



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: 23/05/2023

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 03/08/2023	Index Future	857.72600	857.72600		857.11200	857.11200				0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	876.89700	876.89700		876.27300	876.27300				0.00	0.00	0	0.0
AL37	On 01/02/2024	Index Future	896.91000	896.91000		896.27300	896.27300				0.00	0.00	0	0.0
AL37	On 02/05/2024	Index Future	917.41300	917.41300		916.76000	916.76000				0.00	0.00	0	0.0
AL37	On 01/08/2024	Index Future	937.22700	937.22700		936.55600	936.55600				0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	963.83800	963.83800		964.56500	964.56500				0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	985.38100	985.38100		986.12800	986.12800				0.00	0.00	0	0.0
AL7T	On 01/02/2024	Index Future	1,007.87000	1,007.87000		1,008.63500	1,008.63500				0.00	0.00	0	0.0
AL7T	On 02/05/2024	Index Future	1,030.91000	1,030.91000		1,031.69100	1,031.69100				0.00	0.00	0	0.0
AL7T	On 01/08/2024	Index Future	1,053.17500	1,053.17500		1,053.96900	1,053.96900				0.00	0.00	0	0.0
ALBI	On 03/08/2023	Index Future	848.37800	848.37800		848.73600	848.73600				0.00	0.00	0	101.0
ALBI	On 02/11/2023	Index Future	867.34000	867.34000		867.70900	867.70900				0.00	0.00	0	0.0
ALBI	On 01/02/2024	Index Future	887.13500	887.13500		887.51400	887.51400				0.00	0.00	0	0.0

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 02/05/2024	Index Future		907.41500	907.41500		907.80100	907.80100			0.00	0.00	0	0.0
ALBI	On 01/08/2024	Index Future		927.01300	927.01300		927.40300	927.40300			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		13.29439	71.24391		13.27560	71.32315			0.00	0.00	0	350.0
ES33	On 02/11/2023	Bond Future		13.45967	69.05511		13.43999	69.13640			0.00	0.00	0	0.0
ES33	On 01/02/2024	Bond Future		13.63011	70.64747		13.60952	70.73073			0.00	0.00	0	0.0
ES33	On 02/05/2024	Bond Future		13.80631	68.47631		13.78482	68.56136			0.00	0.00	0	0.0
ES33	On 01/08/2024	Bond Future		14.01517	69.96187		13.99276	70.04845			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		13.61877	68.01174		13.61021	68.05246			0.00	0.00	0	4,000.0
ES42	On 02/11/2023	Bond Future		13.77202	65.28512		13.76304	65.32703			0.00	0.00	0	0.0
ES42	On 01/02/2024	Bond Future		13.92181	66.79074		13.91244	66.83369			0.00	0.00	0	0.0
ES42	On 02/05/2024	Bond Future		14.08201	64.06823		14.07225	64.11210			0.00	0.00	0	0.0
ES42	On 01/08/2024	Bond Future		14.26603	65.45513		14.25592	65.49961			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		836.04000	836.04000		836.40900	836.40900			0.00	0.00	0	838.0
GOVI	On 02/11/2023	GOVI		854.72600	854.72600		855.10600	855.10600			0.00	0.00	0	0.0
GOVI	On 01/02/2024	GOVI		874.23300	874.23300		874.62300	874.62300			0.00	0.00	0	0.0
GOVI	On 02/05/2024	GOVI		894.21800	894.21800		894.61600	894.61600			0.00	0.00	0	0.0
GOVI	On 01/08/2024	GOVI		913.53100	913.53100		913.93400	913.93400			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		170.06603	170.06603		170.04765	170.04765			0.00	0.00	0	6,305.0
I2025	On 02/11/2023	Bond Future		173.90967	173.90967		173.89149	173.89149			0.00	0.00	0	0.0
I2025	On 01/02/2024	Bond Future		176.09971	176.09971		176.08125	176.08125			0.00	0.00	0	0.0
I2025	On 02/05/2024	Bond Future		180.16286	180.16286		180.14378	180.14378			0.00	0.00	0	0.0
