



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/07/2023

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	888.69100	888.69100	888.17200	888.17200					0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	908.01900	908.01900	907.72300	907.72300					0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	928.61000	928.61000	928.32000	928.32000					0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	949.71300	949.71300	949.37800	949.37800					0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	971.60300	971.60300	971.00500	971.00500					0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,017.02500	1,017.02500	1,015.92400	1,015.92400					0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,039.14500	1,039.14500	1,038.28700	1,038.28700					0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,062.70900	1,062.70900	1,061.84600	1,061.84600					0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,086.85900	1,086.85900	1,085.93300	1,085.93300					0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	1,111.91100	1,111.91100	1,110.67100	1,110.67100					0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	887.51600	887.51600	885.84900	885.84900					0.00	186,378,360.00	21	84.00
ALBI	On 02/11/2023	Index Future	906.81900	906.81900	905.34900	905.34900					0.00	190,431,990.00	21	39.00
ALBI	On 01/02/2024	Index Future	927.38300	927.38300	925.89100	925.89100					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	948.45800	948.45800		946.89400	946.89400			0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	970.31900	970.31900		968.46500	968.46500			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	12.46044	74.88563		12.48659	74.76746			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.59967	72.73495		12.62261	72.63332			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.73441	74.40203		12.75819	74.29876			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.87278	72.30900		12.89839	72.19999			0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	13.01197	73.99012		13.04361	73.85818			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	12.91946	71.48426		12.98084	71.16732			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	13.05231	68.79334		13.11248	68.48807			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.17502	70.37054		13.23746	70.05869			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.30557	67.72240		13.37122	67.40011			0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	13.43449	69.29634		13.50682	68.94700			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	874.79600	874.79600		873.20100	873.20100			0.00	0.00	0	23.00
GOVI	On 02/11/2023	GOVI	893.82200	893.82200		892.42300	892.42300			0.00	0.00	0	804.00
GOVI	On 01/02/2024	GOVI	914.09100	914.09100		912.67200	912.67200			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	934.86400	934.86400		933.37500	933.37500			0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	956.41200	956.41200		954.63800	954.63800			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	169.35220	169.35220		169.36980	169.36980			0.00	0.00	0	1,376.00
I2025	On 02/11/2023	Bond Future	173.07746	173.07746		173.14004	173.14004			0.00	0.00	0	5,206.00
I2025	On 01/02/2024	Bond Future	175.25613	175.25613		175.32239	175.32239			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	179.27821	179.27821		179.33856	179.33856			0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	181.61590	181.61590		181.62909	181.62909			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	122.41656	122.41656		122.41981	122.41981			0.00	0.00	0	1,897.00
I2029	On 02/11/2023	Bond Future	123.78027	123.78027		123.81569	123.81569			0.00	0.00	0	1,197.00
I2029	On 01/02/2024	Bond Future	126.61673	126.61673		126.65444	126.65444			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	128.15989	128.15989		128.19321	128.19321			0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	131.14111	131.14111		131.14031	131.14031			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	117.15871	117.15871		116.96425	116.96425			0.00	0.00	0	7,134.00
I2033	On 02/11/2023	Bond Future	118.31147	118.31147		118.14331	118.14331			0.00	0.00	0	1,665.00
