0	7,500.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	1,301.83000	1.30183	1,772.16000	1.77216	1,301.830	11.20	0.45	0.00	0	5,000.00	
R2032	On 03/08/2023	Bond Future	12.00	Call	1,538.34000	1.53834	2,050.79000	2.05079	1,538.340	11.40	0.50	0.00	0	5,000.00	
R2032	On 02/11/2023	Bond Future			12.14731	80.67287	11.93795	81.61364		11.84	0.00	0.00	0	65,200.00	
R2032	On 02/11/2023	Bond Future	10.59	Call	353.99000	0.35399	491.92000	0.49192	353.990	11.22	0.12	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.09	Call	712.18000	0.71218	947.81000	0.94781	712.180	11.13	0.22	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	12.26	Put	2,301.87000	2.30187	1,910.77000	1.91077	2,301.870	12.13	0.45	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future			12.26642	82.55180	12.04730	83.51460		11.28	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	310.24000	0.31024	414.29000	0.41429	310.240	10.85	0.09	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	607.42000	0.60742	786.00000	0.78600	607.420	10.70	0.16	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	728.88000	0.72888	934.69000	0.93469	728.880	10.66	0.19	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	744.38000	0.74438	953.55000	0.95355	744.380	10.66	0.19	0.00	0	200.00	

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 01/02/2024	Bond Future	11.09	Call	1,034.61000	1.03461	1,301.62000	1.30162	1,034.610	10.65	0.25	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	4,317.78000	4.31778	3,769.15000	3.76915	4,317.780	11.05	0.60	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50	Put	2,696.63000	2.69663	2,310.95000	2.31095	2,696.630	11.80	0.43	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	2,497.84000	2.49784	2,135.32000	2.13532	2,497.840	11.93	0.41	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	2,327.78000	2.32778	1,985.63000	1.98563	2,327.780	12.05	0.38	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future			12.38506	80.34944	12.15550	81.33517		9.94	0.00	0.00	0	0.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	427.36000	0.42736	565.61000	0.56561	427.360	9.42	0.12	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	554.30000	0.55430	724.28000	0.72428	554.300	9.39	0.15	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	591.90000	0.59190	770.87000	0.77087	591.900	9.38	0.16	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	740.13000	0.74013	952.97000	0.95297	740.130	9.34	0.19	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	934.86000	0.93486	1,188.95000	1.18895	934.860	9.31	0.23	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	1,217.47000	1.21747	1,524.44000	1.52444	1,217.470	9.33	0.28	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	2,256.02000	2.25602	1,912.62000	1.91262	2,256.020	10.58	0.38	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	1,894.78000	1.89478	1,598.58000	1.59858	1,894.780	10.87	0.33	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	1,704.47000	1.70447	1,434.20000	1.43420	1,704.470	11.04	0.30	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future			12.53874	82.14503	12.29802	83.15253		9.55	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 03/08/2023	Bond Future			12.54088	81.79896	12.38773	82.57646		12.86	0.00	0.00	0	61,185.00	
R2035	On 03/08/2023	Bond Future	11.75	Put	4,495.60000	4.49560	3,877.92000	3.87792	4,495.600	11.86	0.83	0.00	0	4,870.00	
R2035	On 03/08/2023	Bond Future	12.50	Call	1,671.67000	1.67167	2,094.99000	2.09499	1,671.670	12.86	0.49	0.00	0	5,000.00	
R2035	On 02/11/2023	Bond Future			12.67084	79.14127	12.51121	79.93675		13.56	0.00	870,553.97	11	109,778.00	
R2035	On 02/11/2023	Bond Future	10.62	Call	150.17000	0.15017	203.94000	0.20394	150.170	12.42	0.06	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12	Call	363.00000	0.36300	472.68000	0.47268	363.000	12.42	0.12	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.74	Call	941.72000	0.94172	1,164.32000	1.16432	941.720	12.65	0.25	0.00	0	750.00	
R2035	On 02/11/2023	Bond Future	12.24	Call	1,810.56000	1.81056	2,150.06000	2.15006	1,810.560	13.21	0.39	0.00	0	750.00	
R2035	On 02/11/2023	Bond Future	12.85	Put	2,470.33000	2.47033	2,151.42000	2.15142	2,470.330	14.08	0.43	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	13.59	Put	1,347.95000	1.34795	1,156.05000	1.15605	1,347.950	15.18	0.27	0.00	0	750.00	