I2025	On 01/08/2024	Bond Future		182.21825	182.21825		182.19794	182.19794			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		123.39164	123.39164		123.37649	123.37649			0.00	0.00	0	2,275.0
I2029	On 02/11/2023	Bond Future		124.83354	124.83354		124.81851	124.81851			0.00	0.00	0	0.0
I2029	On 01/02/2024	Bond Future		127.71166	127.71166		127.69636	127.69636			0.00	0.00	0	0.0
I2029	On 02/05/2024	Bond Future		129.27049	129.27049		129.25471	129.25471			0.00	0.00	0	0.0
I2029	On 01/08/2024	Bond Future		132.08575	132.08575		132.06902	132.06902			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	Open Interest
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future	115.71710		115.71710		115.70115	115.70115			0.00	0.00	0	7,227.0
I2033	On 02/11/2023	Bond Future	116.89271		116.89271		116.87676	116.87676			0.00	0.00	0	0.0
I2033	On 01/02/2024	Bond Future	119.58775		119.58775		119.57154	119.57154			0.00	0.00	0	0.0
I2033	On 02/05/2024	Bond Future	120.86277		120.86277		120.84608	120.84608			0.00	0.00	0	0.0
I2033	On 01/08/2024	Bond Future	123.49490		123.49490		123.47731	123.47731			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	124.91088		124.91088		124.59637	124.59637			0.00	0.00	0	3,022.0
I2038	On 02/11/2023	Bond Future	127.73425		127.73425		127.41296	127.41296			0.00	0.00	0	1,656.0
I2038	On 01/02/2024	Bond Future	128.63226		128.63226		128.30371	128.30371			0.00	0.00	0	0.0
I2038	On 02/05/2024	Bond Future	131.60001		131.60001		131.26380	131.26380			0.00	0.00	0	0.0
I2038	On 01/08/2024	Bond Future	132.36270		132.36270		132.01860	132.01860			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	109.52199		109.52199		109.84789	109.84789			0.00	0.00	0	12,882.0
I2046	On 02/11/2023	Bond Future	109.88118		109.88118		110.21471	110.21471			0.00	0.00	0	4,292.0
I2046	On 01/02/2024	Bond Future	112.41461		112.41461		112.75597	112.75597			0.00	0.00	0	0.0
I2046	On 02/05/2024	Bond Future	112.82726		112.82726		113.17656	113.17656			0.00	0.00	0	0.0
I2046	On 01/08/2024	Bond Future	115.28234		115.28234		115.63877	115.63877			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	109.40342		109.40342		109.38734	109.38734			0.00	3,282,102.60	30	10,740.0
I2050	On 02/11/2023	Bond Future	111.87599		111.87599		111.85996	111.85996			0.00	0.00	0	3,146.0
I2050	On 01/02/2024	Bond Future	112.17668		112.17668		112.16036	112.16036			0.00	0.00	0	0.0
I2050	On 02/05/2024	Bond Future	114.76462		114.76462		114.74785	114.74785			0.00	0.00	0	0.0
I2050	On 01/08/2024	Bond Future	114.92122		114.92122		114.90354	114.90354			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	324.16400		324.16400		324.15200	324.15200			0.00	0.00	0	638.0
IGOV	On 02/11/2023	Index Future	331.48700		331.48700		331.47600	331.47600			0.00	0.00	0	16.0
IGOV	On 01/02/2024	Index Future	339.12900		339.12900		339.11800	339.11800			0.00	0.00	0	0.0
IGOV	On 02/05/2024	Index Future	346.95600		346.95600		346.94400	346.94400			0.00	0.00	0	0.0