I2033	On 01/02/2024	Bond Future	121.02253	121.02253		120.85196	120.85196			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	122.34260	122.34260		122.16293	122.16293			0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	125.18849	125.18849		124.97148	124.97148			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	126.16130	126.16130		126.45892	126.45892			0.00	0.00	0	1,757.00
I2038	On 02/11/2023	Bond Future	128.93650	128.93650		129.27401	129.27401			0.00	0.00	0	3,624.00
I2038	On 01/02/2024	Bond Future	129.88043	129.88043		130.22720	130.22720			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	132.86094	132.86094		133.21024	133.21024			0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	133.88961	133.88961		134.21075	134.21075			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	111.05223	111.05223		110.96836	110.96836			0.00	0.00	0	10,131.00
I2046	On 02/11/2023	Bond Future	111.40656	111.40656		111.34971	111.34971			0.00	0.00	0	16,116.00
I2046	On 01/02/2024	Bond Future	113.95962	113.95962		113.90283	113.90283			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	114.43366	114.43366		114.37076	114.37076			0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	117.09520	117.09520		116.99947	116.99947			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	110.65612	110.65612		110.75328	110.75328			0.00	101,582,318.16	918	9,154.00
I2050	On 02/11/2023	Bond Future	113.09017	113.09017		113.21873	113.21873			0.00	103,816,776.06	918	13,911.00
I2050	On 01/02/2024	Bond Future	113.44209	113.44209		113.57507	113.57507			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	116.04549	116.04549		116.17657	116.17657			0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	116.44677	116.44677		116.54913	116.54913			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	325.88200	325.88200		325.95300	325.95300			0.00	26,070,560.00	8	168.00
IGOV	On 02/11/2023	Index Future	333.05100	333.05100		333.20900	333.20900			0.00	26,644,080.00	8	479.00
IGOV	On 01/02/2024	Index Future	340.68200	340.68200		340.84900	340.84900			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	348.50100	348.50100		348.65700	348.65700			0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	356.60900	356.60900		356.67500	356.67500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.44500	91.55500		8.57500	91.42500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.46000	91.54000		8.58000	91.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	8.50000	91.50000		8.59000	91.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	8.50500	91.49500		8.59000	91.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.51000	91.49000		8.59000	91.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future	8.50000	91.50000		8.58500	91.41500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.42000	91.58000		8.51500	91.48500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	8.23000	91.77000		8.31000	91.69000			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			8.09000	91.91000		8.18000	91.82000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			7.96000	92.04000		8.03500	91.96500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			7.88000	92.12000		7.99000	92.01000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future			7.86000	92.14000		7.98000	92.02000			0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			8.99471	105.64758		9.00394	105.62053		4.61	0.00	2,112,951.60	20	28,074.00
R186	On 02/11/2023	Bond Future			9.00888	107.94535		9.00881	107.94555		4.45	0.00	419,043,848.70	3,882	138,889.00
R186	On 02/11/2023	Bond Future	9.15	Call	1,236.18000	1.23618	1,219.30000	1.21930	1,236.180		4.50	0.56	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	129.74000	0.12974	118.67000	0.11867	129.740		5.10	0.09	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.98698	105.08239		8.98649	105.08364		4.32	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.95911	107.46983		8.96062	107.46629		3.87	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	9.73	Call	2,653.60000	2.65360	2,598.95000	2.59895	2,653.600		4.26	0.68	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40	Put	546.02000	0.54602	510.07000	0.51007	546.020		4.60	0.21	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future			8.91009	104.63435		8.92558	104.60113		3.62	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			334.71342	334.71342		334.72566	334.72566			0.00	0.00	0	44.00
