



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 31/07/2023

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
<b>Derivatives</b>														
AL37	On 03/08/2023	Index Future	892.39400	892.39400		893.39700	893.39700				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	911.94500	911.94500		912.98100	912.98100				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	932.47700	932.47700		933.53800	933.53800				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	953.51500	953.51500		954.59600	954.59600				0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	975.38900	975.38900		976.49100	976.49100				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,024.59400	1,024.59400		1,026.67700	1,026.67700				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,047.04100	1,047.04100		1,049.18200	1,049.18200				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,070.61400	1,070.61400		1,072.80600	1,072.80600				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,094.76900	1,094.76900		1,097.00600	1,097.00600				0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	1,119.88300	1,119.88300		1,122.16700	1,122.16700				0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	893.92600	893.92600		895.56300	895.56300				0.00	0.00	0	1.00
ALBI	On 02/11/2023	Index Future	913.51100	913.51100		915.19400	915.19400				0.00	0.00	0	106.00
ALBI	On 01/02/2024	Index Future	934.07800	934.07800		935.80100	935.80100				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	955.15200	955.15200		956.91000	956.91000			0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	977.06300	977.06300		978.85900	978.85900			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	12.32749	75.49054		12.29389	75.64451			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.45834	73.36541		12.42326	73.52306			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.58971	75.03484		12.55311	75.19610			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.72465	72.94396		12.68648	73.10880			0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	12.85923	74.63170		12.81941	74.80023			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	12.78715	72.17576		12.75349	72.35350			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	12.91238	69.51209		12.87734	69.69402			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.03199	71.09393		12.99559	71.28005			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.15916	68.45042		13.12132	68.64068			0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	13.28388	70.03352		13.24458	70.22807			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	881.12700	881.12700		882.74600	882.74600			0.00	0.00	0	13.00
GOVI	On 02/11/2023	GOVI	900.43000	900.43000		902.09600	902.09600			0.00	0.00	0	825.00
GOVI	On 01/02/2024	GOVI	920.70300	920.70300		922.40800	922.40800			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	941.47600	941.47600		943.21600	943.21600			0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	963.07300	963.07300		964.85000	964.85000			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	169.49759	169.49759		169.48307	169.48307			0.00	0.00	0	812.00
I2025	On 02/11/2023	Bond Future	173.25447	173.25447		173.24027	173.24027			0.00	0.00	0	5,566.00
I2025	On 01/02/2024	Bond Future	175.40909	175.40909		175.39471	175.39471			0.00	0.00	0	214.00
I2025	On 02/05/2024	Bond Future	179.40551	179.40551		179.39054	179.39054			0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	181.72534	181.72534		181.70998	181.70998			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	123.11533	123.11533		123.25066	123.25066			0.00	0.00	0	1,075.00
I2029	On 02/11/2023	Bond Future	124.51490	124.51490		124.65365	124.65365			0.00	0.00	0	1,287.00
I2029	On 01/02/2024	Bond Future	127.34806	127.34806		127.49009	127.49009			0.00	0.00	0	728.00
I2029	On 02/05/2024	Bond Future	128.88662	128.88662		129.03178	129.03178			0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	131.87040	131.87040		132.01876	132.01876			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	117.94818	117.94818		118.15213	118.15213			0.00	0.00	0	977.00
I2033	On 02/11/2023	Bond Future	119.13800	119.13800		119.34689	119.34689			0.00	0.00	0	2,255.00
