



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: 04/08/2023

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 02/11/2023	Index Future	909.18500	909.18500		904.03900	904.03900				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	929.71300	929.71300		924.43200	924.43200				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	950.67900	950.67900		945.30600	945.30600				0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	972.34400	972.34400		966.81900	966.81900				0.00	0.00	0	0.00
AL37	On 07/11/2024	Index Future	994.68200	994.68200		966.82000	966.82000				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,041.38400	1,041.38400		1,032.54300	1,032.54300				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,064.89800	1,064.89800		1,055.83500	1,055.83500				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,088.91200	1,088.91200		1,079.67500	1,079.67500				0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	1,113.72700	1,113.72700		1,104.24600	1,104.24600				0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	1,139.31300	1,139.31300		1,104.25000	1,104.25000				0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	907.63800	907.63800		900.08400	900.08400				0.00	0.00	0	106.00
ALBI	On 01/02/2024	Index Future	928.13100	928.13100		920.38800	920.38800				0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	949.06200	949.06200		941.17000	941.17000				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 01/08/2024	Index Future		970.69000	970.69000		962.58900	962.58900			0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future		992.99000	992.99000		962.59000	962.59000			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		12.56000	74.43713		12.56000	74.43713			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future		12.57737	72.83393		12.72604	72.17751			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future		12.71285	74.49584		12.86835	73.82294			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future		12.85326	72.39224		13.01513	71.70590			0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future		12.99617	74.05613		13.16585	73.35150			0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future		13.19528	71.96280		13.17000	13.17000			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future		13.04000	70.86412		13.04000	70.86412			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future		13.05243	68.79273		13.20074	68.04435			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future		13.17661	70.36257		13.33105	69.59566			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future		13.30972	67.70195		13.47011	66.91943			0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future		13.44259	69.25707		13.60992	68.45422			0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future		13.62032	66.58610		13.61000	13.61000			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 02/11/2023	GOVI		894.66800	894.66800		887.17900	887.17900			0.00	0.00	0	824.00
GOVI	On 01/02/2024	GOVI		914.86900	914.86900		907.19200	907.19200			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI		935.50100	935.50100		927.67600	927.67600			0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI		956.81900	956.81900		948.78700	948.78700			0.00	0.00	0	0.00
GOVI	On 07/11/2024	GOVI		978.80100	978.80100		948.79000	948.79000			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future		169.37456	169.37456		169.37456	169.37456			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future		173.08624	173.08624		173.13670	173.13670			0.00	0.00	0	5,566.00
I2025	On 01/02/2024	Bond Future		175.24891	175.24891		175.29691	175.29691			0.00	0.00	0	214.00
I2025	On 02/05/2024	Bond Future		179.24067	179.24067		179.29442	179.29442			0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future		181.53377	181.53377		181.58268	181.58268			0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future		185.74040	185.74040		181.58000	181.58000			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		123.65962	123.65962		123.65962	123.65962			0.00	0.00	0	0.00
I2029	On 02/11/2023	Bond Future		125.05861	125.05861		125.04414	125.04414			0.00	0.00	0	1,287.00