R197	On 02/11/2023	Bond Future			342.07613	342.07613		342.17684	342.17684			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			249.51076	249.51076		249.51537	249.51537			0.00	0.00	0	5,323.00
R202	On 02/11/2023	Bond Future			254.99924	254.99924		255.06963	255.06963			0.00	0.00	0	4,746.00
R202	On 01/02/2024	Bond Future			255.89026	255.89026		255.96534	255.96534			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			261.76285	261.76285		261.82848	261.82848			0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future			262.76965	262.76965		262.76567	262.76567			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			10.33210	89.35077		10.35252	89.26269		8.93	0.00	0.00	0	54,444.00
R2030	On 03/08/2023	Bond Future	10.40	Call	785.40000	0.78540	710.83000	0.71083	785.400		9.36	0.58	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	1,557.33000	1.55733	1,474.21000	1.47421	1,557.330		10.03	0.79	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	0.01000	0.00001	0.01000	0.00001	0.010		13.43	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		13.43	0.00	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			10.40601	91.29411		10.42188	91.22762		9.18	0.00	25,105,880.25	275	73,826.00
R2030	On 02/11/2023	Bond Future	9.57	Call	524.40000	0.52440	519.36000	0.51936	524.400		8.93	0.22	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	9.89	Call	874.12000	0.87412	865.43000	0.86543	874.120		8.94	0.32	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.07	Call	1,135.95000	1.13595	1,124.80000	1.12480	1,135.950		8.97	0.38	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39	Call	1,738.99000	1.73899	1,720.82000	1.72082	1,738.990		9.11	0.50	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.62	Call	2,273.25000	2.27325	2,248.51000	2.24851	2,273.250		9.27	0.59	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.12	Call	3,674.33000	3.67433	3,637.42000	3.63742	3,674.330		9.68	0.74	0.00	0	500.00

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R2030	On 02/11/2023	Bond Future	11.43	Put	495.99000	0.49599		519.67000	0.51967	495.990	9.97	0.18	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.57	Put	411.72000	0.41172		432.72000	0.43272	411.720	10.10	0.16	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	12.27	Put	159.44000	0.15944		169.99000	0.16999	159.440	10.80	0.07	0.00	0	500.00
R2030	On 01/02/2024	Bond Future			10.46736	89.35843		10.48380	89.29165		9.16	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	934.41000	0.93441		917.29000	0.91729	934.410	8.82	0.27	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	1,340.00000	1.34000		1,319.07000	1.31907	1,340.000	8.87	0.35	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	1,398.03000	1.39803		1,376.42000	1.37642	1,398.030	8.88	0.36	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00	Call	1,503.22000	1.50322		1,480.90000	1.48090	1,503.220	8.89	0.38	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07	Call	1,619.26000	1.61926		1,594.96000	1.59496	1,619.260	8.92	0.40	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	1,775.91000	1.77591		1,748.98000	1.74898	1,775.910	8.97	0.43	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	2,219.09000	2.21909		2,188.79000	2.18879	2,219.090	9.09	0.49	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	1,537.65000	1.53765		1,564.78000	1.56478	1,537.650	9.55	0.35	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	1,186.41000	1.18641		1,208.97000	1.20897	1,186.410	9.83	0.29	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	816.56000	0.81656		833.64000	0.83364	816.560	10.24	0.21	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	749.82000	0.74982		765.82000	0.76582	749.820	10.33	0.19	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	743.55000	0.74355		759.45000	0.75945	743.550	10.34	0.19	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	605.51000	0.60551		619.07000	0.61907	605.510	10.56	0.16	0.00	0	400.00
