



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: 05/07/2023

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	882.43400	882.43400		881.26900	881.26900				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	901.86000	901.86000		900.67100	900.67100				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	922.36800	922.36800		921.15300	921.15300				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	943.49500	943.49500		942.25200	942.25200				0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	964.94800	964.94800		963.67400	963.67400				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,005.65800	1,005.65800		1,005.52200	1,005.52200				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,027.79600	1,027.79600		1,027.65900	1,027.65900				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,051.16800	1,051.16800		1,051.02900	1,051.02900				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,075.24500	1,075.24500		1,075.10300	1,075.10300				0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	1,099.69300	1,099.69300		1,099.54600	1,099.54600				0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	878.96900	878.96900		879.26000	879.26000				0.00	0.00	0	106.00
ALBI	On 02/11/2023	Index Future	898.31800	898.31800		898.61700	898.61700				0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	918.74600	918.74600		919.05300	919.05300				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	939.79000	939.79000		940.10400	940.10400			0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	961.15900	961.15900		961.47700	961.47700			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	12.64104	74.07487		12.63062	74.12131			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.78368	71.92521		12.77273	71.97304			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.92545	73.57800		12.91397	73.62715			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	13.06917	71.47874		13.05722	71.52889			0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	13.22290	73.11668		13.21054	73.16747			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	13.08889	70.61522		13.06305	70.74659			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	13.22493	67.92358		13.19797	68.05821			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.35364	69.48469		13.32557	69.62263			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.48897	66.82840		13.45977	66.96942			0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	13.63010	68.35847		13.59982	68.50223			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	866.40200	866.40200		866.66800	866.66800			0.00	0.00	0	832.00
GOVI	On 02/11/2023	GOVI	885.47500	885.47500		885.74800	885.74800			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	905.61000	905.61000		905.89100	905.89100			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	926.35400	926.35400		926.64000	926.64000			0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	947.41700	947.41700		947.70800	947.70800			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	169.86881	169.86881		169.96080	169.96080			0.00	0.00	0	6,305.00
I2025	On 02/11/2023	Bond Future	173.65004	173.65004		173.74490	173.74490			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	175.84600	175.84600		175.94341	175.94341			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	179.91291	179.91291		180.01219	180.01219			0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	182.19969	182.19969		182.29955	182.29955			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	123.09221	123.09221		123.05841	123.05841			0.00	0.00	0	2,375.00
I2029	On 02/11/2023	Bond Future	124.50052	124.50052		124.46650	124.46650			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	127.36096	127.36096		127.32663	127.32663			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	128.93855	128.93855		128.90284	128.90284			0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	131.89687	131.89687		131.85953	131.85953			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	116.55076	116.55076		116.54587	116.54587			0.00	0.00	0	7,167.00
I2033	On 02/11/2023	Bond Future	117.72041	117.72041		117.71606	117.71606			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	120.42509	120.42509		120.42108	120.42108			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	121.74723	121.74723		121.74257	121.74257			0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	124.54060	124.54060		124.53503	124.53503			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	126.42688	126.42688		125.97456	125.97456			0.00	0.00	0	3,059.00
I2038	On 02/11/2023	Bond Future	129.24118	129.24118		128.77936	128.77936			0.00	0.00	0	1,706.00