I2033	On 01/02/2024	Bond Future	121.84884	121.84884		122.06256	122.06256			0.00	0.00	0	6,141.00
I2033	On 02/05/2024	Bond Future	123.16736	123.16736		123.38582	123.38582			0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	126.01876	126.01876		126.24212	126.24212			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	127.20480	127.20480		127.06153	127.06153			0.00	0.00	0	737.00
I2038	On 02/11/2023	Bond Future	130.02423	130.02423		129.87827	129.87827			0.00	0.00	0	4,602.00
I2038	On 01/02/2024	Bond Future	130.97187	130.97187		130.82266	130.82266			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	133.95568	133.95568		133.80280	133.80280			0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	134.99391	134.99391		134.83746	134.83746			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	112.17636	112.17636		112.18121	112.18121			0.00	0.00	0	10,131.00
I2046	On 02/11/2023	Bond Future	112.57414	112.57414		112.57939	112.57939			0.00	0.00	0	16,070.00
I2046	On 01/02/2024	Bond Future	115.13554	115.13554		115.14112	115.14112			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	115.61704	115.61704		115.62245	115.62245			0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	118.29322	118.29322		118.29880	118.29880			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	112.10243	112.10243		110.95142	110.95142			0.00	0.00	0	9,124.00
I2050	On 02/11/2023	Bond Future	114.58711	114.58711		113.41105	113.41105			0.00	0.00	0	14,011.00
I2050	On 01/02/2024	Bond Future	114.95468	114.95468		113.75199	113.75199			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	117.57362	117.57362		116.34335	116.34335			0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	117.99617	117.99617		116.73758	116.73758			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	328.31500	328.31500		327.89600	327.89600			0.00	0.00	0	168.00
IGOV	On 02/11/2023	Index Future	335.59000	335.59000		335.16500	335.16500			0.00	0.00	0	515.00
IGOV	On 01/02/2024	Index Future	343.22500	343.22500		342.79100	342.79100			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	351.04700	351.04700		350.60200	350.60200			0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	359.17600	359.17600		358.71900	358.71900			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.44000	91.56000		8.43500	91.56500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.44500	91.55500		8.44000	91.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	8.48500	91.51500		8.48000	91.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	8.49500	91.50500		8.49000	91.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.49500	91.50500		8.48000	91.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future	8.47000	91.53000		8.44500	91.55500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.41500	91.58500		8.40000	91.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	8.25500	91.74500		8.19500	91.80500			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			8.15000	91.85000		8.10500	91.89500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			7.97500	92.02500		7.89000	92.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			7.89000	92.11000		7.80500	92.19500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future			7.87000	92.13000		7.79500	92.20500			0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			8.91122	105.89259		8.87628	105.99534		4.55	0.00	0.00	0	14,827.00
R186	On 02/11/2023	Bond Future			8.91113	108.21332		8.87275	108.31877		4.37	0.00	597,662,166.36	5,523	143,123.00
R186	On 02/11/2023	Bond Future	9.15	Call	1,345.98000	1.34598	1,423.38000	1.42338	1,345.980		4.51	0.61	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	88.12000	0.08812	84.94000	0.08494	88.120		5.13	0.07	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.88626	105.33895		8.84400	105.44684		4.24	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.85508	107.71424		8.80828	107.82443		3.80	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	9.73	Call	2,813.46000	2.81346	2,882.59000	2.88259	2,813.460		4.31	0.70	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40	Put	484.91000	0.48491	459.24000	0.45924	484.910		4.64	0.20	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future			8.79926	104.87247		8.74698	104.98503		3.55	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			334.67967	334.67967		334.69232	334.69232			0.00	0.00	0	44.00
