



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: 21/06/2023

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	875.67800	875.67800		870.47400	870.47400			0.00	0.00	0	0.0
AL37	On	02/11/2023	Index Future	895.08700	895.08700		889.77000	889.77000			0.00	0.00	0	0.0
AL37	On	01/02/2024	Index Future	915.54900	915.54900		910.11200	910.11200			0.00	0.00	0	0.0
AL37	On	02/05/2024	Index Future	936.77100	936.77100		931.20700	931.20700			0.00	0.00	0	0.0
AL37	On	01/08/2024	Index Future	957.78400	957.78400		952.09300	952.09300			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	997.19600	997.19600		991.48000	991.48000			0.00	0.00	0	0.0
AL7T	On	02/11/2023	Index Future	1,019.29800	1,019.29800		1,013.45700	1,013.45700			0.00	0.00	0	0.0
AL7T	On	01/02/2024	Index Future	1,042.60000	1,042.60000		1,036.62700	1,036.62700			0.00	0.00	0	0.0
AL7T	On	02/05/2024	Index Future	1,066.76700	1,066.76700		1,060.65500	1,060.65500			0.00	0.00	0	0.0
AL7T	On	01/08/2024	Index Future	1,090.69600	1,090.69600		1,084.44400	1,084.44400			0.00	0.00	0	0.0
ALBI	On	03/08/2023	Index Future	872.63700	872.63700		868.49200	868.49200			0.00	0.00	0	106.0
ALBI	On	02/11/2023	Index Future	891.97900	891.97900		887.74300	887.74300			0.00	0.00	0	0.0
ALBI	On	01/02/2024	Index Future	912.37000	912.37000		908.03900	908.03900			0.00	0.00	0	0.0

an
ast

00
00
00
00
00

00
00
00
00
00

00
00
00

PM

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		933.51800	933.51800		929.08700	929.08700			0.00	0.00	0	0.0
ALBI	On 01/08/2024	Index Future		954.45900	954.45900		949.92500	949.92500			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		12.76517	73.52482		12.83654	73.21120			0.00	0.00	0	350.0
ES33	On 02/11/2023	Bond Future		12.91066	71.37366		12.98499	71.05351			0.00	0.00	0	0.0
ES33	On 01/02/2024	Bond Future		13.05598	73.02234		13.13353	72.69502			0.00	0.00	0	0.0
ES33	On 02/05/2024	Bond Future		13.20072	70.92987		13.28170	70.59486			0.00	0.00	0	0.0
ES33	On 01/08/2024	Bond Future		13.36613	72.53177		13.45095	72.18847			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		13.18133	70.14872		13.23703	69.87019			0.00	0.00	0	4,000.0
ES42	On 02/11/2023	Bond Future		13.31903	67.45715		13.37694	67.17276			0.00	0.00	0	0.0
ES42	On 01/02/2024	Bond Future		13.44982	69.01558		13.50998	68.72492			0.00	0.00	0	0.0
ES42	On 02/05/2024	Bond Future		13.58514	66.36742		13.64781	66.06987			0.00	0.00	0	0.0
ES42	On 01/08/2024	Bond Future		13.73503	67.86429		13.80043	67.55937			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		860.10700	860.10700		855.98700	855.98700			0.00	0.00	0	835.0
GOVI	On 02/11/2023	GOVI		879.17100	879.17100		874.96100	874.96100			0.00	0.00	0	0.0
GOVI	On 01/02/2024	GOVI		899.26900	899.26900		894.96500	894.96500			0.00	0.00	0	0.0
GOVI	On 02/05/2024	GOVI		920.11400	920.11400		915.70900	915.70900			0.00	0.00	0	0.0
GOVI	On 01/08/2024	GOVI		940.75300	940.75300		936.24700	936.24700			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		170.94781	170.94781		171.89005	171.89005			0.00	61,541,211.60	360	6,305.0
I2025	On 02/11/2023	Bond Future		174.77867	174.77867		175.74308	175.74308			0.00	0.00	0	0.0
I2025	On 01/02/2024	Bond Future		177.01819	177.01819		177.99924	177.99924			0.00	0.00	0	0.0
I2025	On 02/05/2024	Bond Future		181.16062	181.16062		182.16451	182.16451			0.00	0.00	0	0.0
I2025	On 01/08/2024	Bond Future		183.41094	183.41094		184.43130	184.43130			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 03/08/2023	Bond Future		124.03854	124.03854		124.71002	124.71002			0.00	0.00	0	2,275.0
I2029	On 02/11/2023	Bond Future		125.48602	125.48602		126.17016	126.17016			0.00	0.00	0	0.0