R2030	On 02/05/2024	Bond Future			10.53795	91.38858		10.55637	91.31611		8.61	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	1,295.27000	1.29527		1,251.96000	1.25196	1,295.270	8.23	0.31	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	2,047.39000	2.04739		1,995.83000	1.99583	2,047.390	8.40	0.43	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	2,963.61000	2.96361		2,905.48000	2.90548	2,963.610	8.69	0.53	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	3,418.55000	3.41855		3,358.59000	3.35859	3,418.550	8.84	0.58	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	4,158.30000	4.15830		4,093.61000	4.09361	4,158.300	9.08	0.64	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	1,105.42000	1.10542		1,108.13000	1.10813	1,105.420	9.75	0.23	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	827.06000	0.82706		827.04000	0.82704	827.060	10.13	0.18	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	418.45000	0.41845		416.88000	0.41688	418.450	10.23	0.10	0.00	0	500.00
R2030	On 01/08/2024	Bond Future			10.60849	89.48814		10.63464	89.38877		8.35	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			10.98928	87.86676		10.99982	87.81477		10.40	0.00	82,682,621.16	941	75,748.00
R2032	On 03/08/2023	Bond Future	9.60	Call	0.00000	0.00000		0.00000	0.00000	0.000	7.64	0.00	0.00	0	1,441.00
R2032	On 03/08/2023	Bond Future	10.30	Call	1.14000	0.00114		1.60000	0.00160	1.140	7.51	0.00	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.45	Put	120.54000	0.12054		147.82000	0.14782	120.540	11.86	0.12	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.50	Put	97.73000	0.09773		121.78000	0.12178	97.730	12.02	0.10	0.00	0	11,000.00
R2032	On 03/08/2023	Bond Future	11.50	Call	2,569.37000	2.56937		2,541.43000	2.54143	2,569.370	12.02	0.90	0.00	0	11,000.00
R2032	On 03/08/2023	Bond Future	11.55	Put	78.67000	0.07867		99.65000	0.09965	78.670	12.16	0.08	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.90	Call	4,357.65000	4.35765		4,312.63000	4.31263	4,357.650	13.14	0.98	0.00	0	5,000.00
R2032	On 03/08/2023	Bond Future	12.00	Call	4,810.36000	4.81036		4,763.28000	4.76328	4,810.360	13.42	0.99	0.00	0	5,000.00
R2032	On 03/08/2023	Bond Future	12.04	Call	4,991.06000	4.99106		4,943.29000	4.94329	4,991.060	13.51	0.99	0.00	0	3,000.00
R2032	On 03/08/2023	Bond Future	12.04	Put	8.23000	0.00823		12.45000	0.01245	8.230	13.51	0.01	0.00	0	3,000.00
R2032	On 02/11/2023	Bond Future			11.08197	85.61539		11.08828	85.58495		11.52	0.00	92,207,775.03	1,077	180,372.00
R2032	On 02/11/2023	Bond Future	10.58	Call	1,053.65000	1.05365		1,073.37000	1.07337	1,053.650	11.12	0.33	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.59	Call	1,070.36000	1.07036		1,090.27000	1.09027	1,070.360	11.13	0.33	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	10.71	Call	1,285.82000	1.28582	1,304.81000	1.30481	1,285.820	11.24	0.37	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.00	Put	2,309.16000	2.30916	2,358.79000	2.35879	2,309.160	11.52	0.52	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.09	Call	2,138.08000	2.13808	2,156.38000	2.15638	2,138.080	11.63	0.52	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.28	Put	1,706.39000	1.70639	1,752.61000	1.75261	1,706.390	11.85	0.42	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.50	Put	1,330.90000	1.33090	1,373.38000	1.37338	1,330.900	12.11	0.35	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.78	Put	961.69000	0.96169	997.89000	0.99789	961.690	12.47	0.27	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	12.26	Put	538.36000	0.53836	564.02000	0.56402	538.360	13.08	0.16	0.00	0	500.00