I2029	On 01/02/2024	Bond Future		127.91209	127.91209		127.89469	127.89469			0.00	0.00	0	728.00
I2029	On 02/05/2024	Bond Future		129.46453	129.46453		129.45004	129.45004			0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future		132.44245	132.44245		132.42337	132.42337			0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future		134.11862	134.11862		132.42000	132.42000			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
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
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	118.31610		118.31610		118.31610	118.31610			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	119.30139		119.30139		119.51948	119.51948			0.00	0.00	0	2,258.00
I2033	On 01/02/2024	Bond Future	122.02344		122.02344		122.24408	122.24408			0.00	0.00	0	6,141.00
I2033	On 02/05/2024	Bond Future	123.34661		123.34661		123.57545	123.57545			0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	126.18403		126.18403		126.41393	126.41393			0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	127.61698		127.61698		126.41000	126.41000			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	127.47520		127.47520		127.47520	127.47520			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	130.13891		130.13891		130.30668	130.30668			0.00	0.00	0	4,602.00
I2038	On 01/02/2024	Bond Future	131.09831		131.09831		131.26720	131.26720			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	134.08423		134.08423		134.26047	134.26047			0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	135.10956		135.10956		135.28516	135.28516			0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	138.23825		138.23825		135.29000	135.29000			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	112.67366		112.67366		112.67366	112.67366			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	112.89636		112.89636		113.08754	113.08754			0.00	0.00	0	16,070.00
I2046	On 01/02/2024	Bond Future	115.47242		115.47242		115.66566	115.66566			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	115.96350		115.96350		116.16413	116.16413			0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	118.63048		118.63048		118.83181	118.83181			0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	119.18798		119.18798		118.83000	118.83000			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	112.36931		112.36931		112.36931	112.36931			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	114.75226		114.75226		114.96459	114.96459			0.00	0.00	0	14,011.00
I2050	On 01/02/2024	Bond Future	115.13126		115.13126		115.34607	115.34607			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	117.75352		117.75352		117.97628	117.97628			0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	118.16646		118.16646		118.39009	118.39009			0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	120.90217		120.90217		118.39000	118.39000			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
I GOV	On 02/11/2023	Index Future	336.16100		336.16100		336.46600	336.46600			0.00	0.00	0	515.00
I GOV	On 01/02/2024	Index Future	343.83200		343.83200		344.13600	344.13600			0.00	0.00	0	0.00
I GOV	On 02/05/2024	Index Future	351.66400		351.66400		351.98500	351.98500			0.00	0.00	0	0.00
I GOV	On 01/08/2024	Index Future	359.75400		359.75400		360.07100	360.07100			0.00	0.00	0	0.00
I GOV	On 07/11/2024	Index Future	368.10000		368.10000		360.07000	360.07000			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 16/08/2023			Jibar Tradeable Future	8.41000	91.59000		8.44000	91.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023			Jibar Tradeable Future	8.43500	91.56500		8.47500	91.52500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023			Jibar Tradeable Future	8.48000	91.52000		8.52500	91.47500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023			Jibar Tradeable Future	8.48000	91.52000		8.53000	91.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023			Jibar Tradeable Future	8.49000	91.51000		8.54500	91.45500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024			Jibar Tradeable Future	8.49000	91.51000		8.54000	91.