I2029	On 01/02/2024	Bond Future		128.38417	128.38417		129.08458	129.08458			0.00	0.00	0	0.0
I2029	On 02/05/2024	Bond Future		130.01616	130.01616		130.72828	130.72828			0.00	0.00	0	0.0
I2029	On 01/08/2024	Bond Future		132.95861	132.95861		133.68566	133.68566			0.00	0.00	0	0.0
I2029	On 31/03/2029	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2031	On 31/01/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
I2033	On 14/08/2015		Price Contribution		100.00000	100.00000					0.00	0.00	0	0.0
I2033	On 03/08/2023		Bond Future		117.84492	117.84492	118.42863	118.42863			0.00	0.00	0	7,227.0
I2033	On 02/11/2023		Bond Future		119.06098	119.06098	119.65560	119.65560			0.00	0.00	0	0.0
I2033	On 01/02/2024		Bond Future		121.81072	121.81072	122.41939	122.41939			0.00	0.00	0	0.0
I2033	On 02/05/2024		Bond Future		123.19430	123.19430	123.81233	123.81233			0.00	0.00	0	0.0
I2033	On 01/08/2024		Bond Future		125.98252	125.98252	126.61325	126.61325			0.00	0.00	0	0.0
I2033	On 28/02/2033		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 03/08/2023		Bond Future		127.60497	127.60497	128.22343	128.22343			0.00	0.00	0	3,019.0
I2038	On 02/11/2023		Bond Future		130.46459	130.46459	131.09760	131.09760			0.00	0.00	0	1,706.0
I2038	On 01/02/2024		Bond Future		131.45606	131.45606	132.09730	132.09730			0.00	0.00	0	0.0
I2038	On 02/05/2024		Bond Future		134.53224	134.53224	135.18832	135.18832			0.00	0.00	0	0.0
I2038	On 01/08/2024		Bond Future		135.49527	135.49527	136.15983	136.15983			0.00	0.00	0	0.0
I2038	On 31/01/2038		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 03/08/2023		Bond Future		112.88131	112.88131	113.48696	113.48696			0.00	0.00	0	12,882.0
I2046	On 02/11/2023		Bond Future		113.31769	113.31769	113.93279	113.93279			0.00	0.00	0	4,626.0
I2046	On 01/02/2024		Bond Future		115.93478	115.93478	116.56459	116.56459			0.00	0.00	0	0.0
I2046	On 02/05/2024		Bond Future		116.49144	116.49144	117.12871	117.12871			0.00	0.00	0	0.0
I2046	On 01/08/2024		Bond Future		119.12657	119.12657	119.77715	119.77715			0.00	0.00	0	0.0
I2046	On 31/03/2046		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 03/08/2023		Bond Future		112.13034	112.13034	113.32242	113.32242			0.00	0.00	0	10,740.0
I2050	On 02/11/2023		Bond Future		114.64298	114.64298	115.86250	115.86250			0.00	0.00	0	3,364.0
I2050	On 01/02/2024		Bond Future		115.04122	115.04122	116.28116	116.28116			0.00	0.00	0	0.0
I2050	On 02/05/2024		Bond Future		117.73313	117.73313	119.00227	119.00227			0.00	0.00	0	0.0
I2050	On 01/08/2024		Bond Future		118.07834	118.07834	119.36932	119.36932			0.00	0.00	0	0.0
I2050	On 31/12/2050		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 03/08/2023		Index Future		329.01400	329.01400	329.21700	329.21700			0.00	0.00	0	639.0
IGOV	On 02/11/2023		Index Future		336.38700	336.38700	336.59500	336.59500			0.00	0.00	0	16.0
IGOV	On 01/02/2024		Index Future		344.15600	344.15600	344.36900	344.36900			0.00	0.00	0	0.0
IGOV	On 02/05/2024		Index Future		352.20900	352.20900	352.42700	352.42700			0.00	0.00	0	0.0
IGOV	On 01/08/2024		Index Future		360.18500	360.18500	360.40700	360.40700			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023		Jibar Tradeable Future		8.49200	91.50800	8.49500	91.50500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/07/2023		Jibar Tradeable Future		8.53500	91.46500	8.54000	91.46000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/08/2023		Jibar Tradeable Future		8.66500	91.33500	8.70000	91.30000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023		Jibar Tradeable Future		8.69000	91.31000	8.74000	91.26000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/10/2023		Jibar Tradeable Future		8.73500	91.26500	8.81500	91.18500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/11/2023		Jibar Tradeable Future		8.75000	91.25000	8.83000	91.17000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future		8.79000	91.21000	8.87500	91.12500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future		8.77000	91.23000	8.88000	91.12000			0.00	0.00	0	0.0