R2032	On 01/02/2024	Bond Future			11.16326	87.55749	11.16968	87.52719		11.27	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	842.36000	0.84236	847.53000	0.84753	842.360	10.69	0.22	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	1,625.93000	1.62593	1,631.22000	1.63122	1,625.930	10.77	0.36	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	1,941.00000	1.94100	1,945.54000	1.94554	1,941.000	10.86	0.41	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	1,981.57000	1.98157	1,986.00000	1.98600	1,981.570	10.87	0.41	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	11.09	Call	2,674.66000	2.67466	2,677.13000	2.67713	2,674.660	11.12	0.50	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	1,802.00000	1.80200	1,826.56000	1.82656	1,802.000	11.79	0.34	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	985.89000	0.98589	1,003.09000	1.00309	985.890	12.63	0.21	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	894.37000	0.89437	910.58000	0.91058	894.370	12.76	0.19	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	817.95000	0.81795	833.12000	0.83312	817.950	12.89	0.18	0.00	0	500.00
R2032	On 02/05/2024	Bond Future			11.24974	85.38372	11.25731	85.34880		11.05	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	10.36	Call	1,547.54000	1.54754	1,516.68000	1.51668	1,547.540	10.47	0.32	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.59	Call	1,924.56000	1.92456	1,889.35000	1.88935	1,924.560	10.58	0.37	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	2,031.40000	2.03140	1,995.18000	1.99518	2,031.400	10.61	0.38	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	2,440.11000	2.44011	2,402.14000	2.40214	2,440.110	10.74	0.43	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	2,946.70000	2.94670	2,908.44000	2.90844	2,946.700	10.92	0.48	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	3,584.69000	3.58469	3,544.61000	3.54461	3,584.690	11.14	0.54	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	12.90	Put	1,141.36000	1.14136	1,130.35000	1.13035	1,141.360	12.72	0.20	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	951.96000	0.95196	941.33000	0.94133	951.960	13.01	0.17	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	834.53000	0.83453	824.27000	0.82427	834.530	13.08	0.15	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future			11.33567	87.35057	11.34896	87.29068		9.88	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			11.64076	86.53168	11.67161	86.36280		12.65	0.00	12,547,093.60	145	30,606.00
R2035	On 03/08/2023	Bond Future	11.75	Put	557.54000	0.55754	654.96000	0.65496	557.540	12.65	0.38	0.00	0	4,870.00
R2035	On 03/08/2023	Bond Future	12.50	Call	4,542.36000	4.54236	4,382.01000	4.38201	4,542.360	13.85	0.98	0.00	0	5,000.00
R2035	On 02/11/2023	Bond Future			11.74811	83.90417	11.77612	83.75357		13.67	0.00	12,166,104.65	145	147,126.00
R2035	On 02/11/2023	Bond Future	10.62	Call	391.30000	0.39130	369.51000	0.36951	391.300	12.45	0.14	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	999.85000	0.99985	955.82000	0.95582	999.850	12.84	0.29	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.74	Call	2,418.32000	2.41832	2,339.34000	2.33934	2,418.320	13.66	0.51	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.24	Call	4,038.58000	4.03858	3,934.54000	3.93454	4,038.580	14.42	0.67	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.85	Put	731.20000	0.73120	756.36000	0.75636	731.200	15.36	0.19	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	13.59	Put	308.54000	0.30854	319.82000	0.31982	308.540	16.45	0.09	0.00	0	731.00
R2035	On 01/02/2024	Bond Future			11.84973	85.80725	11.87873	85.65415		13.08	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	833.44000	0.83344	811.03000	0.81103	833.440	12.10	0.20	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	1,522.00000	1.52200	1,484.82000	1.48482	1,522.000	12.19	0.32	0.00	0	400.00

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	13.46	Put	925.19000	0.92519		954.47000	0.95447	925.190	14.99	0.17	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			11.94715	83.24265		11.97809	83.08212		13.35	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future			12.04319	85.16031		12.08000	84.97273		12.50	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 03/08/2023	Bond Future			12.00120	77.07005		12.01708	76.98363		14.33	0.00	387,199,931.20	5,024	90,934.00
R2037	On 03/08/2023	Bond Future	10.30	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.63	0.00	0.00	0	1,730.00