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024			Jibar Tradeable Future	8.40500	91.59500		8.47000	91.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024			Jibar Tradeable Future	8.24000	91.76000		8.35500	91.64500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024			Jibar Tradeable Future	8.10000	91.90000		8.28500	91.71500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024			Jibar Tradeable Future	7.94000	92.06000		8.12000	91.88000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025			Jibar Tradeable Future	7.88000	92.12000		8.06500	91.93500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025			Jibar Tradeable Future	7.82000	92.18000		8.01000	91.99000			0.00	0.00	0	0.00
R186	On 03/08/2023			Bond Future	9.10000	105.33961		9.10000	105.33961		4.55	0.00	0.00	0	0.00
R186	On 02/11/2023			Bond Future	9.00152	107.96550		9.15959	107.53390		4.40	0.00	1,416,723,291.00	13,122	136,081.00
R186	On 02/11/2023	9.15	Call	Bond Future	1,150.87000	1.15087		953.16000	0.95316	1,150.870	4.38	0.57	0.00	0	1,715.00
R186	On 02/11/2023	10.42	Put	Bond Future	84.09000	0.08409		139.80000	0.13980	84.090	4.94	0.07	0.00	0	1,715.00
R186	On 01/02/2024			Bond Future	8.98315	105.09213		9.15800	104.64858		4.27	0.00	0.00	0	0.00
R186	On 02/05/2024			Bond Future	8.96284	107.46109		9.15553	107.01037		3.83	0.00	0.00	0	0.00
R186	On 02/05/2024	9.73	Call	Bond Future	2,555.40000	2.55540		2,333.86000	2.33386	2,555.400	4.09	0.69	0.00	0	2,030.00
R186	On 02/05/2024	10.40	Put	Bond Future	479.64000	0.47964		632.75000	0.63275	479.640	4.46	0.20	0.00	0	2,030.00
R186	On 01/08/2024			Bond Future	8.92735	104.59733		9.14463	104.13276		3.58	0.00	0.00	0	0.00
R186	On 07/11/2024			Bond Future	8.97153	106.98743		9.14000	9.14000		3.11	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	334.57624	334.57624		334.57624	334.57624			0.00	0.00	0	0.00
R197	On 02/11/2023			Bond Future	341.95465	341.95465		342.00783	342.00783			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	252.20178	252.20178		252.20178	252.20178			0.00	0.00	0	0.00
R202	On 02/11/2023			Bond Future	258.42229	258.42229		258.45547	258.45547			0.00	0.00	0	4,746.00
R202	On 01/02/2024			Bond Future	259.36648	259.36648		259.39502	259.39502			0.00	0.00	0	460.00
R202	On 02/05/2024			Bond Future	265.27412	265.27412		265.31003	265.31003			0.00	0.00	0	0.00
R202	On 01/08/2024			Bond Future	266.29913	266.29913		266.32690	266.32690			0.00	0.00	0	0.00
R202	On 07/11/2024			Bond Future	272.46604	272.46604		266.33000	266.33000			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	10.43500	88.90800		10.43500	88.90800		8.79	0.00	0.00	0	0.00
R2030	On 02/11/2023			Bond Future	10.34557	91.54790		10.51500	90.83873		9.03	0.00	0.00	0	91,297.00

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	9.57	Call	462.80000	0.46280		343.84000	0.34384	462.800	8.72	0.21	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	9.89	Call	814.88000	0.81488		630.01000	0.63001	814.880	8.74	0.32	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.07	Call	1,086.05000	1.08605		860.61000	0.86061	1,086.050	8.78	0.39	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39	Call	1,718.20000	1.71820		1,406.88000	1.40688	1,718.200	8.96	0.53	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.62	Call	2,279.29000	2.27929		1,905.79000	1.90579	2,279.290	9.12	0.62	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.12	Call	3,749.70000	3.74970		3,250.64000	3.25064	3,749.700	9.57	0.78	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.43	Put	358.25000	0.35825		507.31000	0.50731	358.250	9.87	0.15	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.57	Put	290.47000	0.29047		416.77000	0.41677	290.470	10.01	0.13	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	12.27	Put	99.74000	0.09974		148.88000	0.14888	99.740	10.75	0.05	0.00	0	500.00