R2035	On 01/02/2024	Bond Future			12.80181	80.98439	12.63527	81.79851		12.95	0.00	0.00	0	0.00	
R2035	On 01/02/2024	Bond Future	10.62	Call	345.68000	0.34568	433.75000	0.43375	345.680	12.08	0.10	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	651.14000	0.65114	796.79000	0.79679	651.140	12.06	0.16	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46	Put	2,263.21000	2.26321	2,002.41000	2.00241	2,263.210	13.83	0.34	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future			12.92158	78.39235	12.74805	79.22585		12.35	0.00	0.00	0	0.00	
R2035	On 01/08/2024	Bond Future			13.07044	80.14459	12.88940	80.99644		11.58	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 03/08/2023	Bond Future			12.78626	72.96419	12.65388	73.63334		14.53	0.00	37,065,808.52	508	131,926.00	
R2037	On 03/08/2023	Bond Future	10.30	Call	0.73000	0.00073	1.47000	0.00147	0.730	13.09	0.00	0.00	0	1,800.00	
R2037	On 03/08/2023	Bond Future	11.00	Call	15.98000	0.01598	27.13000	0.02713	15.980	13.09	0.01	0.00	0	1,800.00	
R2037	On 02/11/2023	Bond Future			12.91019	74.61909	12.77255	75.30369		14.52	0.00	0.00	0	0.00	
R2037	On 02/11/2023	Bond Future	12.02	Call	1,016.48000	1.01648	1,216.59000	1.21659	1,016.480	13.57	0.26	0.00	0	750.00	
R2037	On 02/11/2023	Bond Future	12.52	Call	1,920.99000	1.92099	2,221.93000	2.22193	1,920.990	14.18	0.41	0.00	0	750.00	
R2037	On 02/11/2023	Bond Future	13.89	Put	1,307.94000	1.30794	1,148.58000	1.14858	1,307.940	16.34	0.26	0.00	0	750.00	

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	13.03429	72.10027		12.89103	72.80087		14.69	0.00	0.00	0	0.00	
R2037	On 01/02/2024	Bond Future	12.09	Call	1,483.02000	1.48302	1,712.08000	1.71208	1,483.020	13.73	0.30	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	3,725.19000	3.72519	3,393.61000	3.39361	3,725.190	14.60	0.50	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	1,967.22000	1.96722	1,770.54000	1.77054	1,967.220	16.03	0.30	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	13.15871		73.81454	13.00966	74.53188		13.86	0.00	0.00	0	0.00	
R2037	On 01/08/2024	Bond Future	13.31446		71.20869	13.15908	71.94179		13.80	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 03/08/2023	Bond Future	12.87385		73.94996	12.73633	74.68907		15.29	0.00	32,537,982.40	440	132,957.00	
R2040	On 02/11/2023	Bond Future	12.99491		75.62721	12.85201	76.38341		15.29	0.00	0.00	0	104.00	
R2040	On 02/11/2023	Bond Future	11.80	Call	683.57000	0.68357	843.72000	0.84372	683.570	13.99	0.19	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.60	Call	1,996.48000	1.99648	2,327.46000	2.32746	1,996.480	14.68	0.41	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	13.64	Put	1,787.53000	1.78753	1,566.47000	1.56647	1,787.530	16.36	0.32	0.00	0	128.00
R2040	On 01/02/2024	Bond Future	13.11604		72.88148	12.96740	73.65540		15.52	0.00	0.00	0	28.00	
R2040	On 02/05/2024	Bond Future	13.23696		74.61438	13.08246	75.40669		14.73	0.00	0.00	0	0.00	
R2040	On 01/08/2024	Bond Future	13.38753		71.77577	13.22656	72.58557		14.71	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 03/08/2023	Bond Future	12.89467		70.52941	12.76227	71.24175		16.15	0.00	43,446,116.56	616	84,933.00	
R2044	On 03/08/2023	Bond Future	11.75	Call	146.90000	0.14690	217.10000	0.21710	146.900	14.55	0.08	0.00	0	4,553.00
R2044	On 03/08/2023	Bond Future	11.75	Put	6,734.59000	6.73459	6,092.45000	6.09245	6,734.590	14.55	0.92	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	5,352.26000	5.35226	4,758.87000	4.75887	5,352.260	14.54	0.86	0.00	0	4,754.00
R2044	On 03/08/2023	Bond Future	12.50	Put	3,113.40000	3.11340	2,670.85000	2.67085	3,113.400	15.22	0.67	0.00	0	9,106.00
R2044	On 02/11/2023	Bond Future	13.01062		72.12910	12.87313	72.85785		16.16	0.00	0.00	0	0.00	
R2044	On 01/02/2024	Bond Future	13.12641		69.42714	12.98349	70.17297		16.45	0.00	0.00	0	0.00	
R2044	On 02/05/2024	Bond Future	13.24163		71.07788	13.09317	71.84147		15.62	0.00	0.00	0	0.00	
R2044	On 01/08/2024	Bond Future	13.38475		68.28531	13.23016	69.06573		15.65	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 03/08/2023	Bond Future	12.83129		73.50509	12.69884	74.22849		15.78	0.00	2,940,203.60	40	240,236.00	
R2048	On 03/08/2023	Bond Future	11.80	Call	208.24000	0.20824	300.22000	0.30022	208.240	14.29	0.10	0.00	0	1,100.00