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			8.66000	91.34000		8.78000	91.22000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.53500	91.46500		8.65000	91.35000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.46000	91.54000		8.55500	91.44500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.40000	91.60000		8.48500	91.51500			0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.37982	104.52669		9.57477	103.96503		5.26	0.00	0.00	0	73,345.0
R186	On 02/11/2023	Bond Future			9.41419	106.84345		9.62726	106.27007		4.95	0.00	743,844,098.90	6,962	22,719.0
R186	On 02/11/2023	Bond Future	9.15	Call	930.82000	0.93082		716.87000	0.71687	930.820	4.85	0.42	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	431.83000	0.43183		573.20000	0.57320	431.830	5.39	0.21	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			9.42557	103.97445		9.66001	103.38836		4.75	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future			9.42492	106.38441		9.68499	105.78470		4.27	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future	9.73	Call	2,101.99000	2.10199		1,777.76000	1.77776	2,101.990	4.39	0.57	0.00	0	2,030.0
R186	On 02/05/2024	Bond Future	10.40	Put	953.63000	0.95363		1,155.18000	1.15518	953.630	4.76	0.31	0.00	0	2,030.0
R186	On 01/08/2024	Bond Future			9.46358	103.45564		9.75524	102.84146		4.01	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			335.89964	335.89964		338.20573	338.20573			0.00	0.00	0	44.0
R197	On 02/11/2023	Bond Future			343.42667	343.42667		345.78661	345.78661			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			250.00404	250.00404		251.34682	251.34682			0.00	0.00	0	5,336.0
R202	On 02/11/2023	Bond Future			255.60630	255.60630		256.98092	256.98092			0.00	0.00	0	0.0
R202	On 01/02/2024	Bond Future			256.53850	256.53850		257.92935	257.92935			0.00	0.00	0	0.0
R202	On 02/05/2024	Bond Future			262.54164	262.54164		263.96493	263.96493			0.00	0.00	0	0.0
R202	On 01/08/2024	Bond Future			263.35628	263.35628		264.79592	264.79592			0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 03/08/2023	Bond Future			10.75455	87.55053		10.90193	86.93326		10.18	0.00	113,903,239.53	1,301	96,896.0
R2030	On 03/08/2023	Bond Future	10.40	Call	532.64000	0.53264		378.31000	0.37831	532.640	9.35	0.30	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	987.38000	0.98738		748.62000	0.74862	987.380	9.94	0.45	0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	50.28000	0.05028		77.18000	0.07718	50.280	13.76	0.03	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	25.89000	0.02589		41.15000	0.04115	25.890	14.04	0.02	0.00	0	350.0
R2030	On 02/11/2023	Bond Future			10.84163	89.49136		10.99661	88.86104		9.86	0.00	0.00	0	312.0
R2030	On 02/11/2023	Bond Future	9.57	Call	451.33000	0.45133		359.93000	0.35993	451.330	9.68	0.17	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	9.89	Call	689.35000	0.68935		558.61000	0.55861	689.350	9.56	0.23	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	10.07	Call	876.57000	0.87657		718.33000	0.71833	876.570	9.58	0.28	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	10.39	Call	1,304.97000	1.30497		1,091.16000	1.09116	1,304.970	9.65	0.37	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	10.62	Call	1,700.72000	1.70072		1,443.30000	1.44330	1,700.720	9.78	0.44	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	11.12	Call	2,791.95000	2.79195		2,439.95000	2.43995	2,791.950	10.15	0.59	0.00	0	500.0