R2030	On 01/02/2024	Bond Future			10.40583	89.60895		10.58499	88.88194		9.04	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	911.24000	0.91124		733.49000	0.73349	911.240	8.72	0.28	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	1,323.46000	1.32346		1,097.28000	1.09728	1,323.460	8.76	0.36	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	1,382.62000	1.38262		1,151.43000	1.15143	1,382.620	8.76	0.37	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00	Call	1,490.13000	1.49013		1,250.59000	1.25059	1,490.130	8.77	0.39	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07	Call	1,608.64000	1.60864		1,357.64000	1.35764	1,608.640	8.80	0.41	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	1,768.85000	1.76885		1,503.19000	1.50319	1,768.850	8.84	0.44	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	2,226.42000	2.22642		1,919.45000	1.91945	2,226.420	8.97	0.51	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	1,340.68000	1.34068		1,648.69000	1.64869	1,340.680	9.43	0.33	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	1,015.32000	1.01532		1,266.81000	1.26681	1,015.320	9.72	0.26	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	680.38000	0.68038		866.20000	0.86620	680.380	10.13	0.19	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	620.99000	0.62099		793.64000	0.79364	620.990	10.23	0.17	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	615.40000	0.61540		786.66000	0.78666	615.400	10.24	0.17	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	493.95000	0.49395		637.05000	0.63705	493.950	10.47	0.14	0.00	0	400.00
R2030	On 02/05/2024	Bond Future			10.47704	91.62874		10.66563	90.88775		8.55	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	1,294.57000	1.29457		1,079.92000	1.07992	1,294.570	8.16	0.32	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	2,033.39000	2.03339		1,784.38000	1.78438	2,033.390	8.24	0.44	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	2,953.68000	2.95368		2,654.70000	2.65470	2,953.680	8.47	0.55	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	3,416.60000	3.41660		3,090.46000	3.09046	3,416.600	8.60	0.59	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	4,169.44000	4.16944		3,799.35000	3.79935	4,169.440	8.82	0.66	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	935.21000	0.93521		1,183.36000	1.18336	935.210	9.50	0.21	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	684.75000	0.68475		857.02000	0.85702	684.750	9.88	0.16	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	354.63000	0.35463		413.47000	0.41347	354.630	10.19	0.09	0.00	0	500.00
R2030	On 01/08/2024	Bond Future			10.55032	89.70967		10.75088	88.94874		8.30	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future			10.67025	91.75903		10.75000	10.75000		7.81	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 03/08/2023	Bond Future			11.09000	87.37168		11.09000	87.37168		10.28	0.00	0.00	0	0.00
R2032	On 02/11/2023	Bond Future			11.03550	85.84001		11.19386	85.07773		11.26	0.00	336,406,999.19	3,919	199,431.00
R2032	On 02/11/2023	Bond Future	10.35	Call	601.35000	0.60135		481.14000	0.48114	601.350	10.49	0.24	0.00	0	7,750.00
R2032	On 02/11/2023	Bond Future	10.58	Call	924.32000	0.92432		751.02000	0.75102	924.320	10.63	0.32	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.59	Call	940.68000	0.94068		764.94000	0.76494	940.680	10.64	0.33	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.71	Call	1,150.13000	1.15013		947.05000	0.94705	1,150.130	10.72	0.37	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.00	Put	1,956.10000	1.95610		2,433.47000	2.43347	1,956.100	10.98	0.50	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 02/11/2023	Bond Future	11.09	Call	2,015.80000	2.01580	1,704.06000	1.70406	2,015.800	11.08	0.53	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.28	Put	1,378.18000	1.37818	1,771.70000	1.77170	1,378.180	11.30	0.39	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.50	Put	1,033.33000	1.03333	1,361.00000	1.36100	1,033.330	11.57	0.31	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.60	Put	904.22000	0.90422	1,203.72000	1.20372	904.220	11.70	0.28	0.00	0	15,500.00	