R197	On 02/11/2023	Bond Future			342.09775	342.09775		342.11199	342.11199			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			252.07022	252.07022		252.48640	252.48640			0.00	0.00	0	5,054.00
R202	On 02/11/2023	Bond Future			257.65741	257.65741		258.08356	258.08356			0.00	0.00	0	4,746.00
R202	On 01/02/2024	Bond Future			258.56769	258.56769		259.00383	259.00383			0.00	0.00	0	460.00
R202	On 02/05/2024	Bond Future			264.45835	264.45835		264.90402	264.90402			0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future			265.49663	265.49663		265.95271	265.95271			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			10.19901	89.92757		10.16972	90.05514		8.79	0.00	0.00	0	43,823.00
R2030	On 03/08/2023	Bond Future	10.40	Call	914.45000	0.91445	1,099.33000	1.09933	914.450		9.21	0.88	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	1,937.78000	1.93778	2,079.61000	2.07961	1,937.780		9.88	0.99	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	0.00000	0.00000	0.00000	0.00000	0.000		13.24	0.00	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	0.00000	0.00000	0.00000	0.00000	0.000		13.24	0.00	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			10.26245	91.89840		10.23155	92.02914		9.02	0.00	233,973,326.40	2,546	89,738.00
R2030	On 02/11/2023	Bond Future	9.57	Call	577.89000	0.57789	652.94000	0.65294	577.890		8.79	0.24	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	9.89	Call	982.95000	0.98295	1,073.05000	1.07305	982.950		8.84	0.36	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.07	Call	1,289.42000	1.28942	1,381.28000	1.38128	1,289.420		8.92	0.43	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39	Call	1,973.99000	1.97399	2,073.11000	2.07311	1,973.990		9.12	0.56	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.62	Call	2,566.70000	2.56670	2,670.95000	2.67095	2,566.700		9.30	0.64	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.12	Call	4,077.84000	4.07784	4,193.08000	4.19308	4,077.840		9.75	0.79	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	348.21000	0.34821		337.99000	0.33799	348.210	10.05	0.14	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.57	Put	283.88000	0.28388		275.62000	0.27562	283.880	10.18	0.12	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	12.27	Put	98.48000	0.09848		97.92000	0.09792	98.480	10.85	0.05	0.00	0	500.00
R2030	On 01/02/2024	Bond Future			10.31957	89.96164		10.28696	90.09542		9.02	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	1,037.64000	1.03764		1,114.17000	1.11417	1,037.640	8.74	0.30	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	1,494.97000	1.49497		1,577.79000	1.57779	1,494.970	8.82	0.39	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	1,561.44000	1.56144		1,643.53000	1.64353	1,561.440	8.84	0.40	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00	Call	1,682.33000	1.68233		1,762.39000	1.76239	1,682.330	8.87	0.42	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07	Call	1,811.40000	1.81140		1,892.40000	1.89240	1,811.400	8.91	0.44	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	1,985.28000	1.98528		2,067.17000	2.06717	1,985.280	8.97	0.47	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	2,473.25000	2.47325		2,556.93000	2.55693	2,473.250	9.12	0.53	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	1,294.17000	1.29417		1,254.30000	1.25430	1,294.170	9.62	0.31	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	983.53000	0.98353		953.13000	0.95313	983.530	9.90	0.25	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	664.07000	0.66407		642.51000	0.64251	664.070	10.31	0.18	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	606.92000	0.60692		587.32000	0.58732	606.920	10.40	0.17	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	601.43000	0.60143		582.16000	0.58216	601.430	10.41	0.16	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	484.43000	0.48443		469.04000	0.46904	484.430	10.63	0.14	0.00	0	400.00