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	1,241.74000	1.24174	1,467.07000	1.46707	1,241.740	10.43	0.32	0.00	0	500.0	
R2030	On 02/11/2023	Bond Future	11.57	Put	1,085.34000	1.08534	1,288.94000	1.28894	1,085.340	10.57	0.29	0.00	0	800.0	
R2030	On 02/11/2023	Bond Future	12.27	Put	544.95000	0.54495	662.41000	0.66241	544.950	11.27	0.16	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future			10.92274	87.53137	11.08619	86.88702		9.56	0.00	0.00	0	0.0	
R2030	On 01/02/2024	Bond Future	9.57	Call	743.72000	0.74372	620.53000	0.62053	743.720	9.36	0.21	0.00	0	400.0	
R2030	On 01/02/2024	Bond Future	9.89	Call	1,006.83000	1.00683	847.99000	0.84799	1,006.830	9.21	0.27	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	9.93	Call	1,044.47000	1.04447	880.74000	0.88074	1,044.470	9.19	0.28	0.00	0	1,360.0	
R2030	On 01/02/2024	Bond Future	10.00	Call	1,113.14000	1.11314	940.62000	0.94062	1,113.140	9.16	0.29	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	10.07	Call	1,197.00000	1.19700	1,014.71000	1.01471	1,197.000	9.18	0.31	0.00	0	400.0	
R2030	On 01/02/2024	Bond Future	10.16	Call	1,311.18000	1.31118	1,116.01000	1.11601	1,311.180	9.20	0.33	0.00	0	200.0	
R2030	On 01/02/2024	Bond Future	10.39	Call	1,635.26000	1.63526	1,405.80000	1.40580	1,635.260	9.25	0.38	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	11.00	Put	2,466.05000	2.46605	2,785.03000	2.78503	2,466.050	9.56	0.47	0.00	0	700.0	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,975.46000	1.97546	2,248.00000	2.24800	1,975.460	9.81	0.40	0.00	0	1,360.0	
R2030	On 01/02/2024	Bond Future	11.75	Put	1,435.78000	1.43578	1,649.64000	1.64964	1,435.780	10.20	0.31	0.00	0	200.0	
R2030	On 01/02/2024	Bond Future	11.85	Put	1,334.77000	1.33477	1,536.67000	1.53667	1,334.770	10.29	0.29	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	11.86	Put	1,325.00000	1.32500	1,525.73000	1.52573	1,325.000	10.30	0.29	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	12.10	Put	1,111.82000	1.11182	1,286.08000	1.28608	1,111.820	10.53	0.25	0.00	0	400.0	
R2030	On 02/05/2024	Bond Future			11.00846	89.56020	11.18115	88.90087		8.66	0.00	0.00	0	0.0	
R2030	On 02/05/2024	Bond Future	9.66	Call	915.81000	0.91581	772.90000	0.77290	915.810	8.26	0.24	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	10.16	Call	1,433.71000	1.43371	1,230.78000	1.23078	1,433.710	8.24	0.33	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	10.62	Call	2,134.90000	2.13490	1,867.01000	1.86701	2,134.900	8.43	0.43	0.00	0	500.0	
R2030	On 02/05/2024	Bond Future	10.82	Call	2,502.89000	2.50289	2,206.05000	2.20605	2,502.890	8.55	0.48	0.00	0	1,080.0	
R2030	On 02/05/2024	Bond Future	11.12	Call	3,119.78000	3.11978	2,780.49000	2.78049	3,119.780	8.75	0.54	0.00	0	500.0	
R2030	On 02/05/2024	Bond Future	11.94	Put	1,634.11000	1.63411	1,852.69000	1.85269	1,634.110	9.41	0.31	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	12.38	Put	1,249.88000	1.24988	1,425.22000	1.42522	1,249.880	9.78	0.25	0.00	0	1,080.0	
R2030	On 02/05/2024	Bond Future	13.15	Put	759.66000	0.75966	875.44000	0.87544	759.660	10.31	0.16	0.00	0	500.0	
R2030	On 01/08/2024	Bond Future			11.12255	87.55975	11.30582	86.88480		8.42	0.00	0.00	0	0.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 03/08/2023	Bond Future			11.34106	86.15404	11.46739	85.55008		11.54	0.00	15,680,035.28	182	117,394.0	
R2032	On 03/08/2023	Bond Future	9.60	Call	0.18000	0.00018	0.08000	0.00008	0.180	8.32	0.00	0.00	0	1,500.0	