IGOV	On 01/08/2024	Index Future	354.52200		354.52200		354.50900	354.50900			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	8.66000		91.34000		8.65000	91.35000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.84000		91.16000		8.79000	91.21000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	9.06500		90.93500		9.01000	90.99000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	9.23500		90.76500		9.17500	90.82500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	9.27000		90.73000		9.20000	90.80000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	9.32000		90.68000		9.24000	90.76000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	9.34500		90.65500		9.26500	90.73500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	9.34000		90.66000		9.26000	90.74000			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			9.22000		90.78000		9.15500	90.84500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			9.01000		90.99000		8.96000	91.04000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.86000		91.14000		8.80000	91.20000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.85500		91.14500		8.81000	91.19000			0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.99470		102.76818		10.03363	102.65812		5.34	0.00	0.00	0	82,550.0
R186	On 02/11/2023	Bond Future			10.07949		105.06637		10.12197	104.95422		4.99	0.00	32,045,242.85	305	13,885.0
R186	On 02/11/2023	Bond Future	9.15	Call	461.67000		0.46167		438.75000	0.43875	461.670	4.80	0.24	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	1,046.12000		1.04612		1,095.54000	1.09554	1,046.120	5.20	0.40	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			10.15972		102.15314		10.20648	102.03853		4.83	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future			10.25452		104.48689		10.30647	104.36956		4.43	0.00	0.00	0	0.0
R186	On 01/08/2024	Bond Future			10.43638		101.42547		10.49483	101.30514		4.14	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			334.51550		334.51550		334.43239	334.43239			0.00	0.00	0	49.0
R197	On 02/11/2023	Bond Future			342.07542		342.07542		341.99162	341.99162			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			247.87651		247.87651		247.84162	247.84162			0.00	0.00	0	5,336.0
R202	On 02/11/2023	Bond Future			253.47843		253.47843		253.44335	253.44335			0.00	0.00	0	0.0
R202	On 01/02/2024	Bond Future			254.28809		254.28809		254.25243	254.25243			0.00	0.00	0	0.0
R202	On 02/05/2024	Bond Future			260.15482		260.15482		260.11836	260.11836			0.00	0.00	0	0.0
R202	On 01/08/2024	Bond Future			260.64246		260.64246		260.60384	260.60384			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			11.33170		85.16441		11.33849	85.13683		9.29	0.00	0.00	0	103,751.0
R2030	On 03/08/2023	Bond Future	10.40	Call	195.16000		0.19516		196.33000	0.19633	195.160	8.56	0.12	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	370.55000		0.37055		371.37000	0.37137	370.550	8.70	0.20	0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	225.59000		0.22559		234.12000	0.23412	225.590	11.11	0.11	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	141.07000		0.14107		147.24000	0.14724	141.070	11.51	0.07	0.00	0	350.0
R2030	On 02/11/2023	Bond Future			11.44495		87.06948		11.45203	87.04156		9.14	0.00	0.00	0	116.0
R2030	On 02/11/2023	Bond Future	9.57	Call	206.95000		0.20695		207.13000	0.20713	206.950	9.22	0.09	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	9.89	Call	316.29000		0.31629		316.11000	0.31611	316.290	9.01	0.12	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	10.07	Call	398.48000		0.39848		397.97000	0.39797	398.480	8.90	0.15	0.00	0	800.0
R2030	On 02/11/2023	Bond Future	10.39	Call	610.37000		0.61037		608.96000	0.60896	610.370	8.80	0.22	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	11.43	Put	2,185.07000		2.18507		2,205.43000	2.20543	2,185.070	9.28	0.49	0.00	0	500.0