I2038	On 01/02/2024	Bond Future	130.19262	130.19262		129.72042	129.72042			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	133.20361	133.20361		132.72015	132.72015			0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	134.18796	134.18796		133.69199	133.69199			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	111.80405	111.80405		111.79852	111.79852			0.00	0.00	0	12,882.00
I2046	On 02/11/2023	Bond Future	112.20021	112.20021		112.19500	112.19500			0.00	0.00	0	4,626.00
I2046	On 01/02/2024	Bond Future	114.77811	114.77811		114.77323	114.77323			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	115.28299	115.28299		115.27740	115.27740			0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	117.92735	117.92735		117.92075	117.92075			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	110.53736	110.53736		110.53185	110.53185			0.00	0.00	0	10,740.00
I2050	On 02/11/2023	Bond Future	112.99799	112.99799		112.99268	112.99268			0.00	0.00	0	3,364.00
I2050	On 01/02/2024	Bond Future	113.34728	113.34728		113.34204	113.34204			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	115.96864	115.96864		115.96309	115.96309			0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	116.32033	116.32033		116.31342	116.31342			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	326.51100	326.51100		326.35400	326.35400			0.00	48,976,650.00	15	495.00
IGOV	On 02/11/2023	Index Future	333.77800	333.77800		333.61900	333.61900			0.00	0.00	0	16.00
IGOV	On 01/02/2024	Index Future	341.44700	341.44700		341.28500	341.28500			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	349.34400	349.34400		349.17800	349.17800			0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	357.36200	357.36200		357.19100	357.19100			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.50500	91.49500		8.50500	91.49500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.63000	91.37000		8.65000	91.35000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.64500	91.35500		8.67500	91.32500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	8.68000	91.32000		8.71000	91.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	8.68000	91.32000		8.71000	91.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.70500	91.29500		8.73500	91.26500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.66000	91.34000		8.71000	91.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	8.52000	91.48000		8.55000	91.45000			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 18/09/2024	Jibar Tradeable Future			8.42000	91.58000		8.44000	91.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.28500	91.71500		8.29500	91.70500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.24000	91.76000		8.25000	91.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future			8.30500	91.69500		8.33500	91.66500			0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			9.17670	105.11599		9.23468	104.94734		4.54	0.00	707,640,844.68	6,732	57,801.00
R186	On 02/11/2023	Bond Future			9.19778	107.42996		9.26101	107.25816		4.39	0.00	1,054,317,627.44	9,814	45,038.00
R186	On 02/11/2023	Bond Future	9.15	Call	1,008.77000	1.00877		931.95000	0.93195	1,008.770	4.36	0.49	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	211.09000	0.21109		238.36000	0.23836	211.090	4.94	0.14	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			9.19237	104.56168		9.26181	104.38638		4.22	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			9.17879	106.95613		9.25588	106.77663		3.79	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	9.73	Call	2,277.84000	2.27784		2,167.91000	2.16791	2,277.840	4.04	0.63	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40	Put	638.19000	0.63819		685.99000	0.68599	638.190	4.38	0.25	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future			9.17210	104.07421		9.25868	103.88997		3.54	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			335.16387	335.16387		335.17599	335.17599			0.00	0.00	0	44.00
R197	On 02/11/2023	Bond Future			342.62439	342.62439		342.63838	342.63838			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			248.62590	248.62590		248.61460	248.61460			0.00	0.00	0	5,336.00
R202	On 02/11/2023	Bond Future			254.16011	254.16011		254.14991	254.14991			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			255.03279	255.03279		255.02277	255.02277			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			260.93099	260.93099		260.92010	260.92010			0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future			261.81254	261.81254		261.79837	261.79837			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			10.53479	88.48125		10.55842	88.38058		8.97	0.00	489,301,312.50	5,530	80,370.00