R2037	On 03/08/2023	Bond Future	11.00	Call	0.85000	0.00085		1.10000	0.00110	0.850	12.88	0.00	0.00	0	1,730.00
R2037	On 02/11/2023	Bond Future			12.10829	78.74628		12.12099	78.67823		14.73	0.00	423,340,001.28	5,376	59,318.00
R2037	On 02/11/2023	Bond Future	12.02	Call	2,251.95000	2.25195		2,215.63000	2.21563	2,251.950	14.76	0.49	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	12.52	Call	3,799.91000	3.79991		3,753.59000	3.75359	3,799.910	15.58	0.65	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	13.89	Put	367.11000	0.36711		371.48000	0.37148	367.110	17.81	0.10	0.00	0	731.00
R2037	On 01/02/2024	Bond Future			12.20951	76.27570		12.22251	76.20715		14.90	0.00	0.00	0	1,714.00
R2037	On 01/02/2024	Bond Future	12.09	Call	2,970.07000	2.97007		2,944.90000	2.94490	2,970.070	14.68	0.49	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	1,925.95000	1.92595		1,951.76000	1.95176	1,925.950	15.92	0.32	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	904.81000	0.90481		917.67000	0.91767	904.810	17.42	0.17	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future			12.31694	78.00845		12.33115	77.93470		14.48	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future			12.42705	75.54923		12.44609	75.45209		14.61	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			12.23148	77.50594		12.28763	77.18438		15.19	0.00	0.00	0	105,700.00
R2040	On 02/11/2023	Bond Future			12.34096	79.19161		12.39560	78.88341		15.61	0.00	0.00	0	30,631.00
R2040	On 02/11/2023	Bond Future	11.50	Call	733.66000	0.73366		704.11000	0.70411	733.660	14.20	0.22	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	11.80	Call	1,234.50000	1.23450		1,185.06000	1.18506	1,234.500	14.56	0.32	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.10	Call	1,911.67000	1.91167		1,846.29000	1.84629	1,911.670	14.96	0.43	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	12.60	Call	3,421.72000	3.42172		3,308.90000	3.30890	3,421.720	15.79	0.60	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.97	Put	1,332.71000	1.33271		1,488.91000	1.48891	1,332.710	16.44	0.29	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	13.64	Put	641.51000	0.64151		733.85000	0.73385	641.510	17.63	0.16	0.00	0	128.00
R2040	On 01/02/2024	Bond Future			12.44511	76.48077		12.50167	76.16661		15.85	0.00	0.00	0	5,778.00
R2040	On 02/05/2024	Bond Future			12.55486	78.21821		12.61428	77.89315		15.37	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future			12.66743	75.51335		12.73325	75.15916		15.28	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			12.28084	73.93820		12.34702	73.55736		16.10	0.00	0.00	0	35,826.00
R2044	On 03/08/2023	Bond Future	11.75	Call	67.56000	0.06756		53.16000	0.05316	67.560	15.16	0.07	0.00	0	4,553.00
R2044	On 03/08/2023	Bond Future	11.75	Put	3,246.46000	3.24646		3,612.90000	3.61290	3,246.460	15.16	0.93	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	1,942.22000	1.94222		2,267.12000	2.26712	1,942.220	15.61	0.77	0.00	0	4,754.00
R2044	On 03/08/2023	Bond Future	12.50	Put	424.56000	0.42456		578.03000	0.57803	424.560	16.61	0.29	0.00	0	9,106.00
R2044	On 02/11/2023	Bond Future			12.38606	75.54627		12.45124	75.17656		16.55	0.00	0.00	0	49,923.00
R2044	On 01/02/2024	Bond Future			12.48605	72.87799		12.55352	72.50085		16.85	0.00	0.00	0	8,396.00
R2044	On 02/05/2024	Bond Future			12.59102	74.53351		12.66166	74.14430		16.37	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future			12.69842	71.86896		12.77564	71.45008		16.33	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
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			12.22557	76.92654		12.28163	76.59740		15.91	0.00	9,846,597.12	128	49,582.00
R2048	On 03/08/2023	Bond Future	11.80	Call	134.55000	0.13455		113.44000	0.11344	134.550	15.07	0.13	0.00	0	1,053.00
R2048	On 03/08/2023	Bond Future	12.30	Call	1,159.03000	1.15903		1,013.23000	1.01323	1,159.030	16.01	0.58	0.00	0	1,053.00
R2048	On 03/08/2023	Bond Future	13.20	Put	14.03000	0.01403		25.29000	0.02529	14.030	17.82	0.02	0.00	0	1,053.00
R2048	On 02/11/2023	Bond Future			12.33136	74.15368		12.38617	73.83671		17.34	0.00	0.00	0	223,755.00