R2030	On 02/11/2023	Bond Future	11.57	Put	1,939.06000		1.93906		1,958.33000	1.95833	1,939.060	9.40	0.45	0.00	0	800.0
R2030	On 01/02/2024	Bond Future			11.56037		85.05111		11.56782	85.02266		9.12	0.00	0.00	0	0.0
R2030	On 01/02/2024	Bond Future	9.57	Call	361.53000		0.36153		360.62000	0.36062	361.530	8.93	0.12	0.00	0	400.0

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 01/02/2024	Bond Future	9.89	Call	508.72000	0.50872	507.16000	0.50716	508.720	8.80	0.16	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	9.93	Call	530.32000	0.53032	528.67000	0.52867	530.320	8.79	0.17	0.00	0	1,360.0	
R2030	On 01/02/2024	Bond Future	10.07	Call	612.20000	0.61220	610.16000	0.61016	612.200	8.73	0.19	0.00	0	400.0	
R2030	On 01/02/2024	Bond Future	10.16	Call	670.28000	0.67028	667.98000	0.66798	670.280	8.70	0.20	0.00	0	200.0	
R2030	On 01/02/2024	Bond Future	10.39	Call	861.07000	0.86107	857.94000	0.85794	861.070	8.70	0.24	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	11.00	Put	3,795.08000	3.79508	3,817.45000	3.81745	3,795.080	8.94	0.62	0.00	0	200.0	
R2030	On 01/02/2024	Bond Future	11.31	Put	3,118.88000	3.11888	3,139.43000	3.13943	3,118.880	9.17	0.54	0.00	0	1,360.0	
R2030	On 01/02/2024	Bond Future	11.75	Put	2,343.20000	2.34320	2,361.04000	2.36104	2,343.200	9.54	0.44	0.00	0	200.0	
R2030	On 01/02/2024	Bond Future	11.86	Put	2,180.41000	2.18041	2,197.58000	2.19758	2,180.410	9.64	0.42	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	12.10	Put	1,860.14000	1.86014	1,875.85000	1.87585	1,860.140	9.86	0.37	0.00	0	400.0	
R2030	On 02/05/2024	Bond Future			11.68997	86.99394	11.69788	86.96471		7.90	0.00	0.00	0	0.0	
R2030	On 02/05/2024	Bond Future	9.66	Call	373.06000	0.37306	371.34000	0.37134	373.060	7.50	0.12	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	10.16	Call	640.20000	0.64020	637.09000	0.63709	640.200	7.42	0.19	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	10.82	Call	1,260.37000	1.26037	1,254.36000	1.25436	1,260.370	7.51	0.32	0.00	0	1,080.0	
R2030	On 02/05/2024	Bond Future	11.94	Put	2,333.46000	2.33346	2,350.07000	2.35007	2,333.460	8.25	0.43	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	12.38	Put	1,786.01000	1.78601	1,800.12000	1.80012	1,786.010	8.62	0.35	0.00	0	1,080.0	
R2030	On 01/08/2024	Bond Future			11.86643	84.86011	11.87492	84.82991		8.01	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			11.99205	83.10278	11.98323	83.14313		10.85	0.00	436,040,286.66	5,247	119,198.0	
R2032	On 03/08/2023	Bond Future	9.60	Call	0.86000	0.00086	0.98000	0.00098	0.860	9.65	0.00	0.00	0	1,500.0	
R2032	On 03/08/2023	Bond Future	10.30	Call	16.44000	0.01644	17.87000	0.01787	16.440	9.55	0.01	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.45	Put	3,131.67000	3.13167	3,110.81000	3.11081	3,131.670	10.36	0.74	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.55	Put	2,805.64000	2.80564	2,787.35000	2.78735	2,805.640	10.52	0.69	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	1,437.07000	1.43707	1,467.36000	1.46736	1,437.070	11.11	0.47	0.00	0	5,000.0	
R2032	On 03/08/2023	Bond Future	12.00	Call	1,678.65000	1.67865	1,710.93000	1.71093	1,678.650	11.28	0.51	4,264,354.59	100	5,000.0	
R2032	On 02/11/2023	Bond Future			12.11934	80.79772	12.11004	80.83929		11.72	0.00	0.00	0	64,900.0	