R2032	On 02/11/2023	Bond Future	11.78	Put	707.87000	0.70787	959.78000	0.95978	707.870	11.94	0.23	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	12.26	Put	360.39000	0.36039	510.24000	0.51024	360.390	12.58	0.13	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future			11.11658	87.77826	11.28249	86.99701		11.15	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	793.86000	0.79386	628.34000	0.62834	793.860	10.57	0.22	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	1,581.29000	1.58129	1,351.60000	1.35160	1,581.290	10.64	0.37	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	1,901.47000	1.90147	1,647.39000	1.64739	1,901.470	10.73	0.41	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	1,942.73000	1.94273	1,685.15000	1.68515	1,942.730	10.74	0.42	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	2,650.32000	2.65032	2,335.82000	2.33582	2,650.320	11.00	0.51	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	1,603.29000	1.60329	1,937.52000	1.93752	1,603.290	11.68	0.32	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50	Put	843.67000	0.84367	1,051.65000	1.05165	843.670	12.54	0.19	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	760.75000	0.76075	952.42000	0.95242	760.750	12.68	0.17	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	691.99000	0.69199	869.45000	0.86945	691.990	12.80	0.16	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future			11.20419	85.59424	11.37732	84.79768		11.06	0.00	0.00	0	0.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	1,542.20000	1.54220	1,325.20000	1.32520	1,542.200	10.46	0.32	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	1,896.66000	1.89666	1,674.46000	1.67446	1,896.660	10.47	0.37	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	2,004.44000	2.00444	1,776.38000	1.77638	2,004.440	10.50	0.39	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	2,410.67000	2.41067	2,164.91000	2.16491	2,410.670	10.60	0.44	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	2,912.71000	2.91271	2,645.77000	2.64577	2,912.710	10.73	0.49	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	3,556.16000	3.55616	3,252.62000	3.25262	3,556.160	10.93	0.55	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	992.12000	0.99212	1,240.97000	1.24097	992.120	12.50	0.19	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	819.38000	0.81938	997.66000	0.99766	819.380	12.80	0.16	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	730.01000	0.73001	859.97000	0.85997	730.010	12.98	0.14	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future			11.29304	87.54304	11.47501	86.72539		9.79	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future			11.43045	85.37764	11.48000	11.48000		10.04	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			11.74500	85.96301	11.74500	85.96301		12.66	0.00	0.00	0	0.00	
R2035	On 02/11/2023	Bond Future			11.71607	84.07691	11.86370	83.28520		13.45	0.00	7,987,306.45	95	168,407.00	
R2035	On 02/11/2023	Bond Future	10.62	Call	307.26000	0.30726	253.18000	0.25318	307.260	12.19	0.12	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12	Call	878.31000	0.87831	754.82000	0.75482	878.310	12.59	0.28	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.74	Call	2,300.69000	2.30069	2,020.82000	2.02082	2,300.690	13.44	0.52	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.24	Call	3,964.74000	3.96474	3,536.76000	3.53676	3,964.740	14.21	0.69	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.85	Put	557.73000	0.55773	770.79000	0.77079	557.730	15.17	0.16	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	13.59	Put	210.30000	0.21030	302.45000	0.30245	210.300	16.28	0.07	0.00	0	731.00	
R2035	On 01/02/2024	Bond Future			11.81799	85.97527	11.97209	85.16399		12.85	0.00	0.00	0	0.00	
R2035	On 01/02/2024	Bond Future	10.62	Call	744.84000	0.74484	639.55000	0.63955	744.840	11.84	0.19	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	1,420.59000	1.42059	1,276.96000	1.27696	1,420.590	11.93	0.32	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46	Put	784.80000	0.78480	1,007.46000	1.00746	784.800	14.82	0.16	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future			11.91696	83.39972	12.07691	82.57236		13.18	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 01/08/2024	Bond Future	12.01609	85.29879		12.18326	84.44973		12.06	0.00	0.00	0	0.00	