R2030	On 02/05/2024	Bond Future			10.38578	91.99007		10.35139	92.12670		8.47	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	1,435.45000	1.43545		1,510.79000	1.51079	1,435.450	8.18	0.34	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	2,271.34000	2.27134		2,345.31000	2.34531	2,271.340	8.42	0.46	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	3,261.06000	3.26106		3,338.57000	3.33857	3,261.060	8.74	0.57	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	3,745.15000	3.74515		3,825.34000	3.82534	3,745.150	8.90	0.61	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	4,520.84000	4.52084		4,609.58000	4.60958	4,520.840	9.14	0.67	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	946.99000	0.94699		917.84000	0.91784	946.990	9.81	0.21	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	678.94000	0.67894		679.33000	0.67933	678.940	10.07	0.16	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	317.31000	0.31731		332.44000	0.33244	317.310	10.07	0.08	0.00	0	500.00
R2030	On 01/08/2024	Bond Future			10.45004	90.09317		10.41365	90.23284		8.23	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			10.86511	88.48235		10.82602	88.67736		10.28	0.00	0.00	0	61,507.00
R2032	On 03/08/2023	Bond Future	9.60	Call	0.00000	0.00000		0.00000	0.00000	0.000	7.03	0.00	0.00	0	1,441.00
R2032	On 03/08/2023	Bond Future	10.30	Call	0.00000	0.00000		0.24000	0.00024	0.000	8.56	0.00	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.45	Put	0.53000	0.00053		4.90000	0.00490	0.530	12.44	0.00	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.50	Put	0.25000	0.00025		3.16000	0.00316	0.250	12.58	0.00	0.00	0	11,000.00
R2032	On 03/08/2023	Bond Future	11.50	Call	3,087.48000	3.08748		3,285.40000	3.28540	3,087.480	12.58	1.00	0.00	0	11,000.00
R2032	On 03/08/2023	Bond Future	11.55	Put	0.12000	0.00012		2.00000	0.00200	0.120	12.72	0.00	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.90	Call	4,957.20000	4.95720		5,152.28000	5.15228	4,957.200	13.62	1.00	0.00	0	5,000.00
R2032	On 03/08/2023	Bond Future	12.00	Call	5,415.91000	5.41591		5,610.95000	5.61095	5,415.910	13.86	1.00	0.00	0	5,000.00
R2032	On 03/08/2023	Bond Future	12.04	Call	5,598.42000	5.59842		5,793.45000	5.79345	5,598.420	13.95	1.00	0.00	0	3,000.00
R2032	On 03/08/2023	Bond Future	12.04	Put	0.00000	0.00000		0.02000	0.00002	0.000	13.95	0.00	0.00	0	3,000.00
R2032	On 02/11/2023	Bond Future			10.94929	86.25878		10.90838	86.45844		11.33	0.00	612,437,338.00	7,100	194,410.00
R2032	On 02/11/2023	Bond Future	10.35	Call	780.87000	0.78087		0.00000	0.00000	780.870	10.78	0.28	184,527,637.02	7,750	7,750.00
R2032	On 02/11/2023	Bond Future	10.58	Call	1,152.23000	1.15223		1,287.56000	1.28756	1,152.230	10.93	0.36	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	10.59	Call	1,170.81000	1.17081	1,307.14000	1.30714	1,170.810	10.94	0.37	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.71	Call	1,409.88000	1.40988	1,557.91000	1.55791	1,409.880	11.05	0.42	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.00	Put	1,854.63000	1.85463	1,827.38000	1.82738	1,854.630	11.33	0.47	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.09	Call	2,348.41000	2.34841	2,527.09000	2.52709	2,348.410	11.44	0.57	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.28	Put	1,319.64000	1.31964	1,309.69000	1.30969	1,319.640	11.66	0.37	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.50	Put	997.32000	0.99732	996.68000	0.99668	997.320	11.92	0.29	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.60	Put	876.19000	0.87619	0.00000	0.00000	876.190	12.05	0.26	354,212,833.67	15,500	15,500.00	
R2032	On 02/11/2023	Bond Future	11.78	Put	690.82000	0.69082	698.08000	0.69808	690.820	12.27	0.22	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	12.26	Put	358.28000	0.35828	370.31000	0.37031	358.280	12.88	0.12	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future			11.02760	88.20115	10.98484	88.40535		11.14	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	898.82000	0.89882	1,006.28000	1.00628	898.820	10.50	0.24	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	1,804.15000	1.80415	1,902.96000	1.90296	1,804.150	10.79	0.39	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	2,158.15000	2.15815	2,255.86000	2.25586	2,158.150	