R2030	On 03/08/2023	Bond Future	10.40	Call	607.74000	0.60774		582.48000	0.58248	607.740	8.67	0.40	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	1,195.63000	1.19563		1,152.94000	1.15294	1,195.630	9.38	0.59	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	4.67000	0.00467		5.99000	0.00599	4.670	13.35	0.00	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	1.33000	0.00133		1.78000	0.00178	1.330	13.35	0.00	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			10.61362	90.42919		10.63837	90.32678		9.17	0.00	533,170,504.24	5,896	19,966.00
R2030	On 02/11/2023	Bond Future	9.57	Call	437.76000	0.43776		424.61000	0.42461	437.760	8.89	0.18	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	9.89	Call	728.28000	0.72828		707.65000	0.70765	728.280	8.91	0.27	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.07	Call	948.23000	0.94823		922.47000	0.92247	948.230	8.95	0.32	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39	Call	1,463.04000	1.46304		1,426.88000	1.42688	1,463.040	9.10	0.43	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.62	Call	1,927.38000	1.92738		1,883.25000	1.88325	1,927.380	9.26	0.51	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.12	Call	3,179.95000	3.17995		3,119.15000	3.11915	3,179.950	9.67	0.67	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	786.82000	0.78682		819.48000	0.81948	786.820	9.97	0.25	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.57	Put	670.38000	0.67038		699.46000	0.69946	670.380	10.10	0.22	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	12.27	Put	296.14000	0.29614		311.69000	0.31169	296.140	10.81	0.11	0.00	0	500.00
R2030	On 01/02/2024	Bond Future			10.68491	88.47968		10.71092	88.37535		9.03	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	771.16000	0.77116		751.42000	0.75142	771.160	8.75	0.23	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	1,089.61000	1.08961		1,063.10000	1.06310	1,089.610	8.69	0.30	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	1,139.12000	1.13912		1,111.66000	1.11166	1,139.120	8.69	0.31	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00	Call	1,229.63000	1.22963		1,200.45000	1.20045	1,229.630	8.71	0.33	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07	Call	1,324.87000	1.32487		1,293.94000	1.29394	1,324.870	8.72	0.35	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	1,454.19000	1.45419		1,420.95000	1.42095	1,454.190	8.73	0.37	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	1,832.31000	1.83231		1,792.90000	1.79290	1,832.310	8.82	0.43	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	1,880.30000	1.88030		1,928.67000	1.92867	1,880.300	9.22	0.41	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	1,466.80000	1.46680		1,507.52000	1.50752	1,466.800	9.48	0.33	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	1,025.71000	1.02571		1,057.01000	1.05701	1,025.710	9.88	0.25	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	945.54000	0.94554		974.96000	0.97496	945.540	9.97	0.23	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	937.99000	0.93799		967.23000	0.96723	937.990	9.98	0.23	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	770.95000	0.77095		796.07000	0.79607	770.950	10.21	0.20	0.00	0	400.00
R2030	On 02/05/2024	Bond Future			10.76362	90.50575		10.79114	90.39884		8.46	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	1,046.34000	1.04634		1,021.46000	1.02146	1,046.340	8.03	0.27	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	1,680.77000	1.68077		1,645.01000	1.64501	1,680.770	8.14	0.38	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	2,487.87000	2.48787		2,441.11000	2.44111	2,487.870	8.38	0.48	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	2,901.67000	2.90167		2,850.17000	2.85017	2,901.670	8.51	0.53	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	3,583.54000	3.58354		3,525.21000	3.52521	3,583.540	8.73	0.59	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	1,299.65000	1.29965		1,332.39000	1.33239	1,299.650	9.40	0.26	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	977.46000	0.97746		1,003.59000	1.00359	977.460	9.77	0.21	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	538.61000	0.53861		555.04000	0.55504	538.610	10.08	0.13	0.00	0	500.00
R2030	On 01/08/2024	Bond Future			10.85535	88.55556		10.88466	88.44564		8.24	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			11.18761	86.89551		11.20119	86.82954		10.51	0.00	626,603,522.61	7,211	112,043.00
R2032	On 03/08/2023	Bond Future	9.60	Call	0.00000	0.00000		0.00000	0.00000	0.000	6.31	0.00	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	10.30	Call	1.92000	0.00192		1.98000	0.00198	1.920	6.64	0.00	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.45	Put	566.23000	0.56623		604.12000	0.60412	566.230	11.16	0.32	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.50	Call	2,006.22000	2.00622		1,975.85000	1.97585	2,006.220	11.32	0.71	0.00	0	11,000.00