R2035	On 07/11/2024	Bond Future	12.16411	82.73297		12.18000	12.18000		11.98	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	12.10000	76.53471		12.10000	76.53471		14.35	0.00	0.00	0	0.00	
R2037	On 02/11/2023	Bond Future	12.09676	78.80813		12.23373	78.07810		14.49	0.00	677,671,109.87	8,599	63,642.00	
R2037	On 02/11/2023	Bond Future	12.02	Call	2,009.38000	2.00938	1,788.44000	1.78844	2,009.380	14.12	0.48	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	12.52	Call	3,580.07000	3.58007	3,224.31000	3.22431	3,580.070	14.95	0.66	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	13.89	Put	241.72000	0.24172	350.85000	0.35085	241.720	17.23	0.08	0.00	0	731.00
R2037	On 01/02/2024	Bond Future	12.19900	76.33118		12.34167	75.58303		14.65	0.00	0.00	0	76,958.00	
R2037	On 01/02/2024	Bond Future	12.09	Call	2,821.72000	2.82172	2,607.16000	2.60716	2,821.720	14.42	0.49	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	1,750.62000	1.75062	2,120.62000	2.12062	1,750.620	15.70	0.31	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	784.83000	0.78483	991.99000	0.99199	784.830	17.23	0.15	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	12.30868	78.05137		12.45653	77.28848		14.27	0.00	0.00	0	0.00	
R2037	On 01/08/2024	Bond Future	12.42250	75.57247		12.57690	74.78956		13.81	0.00	0.00	0	0.00	
R2037	On 07/11/2024	Bond Future	12.56941	77.29625		12.58000	12.58000		13.03	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	12.36000	76.77304		12.36000	76.77304		15.23	0.00	0.00	0	0.00	
R2040	On 02/11/2023	Bond Future	12.34994	79.14082		12.49732	78.31480		15.32	0.00	286,173,205.12	3,616	37,684.00	
R2040	On 02/11/2023	Bond Future	11.50	Call	566.28000	0.56628	493.15000	0.49315	566.280	13.87	0.19	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	11.80	Call	1,023.98000	1.02398	891.64000	0.89164	1,023.980	14.25	0.30	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.10	Call	1,671.41000	1.67141	1,471.14000	1.47114	1,671.410	14.66	0.42	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	12.60	Call	3,168.51000	3.16851	2,821.37000	2.82137	3,168.510	15.50	0.61	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.97	Put	1,146.38000	1.14638	1,515.98000	1.51598	1,146.380	16.17	0.28	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	13.64	Put	505.32000	0.50532	713.99000	0.71399	505.320	17.37	0.14	0.00	0	128.00
R2040	On 01/02/2024	Bond Future	12.45584	76.42101		12.60924	75.57471		15.54	0.00	0.00	0	93,226.00	
R2040	On 02/05/2024	Bond Future	12.56854	78.14318		12.72748	77.27990		15.15	0.00	0.00	0	0.00	
R2040	On 01/08/2024	Bond Future	12.68549	75.41591		12.85131	74.53033		14.79	0.00	0.00	0	0.00	
R2040	On 07/11/2024	Bond Future	12.83400	77.13530		12.85000	12.85000		13.91	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	12.43500	73.05617		12.43500	73.05617		16.16	0.00	0.00	0	0.00	
R2044	On 02/11/2023	Bond Future	12.41664	75.37242		12.56906	74.51619		16.23	0.00	0.00	0	52,345.00	
R2044	On 01/02/2024	Bond Future	12.51912	72.69272		12.67763	71.81564		16.50	0.00	145,385.44	2	31,817.00	
R2044	On 02/05/2024	Bond Future	12.62773	74.33080		12.79188	73.43597		16.11	0.00	0.00	0	0.00	
R2044	On 01/08/2024	Bond Future	12.74019	71.64187		12.91128	70.72415		16.48	0.00	0.00	0	0.00	
R2044	On 07/11/2024	Bond Future	12.88217	73.27495		12.91000	12.91000		15.19	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	12.34500	76.22850		12.34500	76.22850		15.98	0.00	0.00	0	0.00	
R2048	On 02/11/2023	Bond Future	12.32086	74.21468		12.47335	73.33758		16.95	0.00	0.00	0	232,496.00	

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2048	On 02/11/2023	Bond Future	11.80	Call	1,119.23000	1.11923	979.98000	0.97998	1,119.230	15.77	0.31	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	12.50	Call	3,022.11000	3.02211	2,687.77000	2.68777	3,022.110	16.95	0.58	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	13.60	Put	545.23000	0.54523	783.03000	0.78303	545.230	19.13	0.14	0.00	0	207.00
R2048	On 01/02/2024	Bond Future			12.42292	75.89035	12.58153	74.99197		16.25	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future	11.50	Call	1,218.78000	1.21878	1,127.86000	1.12786	1,218.780	14.95	0.26	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	12.30	Call	3,068.76000	3.06876	2,838.40000	2.83840	3,068.760	15.94	0.49	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	13.37	Put	1,660.14000	1.66014	2,087.13000	2.08713	1,660.140	17.74	0.27	0.00	0	1,000.00