R2032	On 03/08/2023	Bond Future	10.30	Call	21.83000	0.02183	12.14000	0.01214	21.830	8.53	0.02	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.45	Put	1,176.78000	1.17678	1,475.37000	1.47537	1,176.780	12.09	0.43	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.50	Call	1,847.68000	1.84768	1,526.73000	1.52673	1,847.680	12.23	0.59	0.00	0	11,000.0	
R2032	On 03/08/2023	Bond Future	11.50	Put	1,088.76000	1.08876	1,371.77000	1.37177	1,088.760	12.23	0.41	0.00	0	11,000.0	
R2032	On 03/08/2023	Bond Future	11.55	Put	1,005.88000	1.00588	1,273.72000	1.27372	1,005.880	12.36	0.38	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	3,196.76000	3.19676	2,768.56000	2.76856	3,196.760	13.24	0.76	0.00	0	5,000.0	
R2032	On 03/08/2023	Bond Future	12.00	Call	3,567.38000	3.56738	3,117.70000	3.11770	3,567.380	13.48	0.79	0.00	0	5,000.0	
R2032	On 03/08/2023	Bond Future	12.04	Call	3,718.51000	3.71851	3,260.86000	3.26086	3,718.510	13.58	0.80	0.00	0	3,000.0	
R2032	On 03/08/2023	Bond Future	12.04	Put	448.40000	0.44840	594.71000	0.59471	448.400	13.58	0.20	0.00	0	3,000.0	
R2032	On 02/11/2023	Bond Future			11.44213	83.90060	11.57407	83.28381		12.46	0.00	0.00	0	65,800.0	
R2032	On 02/11/2023	Bond Future	10.59	Call	914.07000	0.91407	769.60000	0.76960	914.070	11.77	0.26	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	10.71	Call	1,077.35000	1.07735	913.52000	0.91352	1,077.350	11.83	0.29	0.00	0	500.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
R2032	On 02/11/2023	Bond Future	11.09	Call	1,723.36000	1.72336	1,492.52000	1.49252	1,723.360	12.07	0.41	0.00	0	500.0		
R2032	On 02/11/2023	Bond Future	11.28	Put	2,894.93000	2.89493	3,245.50000	3.24550	2,894.930	12.24	0.53	0.00	0	500.0		
R2032	On 02/11/2023	Bond Future	11.78	Put	1,860.14000	1.86014	2,120.77000	2.12077	1,860.140	12.79	0.39	0.00	0	500.0		
R2032	On 02/11/2023	Bond Future	12.26	Put	1,193.96000	1.19396	1,381.16000	1.38116	1,193.960	13.38	0.27	0.00	0	500.0		
R2032	On 01/02/2024	Bond Future			11.53647	85.81912		11.67437	85.18860	11.70	0.00	0.00	0	0.0		
R2032	On 01/02/2024	Bond Future	10.01	Call	725.26000	0.72526	620.30000	0.62030	725.260	11.18	0.18	0.00	0	1,200.0		
R2032	On 01/02/2024	Bond Future	10.59	Call	1,317.80000	1.31780	1,147.36000	1.14736	1,317.800	11.08	0.29	0.00	0	500.0		
R2032	On 01/02/2024	Bond Future	10.76	Call	1,572.14000	1.57214	1,377.98000	1.37798	1,572.140	11.17	0.33	0.00	0	1,200.0		
R2032	On 01/02/2024	Bond Future	10.78	Call	1,604.05000	1.60405	1,407.03000	1.40703	1,604.050	11.18	0.34	0.00	0	200.0		
R2032	On 01/02/2024	Bond Future	11.09	Call	2,155.14000	2.15514	1,912.46000	1.91246	2,155.140	11.35	0.41	0.00	0	500.0		
R2032	On 01/02/2024	Bond Future	11.75	Put	2,726.92000	2.72692	3,016.81000	3.01681	2,726.920	11.94	0.43	0.00	0	200.0		
R2032	On 01/02/2024	Bond Future	12.50	Put	1,629.93000	1.62993	1,825.99000	1.82599	1,629.930	12.76	0.29	0.00	0	200.0		
R2032	On 01/02/2024	Bond Future	12.62	Put	1,500.08000	1.50008	1,683.52000	1.68352	1,500.080	12.89	0.27	0.00	0	1,200.0		
R2032	On 01/02/2024	Bond Future	12.73	Put	1,389.87000	1.38987	1,562.32000	1.56232	1,389.870	13.02	0.25	0.00	0	500.0		
R2032	On 02/05/2024	Bond Future			11.63179	83.64444		11.77618	82.99923	10.70	0.00	0.00	0	0.0		
R2032	On 02/05/2024	Bond Future	10.36	Call	1,091.82000	1.09182	945.26000	0.94526	1,091.820	10.09	0.25	0.00	0	1,000.0		
R2032	On 02/05/2024	Bond Future	10.59	Call	1,363.26000	1.36326	1,189.07000	1.18907	1,363.260	10.11	0.29	0.00	0	500.0		
R2032	On 02/05/2024	Bond Future	10.65	Call	1,447.97000	1.44797	1,265.86000	1.26586	1,447.970	10.14	0.30	0.00	0	1,550.0		
R2032	On 02/05/2024	Bond Future	10.86	Call	1,770.39000	1.77039	1,559.76000	1.55976	1,770.390	10.24	0.35	0.00	0	1,000.0		
R2032	On 02/05/2024	Bond Future	11.09	Call	2,176.01000	2.17601	1,932.90000	1.93290	2,176.010	10.38	0.40	0.00	0	500.0		