R2032	On 03/08/2023	Bond Future	11.50	Put	505.83000	0.50583		541.43000	0.54143	505.830	11.32	0.29	0.00	0	11,000.00
R2032	On 03/08/2023	Bond Future	11.55	Put	450.80000	0.45080		484.15000	0.48415	450.800	11.47	0.26	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.90	Call	3,566.66000	3.56666		3,520.46000	3.52046	3,566.660	12.49	0.87	0.00	0	5,000.00
R2032	On 03/08/2023	Bond Future	12.00	Call	3,982.72000	3.98272		3,933.48000	3.93348	3,982.720	12.76	0.90	0.00	0	5,000.00
R2032	On 03/08/2023	Bond Future	12.04	Call	4,150.83000	4.15083		4,100.48000	4.10048	4,150.830	12.87	0.91	0.00	0	3,000.00
R2032	On 03/08/2023	Bond Future	12.04	Put	139.25000	0.13925		154.87000	0.15487	139.250	12.87	0.09	0.00	0	3,000.00
R2032	On 02/11/2023	Bond Future			11.28449	84.64551		11.29858	84.57857		11.66	0.00	846,116,517.96	9,996	75,887.00
R2032	On 02/11/2023	Bond Future	10.59	Call	901.20000	0.90120		890.12000	0.89012	901.200	11.10	0.28	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.71	Call	1,076.96000	1.07696		1,063.83000	1.06383	1,076.960	11.16	0.32	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
R2032	On 02/11/2023	Bond Future	11.09	Call	1,802.32000	1.80232	1,781.71000	1.78171	1,802.320	11.49	0.45	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.28	Put	2,274.79000	2.27479	2,317.03000	2.31703	2,274.790	11.69	0.49	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.78	Put	1,367.21000	1.36721	1,398.77000	1.39877	1,367.210	12.28	0.33	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	12.26	Put	818.64000	0.81864	841.24000	0.84124	818.640	12.88	0.22	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future			11.37385	86.57081	11.38851	86.50268		11.22	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	708.26000	0.70826	699.84000	0.69984	708.260	10.65	0.19	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	1,383.34000	1.38334	1,367.85000	1.36785	1,383.340	10.73	0.32	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	1,659.52000	1.65952	1,641.48000	1.64148	1,659.520	10.82	0.36	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	1,695.37000	1.69537	1,677.01000	1.67701	1,695.370	10.83	0.36	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	2,312.11000	2.31211	2,288.75000	2.28875	2,312.110	11.08	0.44	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	2,265.85000	2.26585	2,299.82000	2.29982	2,265.850	11.74	0.39	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50	Put	1,296.27000	1.29627	1,319.66000	1.31966	1,296.270	12.57	0.25	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	1,184.55000	1.18455	1,206.49000	1.20649	1,184.550	12.70	0.23	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	1,090.39000	1.09039	1,111.06000	1.11106	1,090.390	12.82	0.22	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future			11.46678	84.38988	11.48217	84.31999		10.70	0.00	0.00	0	0.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	1,230.45000	1.23045	1,215.82000	1.21582	1,230.450	10.10	0.27	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	1,530.30000	1.53030	1,512.69000	1.51269	1,530.300	10.11	0.32	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	1,623.16000	1.62316	1,604.71000	1.60471	1,623.160	10.14	0.33	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	1,975.17000	1.97517	1,953.68000	1.95368	1,975.170	10.24	0.38	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	2,415.39000	2.41539	2,390.41000	2.39041	2,415.390	10.38	0.43	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	2,987.64000	2.98764	2,958.65000	2.95865	2,987.640	10.57	0.49	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	1,292.70000	1.29270	1,313.33000	1.31333	1,292.700	12.10	0.23	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	1,078.59000	1.07859	1,096.57000	1.09657	1,078.590	12.39	0.19	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	967.02000	0.96702	983.56000	0.98356	967.020	12.57	0.18	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future			11.56931	86.30569	11.58555	86.23369		9.71	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			11.82572	85.52646	11.81931	85.56100		12.69	0.00	0.00	0	63,447.00	
R2035	On 03/08/2023	Bond Future	11.75	Put	1,438.91000	1.43891	1,440.89000	1.44089	1,438.910	12.69	0.55	0.00	0	4,870.00	
R2035	On 03/08/2023	Bond Future	12.50	Call	3,757.93000	3.75793	3,800.32000	3.80032	3,757.930	13.89	0.86	0.00	0	5,000.00	
R2035	On 02/11/2023	Bond Future			11.93647	82.89889	11.92972	82.93461		13.63	0.00	30,340,993.74	366	110,029.00	
R2035	On 02/11/2023	Bond Future	10.62	Call	345.45000	0.34545	354.85000	0.35485	345.450	12.43	0.12	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12	Call	829.13000	0.82913	845.67000	0.84567	829.130	12.56	0.24	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.74	Call	2,039.04000	2.03904	2,065.51000	2.06551	2,039.040	13.26	0.45	0.00	0	750.00	