R2032	On 02/11/2023	Bond Future	10.59	Call	384.51000	0.38451	393.98000	0.39398	384.510	11.11	0.13	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	11.09	Call	761.37000	0.76137	776.46000	0.77646	761.370	11.02	0.23	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	12.26	Put	2,278.31000	2.27831	2,267.69000	2.26769	2,278.310	12.02	0.45	0.00	0	500.0	
R2032	On 01/02/2024	Bond Future			12.24565	82.64241	12.23591	82.68495		11.24	0.00	0.00	0	0.0	
R2032	On 01/02/2024	Bond Future	10.01	Call	330.79000	0.33079	337.52000	0.33752	330.790	10.80	0.10	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	10.59	Call	640.39000	0.64039	651.33000	0.65133	640.390	10.66	0.17	0.00	0	500.0	
R2032	On 01/02/2024	Bond Future	10.76	Call	766.43000	0.76643	778.83000	0.77883	766.430	10.62	0.20	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	10.78	Call	782.41000	0.78241	795.00000	0.79500	782.410	10.61	0.20	0.00	0	200.0	
R2032	On 01/02/2024	Bond Future	11.09	Call	1,081.35000	1.08135	1,096.97000	1.09697	1,081.350	10.61	0.26	0.00	0	500.0	
R2032	On 01/02/2024	Bond Future	11.75	Put	4,293.80000	4.29380	4,274.33000	4.27433	4,293.800	11.01	0.60	0.00	0	200.0	
R2032	On 01/02/2024	Bond Future	12.50	Put	2,688.58000	2.68858	2,676.73000	2.67673	2,688.580	11.75	0.43	0.00	0	200.0	
R2032	On 01/02/2024	Bond Future	12.62	Put	2,492.63000	2.49263	2,481.80000	2.48180	2,492.630	11.88	0.40	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	12.73	Put	2,325.28000	2.32528	2,315.34000	2.31534	2,325.280	12.01	0.38	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future			12.38091	80.36712	12.37071	80.41060		9.75	0.00	0.00	0	0.0	
R2032	On 02/05/2024	Bond Future	10.36	Call	411.99000	0.41199	419.37000	0.41937	411.990	9.22	0.12	0.00	0	1,000.0	
R2032	On 02/05/2024	Bond Future	10.59	Call	537.12000	0.53712	546.13000	0.54613	537.120	9.18	0.15	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
R2032	On 02/05/2024	Bond Future	10.65	Call	574.50000	0.57450	583.97000	0.58397	574.500	9.17	0.16	0.00	0	1,550.0		
R2032	On 02/05/2024	Bond Future	10.86	Call	721.81000	0.72181	732.98000	0.73298	721.810	9.15	0.19	0.00	0	1,000.0		
R2032	On 02/05/2024	Bond Future	11.09	Call	915.36000	0.91536	928.58000	0.92858	915.360	9.11	0.23	0.00	0	500.0		
R2032	On 02/05/2024	Bond Future	11.35	Call	1,196.87000	1.19687	1,212.70000	1.21270	1,196.870	9.14	0.28	0.00	0	1,550.0		
R2032	On 02/05/2024	Bond Future	12.90	Put	2,222.13000	2.22213	2,210.37000	2.21037	2,222.130	10.38	0.37	0.00	0	1,000.0		
R2032	On 02/05/2024	Bond Future	13.18	Put	1,863.98000	1.86398	1,854.28000	1.85428	1,863.980	10.67	0.32	0.00	0	500.0		
R2032	On 02/05/2024	Bond Future	13.35	Put	1,675.60000	1.67560	1,667.00000	1.66700	1,675.600	10.84	0.30	0.00	0	1,550.0		
R2032	On 01/08/2024	Bond Future			12.55106	82.09391	12.54045	82.13793		9.63	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			12.48278	82.09262	12.46365	82.18965		12.88	0.00	0.00	0	55,448.0		
R2035	On 03/08/2023	Bond Future	11.75	Put	4,344.55000	4.34455	4,276.75000	4.27675	4,344.550	12.16	0.79	0.00	0	4,870.0		
R2035	On 02/11/2023	Bond Future			12.61519	79.41728	12.59519	79.51681		13.39	0.00	414,558,201.60	5,220	111,481.0		
R2035	On 02/11/2023	Bond Future	10.62	Call	175.33000	0.17533	184.34000	0.18434	175.330	12.29	0.06	0.00	0	400.0		
R2035	On 02/11/2023	Bond Future	11.12	Call	411.65000	0.41165	429.12000	0.42912	411.650	12.28	0.13	0.00	0	400.0		