R2032	On 02/05/2024	Bond Future	11.35	Call	2,706.88000	2.70688	2,426.34000	2.42634	2,706.880	10.57	0.46	0.00	0	1,550.0		
R2032	On 02/05/2024	Bond Future	12.90	Put	1,536.57000	1.53657	1,714.10000	1.71410	1,536.570	12.09	0.26	0.00	0	1,000.0		
R2032	On 02/05/2024	Bond Future	13.18	Put	1,292.91000	1.29291	1,446.56000	1.44656	1,292.910	12.38	0.22	0.00	0	500.0		
R2032	On 02/05/2024	Bond Future	13.35	Put	1,164.99000	1.16499	1,305.59000	1.30559	1,164.990	12.56	0.20	0.00	0	1,550.0		
R2032	On 01/08/2024	Bond Future			11.74847	85.51577		11.89998	84.85531	9.80	0.00	0.00	0	0.0		
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0.00	0	0.0		
R2035	On 03/08/2023	Bond Future			11.93968	84.91572		12.00990	84.54261	13.29	0.00	214,157,445.84	2,522	63,304.0		
R2035	On 03/08/2023	Bond Future	11.75	Put	2,117.48000	2.11748	2,363.02000	2.36302	2,117.480	13.29	0.59	0.00	0	4,870.0		
R2035	On 03/08/2023	Bond Future	12.50	Call	3,500.64000	3.50064	3,235.73000	3.23573	3,500.640	14.48	0.77	0.00	0	5,000.0		
R2035	On 02/11/2023	Bond Future			12.05271	82.28715		12.12570	81.90634	14.01	0.00	0.00	0	109,761.0		
R2035	On 02/11/2023	Bond Future	10.62	Call	380.35000	0.38035	339.98000	0.33998	380.350	12.85	0.12	0.00	0	400.0		
R2035	On 02/11/2023	Bond Future	11.12	Call	850.87000	0.85087	772.20000	0.77220	850.870	12.97	0.23	0.00	0	400.0		
R2035	On 02/11/2023	Bond Future	11.74	Call	1,990.32000	1.99032	1,844.04000	1.84404	1,990.320	13.65	0.42	0.00	0	750.0		
R2035	On 02/11/2023	Bond Future	12.24	Call	3,350.17000	3.35017	3,147.05000	3.14705	3,350.170	14.36	0.57	0.00	0	750.0		
R2035	On 02/11/2023	Bond Future	12.85	Put	1,372.98000	1.37298	1,491.87000	1.49187	1,372.980	15.27	0.28	0.00	0	400.0		
R2035	On 02/11/2023	Bond Future	13.59	Put	688.18000	0.68818	756.81000	0.75681	688.180	16.33	0.15	0.00	0	750.0		
R2035	On 01/02/2024	Bond Future			12.16412	84.16871		12.24013	83.77950	13.39	0.00	0.00	0	0.0		
R2035	On 01/02/2024	Bond Future	10.62	Call	742.23000	0.74223	681.00000	0.68100	742.230	12.48	0.17	0.00	0	400.0		
R2035	On 01/02/2024	Bond Future	11.12	Call	1,315.90000	1.31590	1,219.02000	1.21902	1,315.900	12.55	0.27	0.00	0	400.0		
R2035	On 01/02/2024	Bond Future	13.46	Put	1,501.88000	1.50188	1,604.35000	1.60435	1,501.880	15.22	0.24	0.00	0	400.0		
R2035	On 02/05/2024	Bond Future			12.26704	81.60405		12.34617	81.20584	12.65	0.00	0.00	0	0.0		
R2035	On 01/08/2024	Bond Future			12.38728	83.43013		12.46994	83.02217	11.57	0.00	0.00	0	0.0		

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 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2037	On 03/08/2023	Bond Future			12.25413	75.71051		12.31451	75.39122		15.04	0.00	105,237,608.90	1,390	133,378.0
R2037	On 03/08/2023	Bond Future	10.30	Call	1.30000	0.00130		1.07000	0.00107	1.300	13.60	0.00	0.00	0	1,800.0
R2037	On 03/08/2023	Bond Future	11.00	Call	38.50000	0.03850		32.51000	0.03251	38.500	13.60	0.03	0.00	0	1,800.0
R2037	On 02/11/2023	Bond Future			12.36483	77.38891		12.42743	77.06308		15.05	0.00	282,005,188.04	3,644	9,071.0
R2037	On 02/11/2023	Bond Future	12.02	Call	1,962.17000	1.96217	1,840.22000	1.84022	1,962.170	14.71	0.41	0.00	0.00	0	750.0
R2037	On 02/11/2023	Bond Future	12.52	Call	3,299.79000	3.29979	3,129.96000	3.12996	3,299.790	15.48	0.56	0.00	0.00	0	750.0
R2037	On 02/11/2023	Bond Future	13.89	Put	737.07000	0.73707	798.89000	0.79889	737.070	17.64	0.16	0.00	0.00	0	750.0
R2037	On 01/02/2024	Bond Future			12.47337	74.90193		12.53840	74.56895		15.22	0.00	0.00	0	0.0
R2037	On 01/02/2024	Bond Future	12.09	Call	2,653.11000	2.65311	2,518.60000	2.51860	2,653.110	15.02	0.43	0.00	0.00	0	2,500.0