10.92	0.44	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	2,202.79000	2.20279	2,300.96000	2.30096	2,202.790	10.94	0.45	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	2,958.66000	2.95866	3,064.33000	3.06433	2,958.660	11.23	0.53	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	1,553.21000	1.55321	1,481.55000	1.48155	1,553.210	11.93	0.31	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50	Put	827.04000	0.82704	784.46000	0.78446	827.040	12.77	0.18	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	747.20000	0.74720	708.08000	0.70808	747.200	12.91	0.17	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	680.69000	0.68069	644.66000	0.64466	680.690	13.03	0.15	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future			11.11096	86.02725	11.06625	86.23592		11.00	0.00	0.00	0	0.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	1,728.39000	1.72839	1,797.57000	1.79757	1,728.390	10.54	0.34	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	2,143.21000	2.14321	2,217.20000	2.21720	2,143.210	10.68	0.40	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	2,262.60000	2.26260	2,335.41000	2.33541	2,262.600	10.72	0.41	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	2,712.47000	2.71247	2,784.53000	2.78453	2,712.470	10.88	0.46	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	3,259.56000	3.25956	3,335.47000	3.33547	3,259.560	11.08	0.51	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	3,938.14000	3.93814	4,022.21000	4.02221	3,938.140	11.33	0.57	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	1,010.47000	1.01047	949.36000	0.94936	1,010.470	12.91	0.18	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	806.12000	0.80612	786.68000	0.78668	806.120	13.01	0.15	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	690.65000	0.69065	685.61000	0.68561	690.650	13.01	0.13	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future			11.19251	87.99916	11.14573	88.21250		9.73	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			11.51572	87.22119	11.48177	87.40981		12.66	0.00	0.00	0	28,467.00	
R2035	On 03/08/2023	Bond Future	11.75	Put	51.31000	0.05131	106.68000	0.10668	51.310	13.05	0.10	0.00	0	4,870.00	
R2035	On 03/08/2023	Bond Future	12.50	Call	5,215.78000	5.21578	5,404.46000	5.40446	5,215.780	14.23	1.00	0.00	0	5,000.00	
R2035	On 02/11/2023	Bond Future			11.61547	84.62261	11.58009	84.81574		13.67	0.00	10,916,316.69	129	162,861.00	
R2035	On 02/11/2023	Bond Future	10.62	Call	447.68000	0.44768	487.88000	0.48788	447.680	12.57	0.16	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12	Call	1,164.52000	1.16452	1,214.68000	1.21468	1,164.520	13.13	0.33	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.74	Call	2,746.90000	2.74690	2,828.54000	2.82854	2,746.900	14.04	0.56	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.24	Call	4,481.01000	4.48101	4,599.10000	4.59910	4,481.010	14.80	0.72	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.85	Put	561.48000	0.56148	521.16000	0.52116	561.480	15.71	0.15	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	13.59	Put	214.85000	0.21485	204.27000	0.20427	214.850	16.67	0.07	0.00	0	731.00	
R2035	On 01/02/2024	Bond Future			11.71421	86.52805	11.67737	86.72554		13.07	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 01/02/2024	Bond Future	10.62	Call	925.23000	0.92523		993.97000	0.99397	925.230	12.07	0.22	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	1,735.27000	1.73527	1,784.10000	1.78410	1,735.270	12.38	0.35	0.00	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	793.62000	0.79362	736.86000	0.73686	793.620	15.30	0.15	0.00	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			11.80886	83.96558	11.77056	84.16738		13.33	0.00	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future			11.90104	85.89038	11.86118	86.09674		12.20	0.00	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			11.86576	77.81295	11.82681	78.02855		14.35	0.00	0.00	0.00	0	45,217.00
R2037	On 03/08/2023	Bond Future	10.30	Call	0.00000	0.00000	0.00000	0.00000	0.000	15.63	0.00	0.00	0.00	0	1,730.00
R2037	On 03/08/2023	Bond Future	11.00	Call	0.00000	0.00000	0.05000	0.00005	0.000	13.22	0.00	0.00	0.00	0	1,730.00