R2048	On 02/05/2024	Bond Future			12.52149	73.15094	12.68566	72.23423		16.85	0.00	0.00	0	0.00
R2048	On 01/08/2024	Bond Future			12.62004	74.81646	12.79087	73.87641		15.97	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future			12.75871	72.07351	12.79000	12.79000		15.80	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2053	On 03/08/2023	Bond Future			12.33000	98.54016	12.33000	98.54016		16.22	0.00	0.00	0	0.00
R2053	On 02/11/2023	Bond Future			12.32052	95.70133	12.47322	94.57188		17.19	0.00	0.00	0	5,189.00
R2053	On 01/02/2024	Bond Future			12.41843	97.86232	12.57726	96.70536		16.48	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future			12.52135	94.20240	12.68604	93.02187		17.09	0.00	0.00	0	0.00
R2053	On 01/08/2024	Bond Future			12.62473	96.34656	12.79632	95.13593		16.41	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future			12.76530	92.67471	12.80000	12.80000		16.12	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			11.81000	66.15577	11.81000	66.15577		14.35	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			11.78522	65.02525	11.93210	64.33388		15.22	0.00	615,398,966.00	9,464	28,081.00
R209	On 01/02/2024	Bond Future			11.87235	66.49354	12.02484	65.78518		14.59	0.00	0.00	0	1,690.00
R209	On 02/05/2024	Bond Future			11.96449	64.83887	12.12222	64.11626		14.93	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future			12.05726	66.31507	12.22131	65.57383		13.71	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future			12.18810	64.67450	12.22000	12.22000		13.60	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			225.24531	225.24531	225.24531	225.24531			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future			227.04819	227.04819	227.08207	227.08207			0.00	0.00	0	70.00
R210	On 01/02/2024	Bond Future			232.22891	232.22891	232.25877	232.25877			0.00	0.00	0	300.00
R210	On 02/05/2024	Bond Future			234.27608	234.27608	234.31263	234.31263			0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future			239.66457	239.66457	239.69415	239.69415			0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future			241.89794	241.89794	239.69000	239.69000			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			10.85500	83.50548	10.85500	83.50548		9.73	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
R213	On 02/11/2023	Bond Future	10.79778	82.42327		10.95626	81.73692		10.53	0.00	82,011,153.65	995	33,230.00
R213	On 02/11/2023	Bond Future	10.94	Call	2,029.61000	2.02961	1,716.35000	1.71635	2,029.610	10.48	0.57	0	731.00
R213	On 02/11/2023	Bond Future	11.44	Call	3,462.57000	3.46257	3,020.13000	3.02013	3,462.570	11.01	0.74	0	731.00
R213	On 02/11/2023	Bond Future	12.70	Put	116.26000	0.11626	171.58000	0.17158	116.260	12.55	0.05	0	731.00
R213	On 01/02/2024	Bond Future	10.87929	84.28427		11.04588	83.58078		10.39	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	10.95805	82.62435		11.13219	81.90717		10.17	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	11.03592	84.50608		11.21947	83.76979		9.30	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	11.17130	82.87819		11.22000	11.22000		9.32	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	12.19000	61.99772		12.19000	61.99772		15.77	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future	12.17039	60.63285		12.31721	59.93374		16.75	0.00	1,212,657.00	20	20,601.00
R214	On 01/02/2024	Bond Future	12.26648	62.00188		12.41884	61.28571		16.08	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	12.35921	60.09374		12.51652	59.36308		16.59	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	12.45158	61.46209		12.61490	60.71273		15.51	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	12.58297	59.55970		12.61000	12.61000		15.35	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>3,423,730,073.72</b>	<b>39,832</b>	<b>1 435 852.00</b>
<b>Grand Total:</b>											<b>3,423,730,073.72</b>	<b>39,832</b>	<b>1 435 852.00</b>