R2035	On 02/11/2023	Bond Future	12.85	Put	2,453.02000	2.45302	2,420.50000	2.42050	2,453.020	14.26	0.42	0.00	0	400.0		
R2035	On 01/02/2024	Bond Future			12.75123	81.23036	12.73035	81.33223		12.84	0.00	0.00	0	0.0		
R2035	On 01/02/2024	Bond Future	10.62	Call	380.80000	0.38080	394.27000	0.39427	380.800	12.00	0.10	0.00	0	400.0		
R2035	On 01/02/2024	Bond Future	11.12	Call	706.20000	0.70620	727.81000	0.72781	706.200	11.98	0.17	0.00	0	400.0		
R2035	On 01/02/2024	Bond Future	13.46	Put	2,273.36000	2.27336	2,245.95000	2.24595	2,273.360	14.02	0.34	0.00	0	400.0		
R2035	On 02/05/2024	Bond Future			12.88408	78.57139	12.86233	78.67551		11.69	0.00	0.00	0	0.0		
R2035	On 01/08/2024	Bond Future			13.04574	80.26003	13.02310	80.36606		11.29	0.00	0.00	0	0.0		
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			12.77519	73.01980	12.75619	73.11539		14.59	0.00	6,498,762.20	89	131,595.0		
R2037	On 03/08/2023	Bond Future	10.30	Call	1.52000	0.00152	1.78000	0.00178	1.520	13.14	0.00	0.00	0	1,800.0		
R2037	On 03/08/2023	Bond Future	11.00	Call	25.10000	0.02510	28.05000	0.02805	25.100	13.15	0.02	0.00	0	1,800.0		
R2037	On 02/11/2023	Bond Future			12.90325	74.65338	12.88344	74.75139		14.38	0.00	0.00	0	0.0		
R2037	On 01/02/2024	Bond Future			13.03409	72.10124	13.01344	72.20161		14.61	0.00	0.00	0	0.0		
R2037	On 02/05/2024	Bond Future			13.17266	73.74794	13.15118	73.85053		12.60	0.00	0.00	0	0.0		
R2037	On 01/08/2024	Bond Future			13.34252	71.07748	13.32019	71.18187		12.90	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			12.87790	73.92837	12.85370	74.05752		15.38	0.00	50,788,790.19	687	133,368.0		
R2040	On 02/11/2023	Bond Future			13.00347	75.58230	12.97826	75.71468		15.17	0.00	680,240.70	9	104.0		
R2040	On 01/02/2024	Bond Future			13.13164	72.80100	13.10540	72.93645		15.47	0.00	728,010.00	10	28.0		
R2040	On 02/05/2024	Bond Future			13.26665	74.46368	13.23937	74.60213		13.51	0.00	0.00	0	0.0		
R2040	On 01/08/2024	Bond Future			13.43134	71.55785	13.40295	71.69895		13.79	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			12.89813	70.51096	12.88420	70.58530		16.29	0.00	0.00	0	85,310.0		
R2044	On 03/08/2023	Bond Future	11.75	Call	187.25000	0.18725	199.37000	0.19937	187.250	14.69	0.09	0.00	0	4,553.0		

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
R2044	On 03/08/2023	Bond Future	11.75	Put	6,793.39000	6.79339	6,731.17000	6.73117	6,793.390	14.69	0.91	0.00	0	3,076.0		
R2044	On 03/08/2023	Bond Future	12.00	Put	5,455.60000	5.45560	5,401.02000	5.40102	5,455.600	15.04	0.84	0.00	0	4,754.0		
R2044	On 03/08/2023	Bond Future	12.50	Put	3,281.12000	3.28112	3,245.39000	3.24539	3,281.120	15.82	0.65	0.00	0	9,106.0		
R2044	On 02/11/2023	Bond Future			13.01835	72.08851	13.00384	72.16474		16.08	0.00	0.00	0	0.0		
R2044	On 01/02/2024	Bond Future			13.14083	69.35265	13.12572	69.43071		16.43	0.00	0.00	0	0.0		
R2044	On 02/05/2024	Bond Future			13.26943	70.93648	13.25373	71.01627		15.31	0.00	0.00	0	0.0		
R2044	On 01/08/2024	Bond Future			13.42594	68.07990	13.40964	68.16106		15.38	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			12.84914	73.40862	12.83509	73.48453		15.97	0.00	4,404,517.20	60	240,196.0		
R2048	On 03/08/2023	Bond Future	11.80	Call	252.24000	0.25224	267.37000	0.26737	252.240	14.48	0.11	0.00	0	1,100.0		