R2048	On 03/08/2023	Bond Future	12.30	Call	759.94000	0.75994	990.94000	0.99094	759.940	14.97	0.27	0.00	0	1,100.00
R2048	On 03/08/2023	Bond Future	13.20	Put	1,208.72000	1.20872	995.57000	0.99557	1,208.720	16.67	0.34	0.00	0	1,100.00
R2048	On 02/11/2023	Bond Future	12.94831		70.72302	12.81065	71.46306		16.78	0.00	0.00	0	11,069.00	
R2048	On 02/11/2023	Bond Future	11.80	Call	756.17000	0.75617	922.08000	0.92208	756.170	15.37	0.20	0.00	0	220.00
R2048	On 02/11/2023	Bond Future	12.50	Call	1,921.93000	1.92193	2,235.19000	2.23519	1,921.930	15.96	0.39	0.00	0	220.00
R2048	On 02/11/2023	Bond Future	13.60	Put	1,826.29000	1.82629	1,610.79000	1.61079	1,826.290	17.88	0.32	0.00	0	220.00
R2048	On 01/02/2024	Bond Future	13.06554		72.37010	12.92236	73.12749		16.06	0.00	0.00	0	0.00	
R2048	On 02/05/2024	Bond Future	13.17211		69.63694	13.02345	70.41235		16.23	0.00	0.00	0	13,000.00	
R2048	On 01/08/2024	Bond Future	13.30178		71.19285	13.14716	71.98538		15.28	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	

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
R2053	On 31/03/2053	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/08/2023	Bond Future			12.56118	62.72314		12.40839	63.39992		14.55	0.00	0.00	0	11,690.00
R209	On 03/08/2023	Bond Future	10.00	Call	0.36000	0.00036		0.83000	0.00083	0.360	13.12	0.00	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.70	Call	9.28000	0.00928		17.51000	0.01751	9.280	13.12	0.01	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.75	Call	11.34000	0.01134		21.10000	0.02110	11.340	13.12	0.01	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	11.25	Call	67.16000	0.06716		110.30000	0.11030	67.160	13.11	0.05	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	12.00	Put	3,081.40000	3.08140		2,608.77000	2.60877	3,081.400	13.72	0.74	0.00	0	1,750.00
R209	On 02/11/2023	Bond Future			12.67519	60.99060		12.51662	61.68298		15.30	0.00	0.00	0	497.00
R209	On 01/02/2024	Bond Future			12.78505	62.41114		12.62054	63.11969		14.65	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future			12.89369	60.73964		12.72293	61.46509		14.49	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future			13.02773	62.09699		12.85040	62.83844		13.58	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 03/08/2023	Bond Future			227.20541	227.20541		226.89179	226.89179			0.00	0.00	0	421.00
R210	On 02/11/2023	Bond Future			229.23258	229.23258		228.91272	228.91272			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			234.62279	234.62279		234.29569	234.29569			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future			236.97106	236.97106		236.63648	236.63648			0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future			242.33154	242.33154		241.98838	241.98838			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 03/08/2023	Bond Future			11.79513	79.48622		11.59992	80.29942		10.37	0.00	0.00	0	23,525.00
R213	On 02/11/2023	Bond Future			11.91703	77.72934		11.71242	78.56126		10.93	0.00	11,037,566.28	142	3,639.00
R213	On 02/11/2023	Bond Future	10.94	Call	713.93000	0.71393		937.92000	0.93792	713.930	10.44	0.24	0.00	0	750.00
R213	On 02/11/2023	Bond Future	11.44	Call	1,348.65000	1.34865		1,690.99000	1.69099	1,348.650	10.67	0.37	0.00	0	750.00
R213	On 02/11/2023	Bond Future	12.70	Put	1,150.24000	1.15024		934.60000	0.93460	1,150.240	11.98	0.29	0.00	0	750.00
R213	On 01/02/2024	Bond Future			12.03975	79.53945		11.82493	80.39089		10.40	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future			12.15079	77.86732		11.92537	78.73904		9.38	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future			12.29754	79.60918		12.06061	80.50010		8.95	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 03/08/2023	Bond Future			12.74249	59.43944		12.61026	60.03555		15.81	0.00	0.00	0	20,176.00
R214	On 02/11/2023	Bond Future			12.85454	57.48236		12.71745	58.09221		16.74	0.00	0.00	0	20.00
R214	On 01/02/2024	Bond Future			12.96640	58.82105		12.82419	59.44519		16.05	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future			13.06787	56.91097		12.92056	57.55001		16.15	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 01/08/2024	Bond Future	13.19151	58.18303		13.03874	58.83615		15.23	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 :											247,723,707.05	2,948	1 426 351.00
Grand Total:											247,723,707.05	2,948	1 426 351.00