R2037	On 01/02/2024	Bond Future	12.93	Put	2,701.76000	2.70176	2,838.27000	2.83827	2,701.760	16.19	0.38	0.00	0.00	0	2,500.0
R2037	On 01/02/2024	Bond Future	13.93	Put	1,397.82000	1.39782	1,479.44000	1.47944	1,397.820	17.63	0.22	0.00	0.00	0	2,500.0
R2037	On 02/05/2024	Bond Future			12.58434	76.63800		12.65195	76.29723		13.65	0.00	0.00	0	0.0
R2037	On 01/08/2024	Bond Future			12.71544	74.09710		12.78601	73.74797		13.20	0.00	0.00	0	0.0
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 03/08/2023	Bond Future			12.45472	76.23989		12.51004	75.93122		15.93	0.00	0.00	0	133,091.0
R2040	On 02/11/2023	Bond Future			12.56683	77.93006		12.62415	77.61511		15.95	0.00	204,020,897.08	2,618	6,548.0
R2040	On 02/11/2023	Bond Future	11.80	Call	1,207.15000	1.20715	1,127.95000	1.12795	1,207.150	14.96	0.29	0.00	0.00	0	128.0
R2040	On 02/11/2023	Bond Future	12.60	Call	3,122.84000	3.12284	2,970.07000	2.97007	3,122.840	16.11	0.53	0.00	0.00	0	128.0
R2040	On 02/11/2023	Bond Future	13.64	Put	1,192.78000	1.19278	1,276.85000	1.27685	1,192.780	17.88	0.23	0.00	0.00	0	128.0
R2040	On 01/02/2024	Bond Future			12.67709	75.20508		12.73660	74.88324		16.18	0.00	0.00	0	28.0
R2040	On 02/05/2024	Bond Future			12.78932	76.94817		12.85115	76.61880		14.62	0.00	0.00	0	0.0
R2040	On 01/08/2024	Bond Future			12.92088	74.16363		12.98538	73.82618		14.20	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2044	On 03/08/2023	Bond Future			12.50765	72.64665		12.54241	72.45209		16.94	0.00	0.00	0	81,042.0
R2044	On 03/08/2023	Bond Future	11.75	Call	289.64000	0.28964	272.55000	0.27255	289.640	16.01	0.14	0.00	0.00	0	4,553.0
R2044	On 03/08/2023	Bond Future	11.75	Put	4,760.09000	4.76009	4,937.56000	4.93756	4,760.090	16.01	0.86	0.00	0.00	0	3,076.0
R2044	On 03/08/2023	Bond Future	12.00	Put	3,539.88000	3.53988	3,701.89000	3.70189	3,539.880	16.46	0.75	0.00	0.00	0	4,754.0
R2044	On 03/08/2023	Bond Future	12.50	Put	1,756.66000	1.75666	1,874.11000	1.87411	1,756.660	17.44	0.49	0.00	0.00	0	9,106.0
R2044	On 02/11/2023	Bond Future			12.61577	74.25718		12.65174	74.05879		16.98	0.00	0.00	0	0.0
R2044	On 01/02/2024	Bond Future			12.72199	71.57338		12.75928	71.37079		17.27	0.00	0.00	0	0.0
R2044	On 02/05/2024	Bond Future			12.82973	73.23228		12.86844	73.02499		16.20	0.00	0.00	0	0.0
R2044	On 01/08/2024	Bond Future			12.95559	70.48970		12.99600	70.27703		16.06	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2048	On 03/08/2023	Bond Future			12.44276	75.66588		12.47707	75.47027		16.66	0.00	0.00	0	239,937.0
R2048	On 03/08/2023	Bond Future	11.80	Call	413.69000	0.41369	390.46000	0.39046	413.690	15.84	0.19	0.00	0.00	0	1,100.0
R2048	On 03/08/2023	Bond Future	12.30	Call	1,364.24000	1.36424	1,300.18000	1.30018	1,364.240	16.76	0.44	0.00	0.00	0	1,100.0
R2048	On 03/08/2023	Bond Future	13.20	Put	490.61000	0.49061	542.50000	0.54250	490.610	18.54	0.18	0.00	0.00	0	1,100.0

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 02/11/2023	Bond Future			12.55141		72.89585		12.58694	72.69639		17.70	0.00	0.00	0	11,069.0
R2048	On 02/11/2023	Bond Future	11.80	Call	1,294.17000		1.29417		1,245.60000	1.24560	1,294.170	16.61	0.29	0.00	0	220.0
R2048	On 02/11/2023	Bond Future	12.50	Call	2,980.51000		2.98051		2,892.06000	2.89206	2,980.510	17.70	0.51	0.00	0	220.0
R2048	On 02/11/2023	Bond Future	13.60	Put	1,292.21000		1.29221		1,350.47000	1.35047	1,292.210	19.75	0.24	0.00	0	220.0
R2048	On 01/02/2024	Bond Future			12.65859		74.56265		12.69545	74.35892		16.97	0.00	0.00	0	0.0
R2048	On 02/05/2024	Bond Future			12.75761		71.83902		12.79587	71.63045		17.05	0.00	0.00	0	13,000.0
R2048	On 01/08/2024	Bond Future			12.87043		73.44610		12.91030	73.23222		16.05	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2053	On 03/08/2023	Bond Future			12.51017		97.21093		12.53448	97.03423		16.73	0.00	0.00	0	0.0