R2048	On 03/08/2023	Bond Future	12.30	Call	835.60000	0.83560	868.87000	0.86887	835.600	15.16	0.28	0.00	0	1,100.0		
R2048	On 03/08/2023	Bond Future	13.20	Put	1,362.73000	1.36273	1,350.21000	1.35021	1,362.730	16.84	0.35	0.00	0	1,100.0		
R2048	On 02/11/2023	Bond Future			12.97095	70.60265	12.95629	70.68055		16.73	0.00	0.00	0	11,069.0		
R2048	On 01/02/2024	Bond Future			13.09530	72.21454	13.08003	72.29428		16.09	0.00	0.00	0	0.0		
R2048	On 02/05/2024	Bond Future			13.21559	69.41310	13.19973	69.49459		16.24	0.00	0.00	0	13,000.0		
R2048	On 01/08/2024	Bond Future			13.35892	70.90414	13.34247	70.98703		15.30	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 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			12.50703	62.96178	12.48782	63.04676		14.59	0.00	55,721,175.30	885	11,683.0		
R209	On 03/08/2023	Bond Future	10.00	Call	0.94000	0.00094	1.11000	0.00111	0.940	13.15	0.00	0.00	0	1,800.0		
R209	On 03/08/2023	Bond Future	10.70	Call	17.34000	0.01734	19.49000	0.01949	17.340	13.16	0.01	0.00	0	1,800.0		
R209	On 03/08/2023	Bond Future	10.75	Call	20.74000	0.02074	23.24000	0.02324	20.740	13.16	0.02	0.00	0	7,000.0		
R209	On 03/08/2023	Bond Future	11.25	Call	102.72000	0.10272	111.79000	0.11179	102.720	13.16	0.07	0.00	0	7,000.0		
R209	On 03/08/2023	Bond Future	12.00	Put	3,013.28000	3.01328	2,963.26000	2.96326	3,013.280	14.16	0.71	0.00	0	1,750.0		
R209	On 02/11/2023	Bond Future			12.62337	61.21564	12.60339	61.30273		15.12	0.00	0.00	0	2.0		
R209	On 01/02/2024	Bond Future			12.73785	62.61325	12.71710	62.70240		14.55	0.00	0.00	0	0.0		
R209	On 02/05/2024	Bond Future			12.85814	60.88967	12.83661	60.98079		13.20	0.00	0.00	0	0.0		
R209	On 01/08/2024	Bond Future			13.00340	62.19796	12.98109	62.29077		12.81	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			226.78999	226.78999	226.76363	226.76363			0.00	0.00	0	421.0		
R210	On 02/11/2023	Bond Future			228.70763	228.70763	228.68143	228.68143			0.00	0.00	0	0.0		
R210	On 01/02/2024	Bond Future			233.98072	233.98072	233.95415	233.95415			0.00	0.00	0	0.0		
R210	On 02/05/2024	Bond Future			236.07333	236.07333	236.04579	236.04579			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
R210	On 01/08/2024	Bond Future	241.21287		241.21287		241.18370	241.18370			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	11.75758		79.64179		11.74868	79.67873		10.25	0.00	0.00	0	23,396.0
R213	On 02/11/2023	Bond Future	11.88356		77.86464		11.87417	77.90266		10.87	0.00	40,645,342.08	522	3,891.0
R213	On 01/02/2024	Bond Future	12.01366		79.64222		12.00378	79.68119		10.37	0.00	0.00	0	0.0
R213	On 02/05/2024	Bond Future	12.14203		77.90097		12.13168	77.94074		9.22	0.00	0.00	0	0.0
R213	On 01/08/2024	Bond Future	12.30623		79.57675		12.29544	79.61702		9.00	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	12.73926		59.45388		12.73032	59.49389		15.93	0.00	4,934,672.04	83	19,496.0
R214	On 02/11/2023	Bond Future	12.85518		57.47953		12.84587	57.52062		16.63	0.00	0.00	0	12.0
R214	On 01/02/2024	Bond Future	12.97313		58.79179		12.96346	58.83385		16.02	0.00	0.00	0	0.0
R214	On 02/05/2024	Bond Future	13.08711		56.82835		13.07710	56.87131		15.09	0.00	0.00	0	0.0
R214	On 01/08/2024	Bond Future	13.22306		58.04964		13.21273	58.09326		14.47	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 :												1,054,591,698.01	13,247	1 414 366.
Grand Total:												1,054,591,698.01	13,247	1 414 366.