R2048	On 02/11/2023	Bond Future	11.80	Call	1,314.02000	1.31402		1,215.98000	1.21598	1,314.020	16.18	0.33	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	12.50	Call	3,230.37000	3.23037		3,053.11000	3.05311	3,230.370	17.34	0.57	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	13.60	Put	714.62000	0.71462		769.03000	0.76903	714.620	19.49	0.17	0.00	0	207.00
R2048	On 01/02/2024	Bond Future			12.43249	75.83557		12.48925	75.51222		16.65	0.00	0.00	0	0.00
R2048	On 02/05/2024	Bond Future			12.52910	73.10798		12.58858	72.77378		17.16	0.00	0.00	0	0.00
R2048	On 01/08/2024	Bond Future			12.62442	74.79208		12.68986	74.42956		16.14	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			12.25105	99.13375		12.31721	98.63585		16.09	0.00	0.00	0	0.00
R2053	On 02/11/2023	Bond Future			12.35762	95.42461		12.42291	94.94123		17.55	0.00	0.00	0	5,189.00
R2053	On 01/02/2024	Bond Future			12.45556	97.58947		12.52323	97.09596		16.85	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future			12.55757	93.94037		12.62850	93.43116		17.38	0.00	0.00	0	0.00
R2053	On 01/08/2024	Bond Future			12.65878	96.10396		12.73628	95.55617		16.34	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			11.70447	66.65977		11.73023	66.53624		14.34	0.00	0.00	0	8,818.00
R209	On 03/08/2023	Bond Future	10.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.70	0.00	0.00	0	1,730.00
R209	On 03/08/2023	Bond Future	10.70	Call	0.62000	0.00062		0.71000	0.00071	0.620	12.94	0.00	0.00	0	1,730.00
R209	On 03/08/2023	Bond Future	10.75	Call	1.01000	0.00101		1.16000	0.00116	1.010	12.89	0.00	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	11.25	Call	79.78000	0.07978		78.75000	0.07875	79.780	13.51	0.10	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	12.00	Put	237.68000	0.23768		288.03000	0.28803	237.680	14.79	0.22	0.00	0	1,750.00
R209	On 02/11/2023	Bond Future			11.79978	64.95625		11.82283	64.84722		15.45	0.00	0.00	0	28,256.00
R209	On 01/02/2024	Bond Future			11.88599	66.42974		11.90974	66.31885		14.84	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future			11.97613	64.78515		12.00140	64.66876		15.14	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future			12.06551	66.27751		12.09574	66.14014		14.47	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			224.84764	224.84764		224.85464	224.85464			0.00	0.00	0	360.00
R210	On 02/11/2023	Bond Future			226.62753	226.62753		226.69359	226.69359			0.00	0.00	0	70.00
R210	On 01/02/2024	Bond Future			231.82088	231.82088		231.89113	231.89113			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
R210	On 02/05/2024	Bond Future	233.89531	233.89531		233.95725	233.95725			0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	239.33575	239.33575		239.33544	239.33544			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	10.75326	83.95636		10.75866	83.93235		9.86	0.00	0.00	0	4,288.00
R213	On 02/11/2023	Bond Future	10.84326	82.22555		10.84396	82.22251		10.73	0.00	9,373,712.70	114	27,649.00
R213	On 02/11/2023	Bond Future	10.94	Call	2,122.14000	2.12214	2,105.12000	2.10512	2,122.140	10.91	0.00	0	731.00
R213	On 02/11/2023	Bond Future	11.44	Call	3,498.27000	3.49827	3,475.61000	3.47561	3,498.270	11.46	0.00	0	731.00
R213	On 02/11/2023	Bond Future	12.70	Put	197.43000	0.19743	188.88000	0.18888	197.430	12.92	0.00	0	731.00
R213	On 01/02/2024	Bond Future	10.92500	84.09047		10.92552	84.08827		10.40	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	11.00247	82.44066		11.00393	82.43463		10.19	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	11.07713	84.34004		11.08437	84.31092		9.36	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	12.06465	62.60358		12.12565	62.30753		15.73	0.00	0.00	0	15,856.00
R214	On 02/11/2023	Bond Future	12.16424	60.66242		12.22407	60.37574		17.08	0.00	0.00	0	12,853.00
R214	On 01/02/2024	Bond Future	12.25880	62.03834		12.32062	61.74583		16.42	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	12.34898	60.14175		12.41355	59.83974		16.84	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	12.43754	61.52721		12.50803	61.20139		15.85	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 :											2,110,550,601.51	19,021	1 784 591.00
Grand Total:											2,110,550,601.51	19,021	1 784 591.00