R2053	On 02/11/2023	Bond Future			12.62141		93.49945		12.64658	93.31957		17.79	0.00	0.00	0	1,349.0
R2053	On 01/02/2024	Bond Future			12.72713		95.63766		12.75324	95.45399		17.06	0.00	0.00	0	0.0
R2053	On 02/05/2024	Bond Future			12.83365		91.98712		12.86080	91.79915		17.07	0.00	0.00	0	0.0
R2053	On 01/08/2024	Bond Future			12.95481		94.04359		12.98320	93.85048		16.04	0.00	0.00	0	0.0
R2053	On 31/03/2053	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 03/08/2023	Bond Future			11.99506		65.28518		12.06480	64.96140		15.07	0.00	0.00	0	11,551.0
R209	On 03/08/2023	Bond Future	10.00	Call	0.75000		0.00075		0.59000	0.00059	0.750	13.63	0.00	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.70	Call	25.96000		0.02596		20.94000	0.02094	25.960	13.63	0.02	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.75	Call	32.01000		0.03201		25.90000	0.02590	32.010	13.63	0.03	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	11.25	Call	209.34000		0.20934		176.02000	0.17602	209.340	13.94	0.14	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	12.00	Put	1,335.32000		1.33532		1,514.65000	1.51465	1,335.320	15.07	0.49	0.00	0	1,750.0
R209	On 02/11/2023	Bond Future			12.09517		63.57837		12.16737	63.24786		15.83	0.00	268,173,564.66	4,218	10,098.0
R209	On 01/02/2024	Bond Future			12.18954		65.03222		12.26433	64.69440		15.18	0.00	0.00	0	0.0
R209	On 02/05/2024	Bond Future			12.28436		63.38511		12.36193	63.03945		14.30	0.00	0.00	0	0.0
R209	On 01/08/2024	Bond Future			12.39469		64.80320		12.47533	64.44918		13.13	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			228.27659		228.27659		229.92084	229.92084			0.00	0.00	0	421.0
R210	On 02/11/2023	Bond Future			230.21896		230.21896		231.89399	231.89399			0.00	0.00	0	0.0
R210	On 01/02/2024	Bond Future			235.53596		235.53596		237.25048	237.25048			0.00	0.00	0	0.0
R210	On 02/05/2024	Bond Future			237.77886		237.77886		239.52253	239.52253			0.00	0.00	0	0.0
R210	On 01/08/2024	Bond Future			243.15915		243.15915		244.94001	244.94001			0.00	0.00	0	0.0
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			11.14367		82.24340		11.26995	81.69919		11.08	0.00	0.00	0	24,057.0
R213	On 02/11/2023	Bond Future			11.24420		80.50855		11.37632	79.95285		11.47	0.00	0.00	0	3,928.0

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	On 02/11/2023	Bond Future	10.94	Call	1,611.89000	1.61189	1,397.08000	1.39708	1,611.890	11.22	0.42	0.00	0	750.0
R213	On 02/11/2023	Bond Future	11.44	Call	2,690.36000	2.69036	2,391.79000	2.39179	2,690.360	11.65	0.57	0.00	0	750.0
R213	On 02/11/2023	Bond Future	12.70	Put	558.71000	0.55871	660.15000	0.66015	558.710	13.08	0.16	0.00	0	750.0
R213	On 01/02/2024	Bond Future			11.34194	82.34935	11.48048	81.78125		10.65	0.00	0.00	0	0.0
R213	On 02/05/2024	Bond Future			11.43059	80.69655	11.57591	80.11524		10.03	0.00	0.00	0	0.0
R213	On 01/08/2024	Bond Future			11.54016	82.50321	11.69305	81.90811		9.30	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future			12.31509	61.40270	12.36954	61.14664		16.54	0.00	141,778,834.30	2,309	19,096.0
R214	On 02/11/2023	Bond Future			12.41825	59.46008	12.47455	59.19876		17.50	0.00	0.00	0	12.0
R214	On 01/02/2024	Bond Future			12.51957	60.81965	12.57786	60.55261		16.80	0.00	0.00	0	0.0
R214	On 02/05/2024	Bond Future			12.61293	58.92224	12.67328	58.64894		16.23	0.00	0.00	0	0.0
R214	On 01/08/2024	Bond Future			12.71947	60.24072	12.78213	59.96075		14.99	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :											2,150,342,124.13	25,506	1 495 624.	
Grand Total:											2,150,342,124.13	25,506	1 495 624.	