R2035	On 02/11/2023	Bond Future	12.24	Call	3,493.55000	3.49355	3,525.99000	3.52599	3,493.550	13.99	0.61	0.00	0	750.00	
R2035	On 02/11/2023	Bond Future	12.85	Put	1,027.95000	1.02795	1,028.59000	1.02859	1,027.950	14.91	0.24	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	13.59	Put	471.07000	0.47107	473.10000	0.47310	471.070	15.99	0.12	0.00	0	750.00	
R2035	On 01/02/2024	Bond Future			12.04496	84.78428	12.03786	84.82116		13.08	0.00	0.00	0	0.00	
R2035	On 01/02/2024	Bond Future	10.62	Call	728.91000	0.72891	740.42000	0.74042	728.910	12.15	0.18	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	1,328.21000	1.32821	1,345.05000	1.34505	1,328.210	12.23	0.28	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46	Put	1,217.51000	1.21751	1,216.34000	1.21634	1,217.510	14.95	0.21	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future			12.14746	82.21115	12.14011	82.24867		13.01	0.00	0.00	0	0.00	
R2035	On 01/08/2024	Bond Future			12.25727	84.07776	12.24972	84.11560		11.93	0.00	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
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			12.14848	76.27404		12.13235	76.36063		14.36	0.00	375,420,824.88	4,922	128,633.00
R2037	On 03/08/2023	Bond Future	10.30	Call	0.08000	0.00008		0.12000	0.00012	0.080	12.91	0.00	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	11.74000	0.01174		14.55000	0.01455	11.740	12.90	0.01	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			12.25734	77.95330		12.24052	78.04218		14.65	0.00	414,945,415.90	5,323	13,960.00
R2037	On 02/11/2023	Bond Future	12.02	Call	1,985.31000	1.98531	2,035.00000	2.03500	1,985.310		14.30	0.44	0.00	0	750.00
R2037	On 02/11/2023	Bond Future	12.52	Call	3,404.85000	3.40485	3,469.04000	3.46904	3,404.850		15.08	0.60	0.00	0	750.00
R2037	On 02/11/2023	Bond Future	13.89	Put	517.92000	0.51792	513.28000	0.51328	517.920		17.29	0.13	0.00	0	750.00
R2037	On 01/02/2024	Bond Future			12.36346	75.46971		12.34591	75.56096		14.88	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future	12.09	Call	2,716.57000	2.71657	2,766.18000	2.76618	2,716.570		14.67	0.45	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	2,314.01000	2.31401	2,290.06000	2.29006	2,314.010		15.88	0.35	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	1,139.29000	1.13929	1,128.13000	1.12813	1,139.290		17.34	0.19	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future			12.47426	77.19775		12.45605	77.29094		14.06	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future			12.59581	74.69449		12.57696	74.78926		13.58	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			12.36912	76.72145		12.34799	76.84106		15.22	0.00	0.00	0	126,700.00
R2040	On 02/11/2023	Bond Future			12.48011	78.41053		12.45811	78.53319		15.53	0.00	26,424,348.61	337	6,743.00
R2040	On 02/11/2023	Bond Future	11.80	Call	1,147.42000	1.14742	1,193.06000	1.19306	1,147.420		14.51	0.29	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.60	Call	3,147.41000	3.14741	3,227.55000	3.22755	3,147.410		15.70	0.56	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	13.64	Put	908.15000	0.90815	893.18000	0.89318	908.150		17.50	0.20	0.00	0	128.00
R2040	On 01/02/2024	Bond Future			12.58873	75.68700		12.56582	75.81275		15.84	0.00	0.00	0	28.00
R2040	On 02/05/2024	Bond Future			12.70150	77.41995		12.67773	77.54845		15.22	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future			12.82472	74.67123		12.80009	74.80213		15.16	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			12.42780	73.09696		12.39640	73.27534		16.13	0.00	0.00	0	84,932.00
R2044	On 03/08/2023	Bond Future	11.75	Call	148.99000	0.14899	178.78000	0.17878	148.990		14.84	0.10	0.00	0	4,553.00
R2044	On 03/08/2023	Bond Future	11.75	Put	4,169.13000	4.16913	4,020.54000	4.02054	4,169.130		14.84	0.90	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	2,888.54000	2.88854	2,768.21000	2.76821	2,888.540		15.19	0.78	0.00	0	4,754.00
R2044	On 03/08/2023	Bond Future	12.50	Put	1,128.33000	1.12833	1,073.63000	1.07363	1,128.330		16.13	0.44	0.00	0	9,106.00
R2044	On 02/11/2023	Bond Future			12.53497	74.70622		12.50233	74.88896		16.48	0.00	16,883,605.72	226	896.00
R2044	On 01/02/2024	Bond Future			12.63974	72.02367		12.60581	72.21082		16.84	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future			12.74811	73.67274		12.71292	73.86406		16.21	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future			12.86620	70.96403		12.82971	71.15921		16.20	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			12.37502	76.05490		12.34321	76.23887		15.93	0.00	0.00	0	97,118.00
R2048	On 03/08/2023	Bond Future	11.80	Call	234.18000	0.23418	275.72000	0.27572	234.180		14.72	0.15	0.00	0	1,100.00