R2037	On 02/11/2023	Bond Future			11.96534	79.51831	11.92487	79.73896		14.75	0.00	3,816,878.88	48	64,136.00	
R2037	On 02/11/2023	Bond Future	12.02	Call	2,526.12000	2.52612	2,679.97000	2.67997	2,526.120	14.78	0.53	0.00	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	12.52	Call	4,205.38000	4.20538	4,390.52000	4.39052	4,205.380	15.61	0.70	0.00	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	13.89	Put	243.70000	0.24370	242.31000	0.24231	243.700	17.83	0.07	0.00	0.00	0	731.00
R2037	On 01/02/2024	Bond Future			12.06339	77.05242	12.02134	77.27809		14.90	0.00	0.00	0.00	0	76,958.00
R2037	On 01/02/2024	Bond Future	12.09	Call	3,356.94000	3.35694	3,426.59000	3.42659	3,356.940	15.03	0.53	0.00	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	1,686.41000	1.68641	1,575.38000	1.57538	1,686.410	16.31	0.28	0.00	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	772.32000	0.77232	711.85000	0.71185	772.320	17.80	0.15	0.00	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future			12.16766	78.78959	12.12402	79.02016		14.47	0.00	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future			12.27348	76.33948	12.22810	76.57530		14.55	0.00	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			12.10589	78.23288	12.07700	78.40162		15.23	0.00	0.00	0.00	0	17,094.00
R2040	On 02/11/2023	Bond Future			12.20842	79.94738	12.17840	80.12019		15.65	0.00	3,277,842.58	41	34,021.00	
R2040	On 02/11/2023	Bond Future	11.50	Call	861.91000	0.86191	892.56000	0.89256	861.910	14.53	0.25	0.00	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	11.80	Call	1,433.60000	1.43360	1,477.46000	1.47746	1,433.600	14.92	0.36	0.00	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.10	Call	2,200.41000	2.20041	2,250.31000	2.25031	2,200.410	15.40	0.48	0.00	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	12.60	Call	3,842.52000	3.84252	3,920.96000	3.92096	3,842.520	16.27	0.65	0.00	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.97	Put	1,079.14000	1.07914	1,007.16000	1.00716	1,079.140	16.93	0.25	0.00	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	13.64	Put	492.28000	0.49228	455.39000	0.45539	492.280	18.09	0.13	0.00	0.00	0	128.00
R2040	On 01/02/2024	Bond Future			12.30977	77.24081	12.27860	77.41753		15.87	0.00	0.00	0.00	0	93,216.00
R2040	On 02/05/2024	Bond Future			12.41677	78.98214	12.38444	79.16272		15.38	0.00	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future			12.52551	76.28600	12.49193	76.47062		14.69	0.00	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			12.17570	74.55014	12.14176	74.74951		16.16	0.00	0.00	0.00	0	15,600.00
R2044	On 03/08/2023	Bond Future	11.75	Call	2.43000	0.00243	33.95000	0.03395	2.430	15.23	0.01	0.00	0.00	0	4,553.00
R2044	On 03/08/2023	Bond Future	11.75	Put	2,569.39000	2.56939	2,401.54000	2.40154	2,569.390	15.23	0.99	0.00	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	1,134.84000	1.13484	1,113.14000	1.11314	1,134.840	15.68	0.83	0.00	0.00	0	4,754.00
R2044	On 03/08/2023	Bond Future	12.50	Put	21.76000	0.02176	69.63000	0.06963	21.760	16.67	0.05	0.00	0.00	0	9,106.00
R2044	On 02/11/2023	Bond Future			12.27492	76.18398	12.23970	76.38802		16.63	0.00	0.00	0.00	0	50,738.00
R2044	On 01/02/2024	Bond Future			12.37292	73.51781	12.33638	73.72649		16.90	0.00	0.00	0.00	0	31,797.00

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
R2044	On 02/05/2024	Bond Future			12.47594	75.17519		12.43806	75.38850		16.44	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future			12.58044	72.51695		12.54113	72.73503		16.41	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			12.09066	77.72954		12.06172	77.90383		15.98	0.00	0.00	0	48,932.00
R2048	On 03/08/2023	Bond Future	11.80	Call	25.59000	0.02559		113.19000	0.11319	25.590	15.60	0.06	0.00	0	1,053.00
R2048	On 03/08/2023	Bond Future	12.30	Call	1,323.89000	1.32389		1,575.08000	1.57508	1,323.890	16.58	0.86	0.00	0	1,053.00
R2048	On 03/08/2023	Bond Future	13.20	Put	0.00000	0.00000		0.04000	0.00004	0.000	18.37	0.00	0.00	0	1,053.00
R2048	On 02/11/2023	Bond Future			12.18935	74.98649		12.15929	75.16495		17.42	0.00	0.00	0	232,305.00
R2048	On 02/11/2023	Bond Future	11.80	Call	1,546.83000	1.54683		1,589.71000	1.58971	1,546.830	16.61	0.37	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	12.50	Call	3,679.44000	3.67944		3,750.49000	3.75049	3,679.440	17.90	0.62	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	13.60	Put	548.94000	0.54894		505.14000	0.50514	548.940	20.05	0.14	0.00	0	207.00
R2048	On 01/02/2024	Bond Future			12.28724	76.67492		12.25605	76.85742		16.72	0.00	0.00	0	0.00
R2048	On 02/05/2024	Bond Future			12.38074	73.95378		12.34844	74.14027		17.25	0.00	0.00	0	0.00
R2048	On 01/08/2024	Bond Future			12.47206	75.64895		12.43859	75.83963		16.33	0.00	0.00	0	13,000.00
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			12.08076	100.43781		12.05184	100.66256		16.22	0.00	0.00	0	0.00
R2053	On 02/11/2023	Bond Future			12.17867	96.77335		12.14861	97.00341		17.68	0.00	0.00	0	5,189.00
R2053	On 01/02/2024	Bond Future			12.27204	98.95253		12.24085	99.18783		16.97	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future			12.36925	95.31783		12.33689	95.55833		17.52	0.00	0.00	0	0.00
R2053	On 01/08/2024	Bond Future			12.46475	97.50232		12.43119	97.74816		16.58	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			11.57525	67.28451		11.54122	67.45044		14.35	0.00	0.00	0	7,550.00
R209	On 03/08/2023	Bond Future	10.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	15.93	0.00	0.00	0	1,730.00
R209	On 03/08/2023	Bond Future	10.70	Call	0.00000	0.00000		0.03000	0.00003	0.000	13.26	0.00	0.00	0	1,730.00
R209	On 03/08/2023	Bond Future	10.75	Call	0.00000	0.00000		0.06000	0.00006	0.000	13.26	0.00	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	11.25	Call	10.15000	0.01015		63.17000	0.06317	10.150	13.92	0.03	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	12.00	Put	4.38000	0.00438		20.90000	0.02090	4.380	15.25	0.01	0.00	0	1,750.00
R209	On 02/11/2023	Bond Future			11.66362	65.60555		11.62832	65.77537		15.46	0.00	4,067,544.10	62	28,526.00
R209	On 01/02/2024	Bond Future			11.74726	67.08281		11.71068	67.25654		14.83	0.00	0.00	0	1,690.00
R209	On 02/05/2024	Bond Future			11.83473	65.44187		11.79684	65.61942		15.11	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future			11.92054	66.94194		11.88129	67.12346		14.43	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			225.11779	225.11779		225.32314	225.32314			0.00	0.00	0	350.00



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
R210	On 02/11/2023	Bond Future	226.94117	226.94117		227.15187	227.15187			0.00	0.00	0	70.00
R210	On 01/02/2024	Bond Future	232.10495	232.10495		232.32064	232.32064			0.00	0.00	0	300.00
R210	On 02/05/2024	Bond Future	234.14655	234.14655		234.36693	234.36693			0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	239.56685	239.56685		239.79208	239.79208			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	10.62971	84.50821		10.59053	84.68420		9.73	0.00	0.00	0	4,288.00
R213	On 02/11/2023	Bond Future	10.71081	82.80305		10.66973	82.98322		10.57	0.00	11,509,623.95	139	32,160.00
R213	On 02/11/2023	Bond Future	10.94	Call	2,333.28000	2.33328	2,496.14000	2.49614	2,333.280	10.75	0.60	0	731.00
R213	On 02/11/2023	Bond Future	11.44	Call	3,815.13000	3.81513	3,998.56000	3.99856	3,815.130	11.28	0.76	0	731.00
R213	On 02/11/2023	Bond Future	12.70	Put	116.83000	0.11683	125.05000	0.12505	116.830	12.73	0.05	0	731.00
R213	On 01/02/2024	Bond Future	10.78930	84.66750		10.74622	84.85176		10.26	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	10.86357	83.01680		10.81844	83.20510		10.09	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	10.93362	84.92008		10.88626	85.11263		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	11.93533	63.23888		11.90132	63.40771		15.77	0.00	35,666,728.32	564	14,094.00
R214	On 02/11/2023	Bond Future	12.02836	61.32162		11.99312	61.49445		17.11	0.00	0.00	0	13,140.00
R214	On 01/02/2024	Bond Future	12.12021	62.70239		12.08372	62.87915		16.44	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	12.20781	60.81052		12.17010	60.99115		16.85	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	12.29293	62.20452		12.25393	62.38925		15.42	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>2,052,068,235.97</b>	<b>39,402</b>	<b>1 870 771.00</b>
<b>Grand Total:</b>											<b>2,052,068,235.97</b>	<b>39,402</b>	<b>1 870 771.00</b>