R2048	On 03/08/2023	Bond Future	12.30	Call	1,126.93000	1.12693	1,235.75000	1.23575	1,126.930		15.55	0.46	0.00	0	1,100.00
R2048	On 03/08/2023	Bond Future	13.20	Put	183.91000	0.18391	176.74000	0.17674	183.910		17.34	0.10	0.00	0	1,100.00

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 02/11/2023	Bond Future			12.48307	73.28231		12.44999	73.47072		17.25	0.00	25,062,550.02	342	169,454.00
R2048	On 02/11/2023	Bond Future	11.80	Call	1,202.21000	1.20221		1,268.58000	1.26858	1,202.210	16.13	0.29	0.00	0	220.00
R2048	On 02/11/2023	Bond Future	12.50	Call	2,936.86000	2.93686		3,048.75000	3.04875	2,936.860	17.25	0.53	0.00	0	220.00
R2048	On 02/11/2023	Bond Future	13.60	Put	1,015.74000	1.01574		986.52000	0.98652	1,015.740	19.35	0.21	0.00	0	220.00
R2048	On 01/02/2024	Bond Future			12.58919	74.94909		12.55479	75.14203		16.62	0.00	0.00	0	0.00
R2048	On 02/05/2024	Bond Future			12.68929	72.21420		12.65362	72.41150		16.98	0.00	0.00	0	13,000.00
R2048	On 01/08/2024	Bond Future			12.79507	73.85357		12.75813	74.05486		15.98	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 03/08/2023	Bond Future			12.43656	97.74978		12.40490	97.98333		16.03	0.00	0.00	0	0.00
R2053	On 02/11/2023	Bond Future			12.54690	94.03580		12.51393	94.27497		17.38	0.00	0.00	0	1,349.00
R2053	On 01/02/2024	Bond Future			12.65134	96.17474		12.61703	96.41979		16.74	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future			12.75861	92.51043		12.72298	92.76087		17.15	0.00	0.00	0	0.00
R2053	On 01/08/2024	Bond Future			12.87224	94.60962		12.83528	94.86514		16.16	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 03/08/2023	Bond Future			11.87767	65.83548		11.86590	65.89103		14.37	0.00	0.00	0	13,051.00
R209	On 03/08/2023	Bond Future	10.00	Call	0.04000	0.00004		0.06000	0.00006	0.040	12.93	0.00	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.70	Call	7.62000	0.00762		9.33000	0.00933	7.620	12.91	0.01	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.75	Call	10.25000	0.01025		12.42000	0.01242	10.250	12.91	0.01	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	11.25	Call	146.80000	0.14680		162.57000	0.16257	146.800	13.53	0.12	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	12.00	Put	830.14000	0.83014		825.86000	0.82586	830.140	14.83	0.41	0.00	0	1,750.00
R209	On 02/11/2023	Bond Future			11.97561	64.13106		11.96333	64.18821		15.39	0.00	24,177,409.62	377	9,453.00
R209	On 01/02/2024	Bond Future			12.06733	65.58974		12.05455	65.64843		14.83	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future			12.16158	63.93769		12.14837	63.99754		14.64	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future			12.26259	65.38917		12.24897	65.45002		13.41	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			227.11000	227.11000		227.01433	227.01433			0.00	0.00	0	421.00
R210	On 02/11/2023	Bond Future			228.99327	228.99327		228.89646	228.89646			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			234.25472	234.25472		234.15647	234.15647			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future			236.41375	236.41375		236.31212	236.31212			0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future			241.83739	241.83739		241.73189	241.73189			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			10.94527	83.10810		10.95861	83.04958		9.94	0.00	0.00	0	24,410.00
R213	On 02/11/2023	Bond Future			11.03931	81.38018		11.05319	81.32075		10.82	0.00	74,544,244.88	916	3,000.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R213	On 02/11/2023	Bond Future	10.94	Call	1,803.98000	1.80398	1,784.00000	1.78400	1,803.980	10.77	0.48	0.00	0	750.00
R213	On 02/11/2023	Bond Future	11.44	Call	3,030.85000	3.03085	3,001.17000	3.00117	3,030.850	11.27	0.64	0.00	0	750.00
R213	On 02/11/2023	Bond Future	12.70	Put	329.48000	0.32948	340.89000	0.34089	329.480	12.72	0.11	0.00	0	750.00
R213	On 01/02/2024	Bond Future			11.12939	83.23100	11.14387	83.17055		10.34	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future			11.21322	81.57616	11.22844	81.51417		9.94	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future			11.30516	83.42890	11.32127	83.36501		9.20	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			12.22804	61.81577	12.20112	61.94444		15.76	0.00	370,894.62	6	19,364.00
R214	On 02/11/2023	Bond Future			12.33005	59.87322	12.30211	60.00505		17.01	0.00	0.00	0	12.00
R214	On 01/02/2024	Bond Future			12.42975	61.23495	12.40075	61.37004		16.41	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future			12.52357	59.33067	12.49359	59.46870		16.69	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future			12.62260	60.67777	12.59164	60.81854		15.73	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 :											5,294,297,267.42	58,009	1 525 455.00	
Grand Total:											5,294,297,267.42	58,009	1 525 455.00	