



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: 09/02/2023

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 04/05/2023	Index Future	887.23900	887.23900	887.23900	886.77700	886.77700				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	904.69700	904.69700	904.69700	904.22700	904.22700				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	922.49400	922.49400	922.49400	922.01400	922.01400				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	940.60200	940.60200	940.60200	940.11200	940.11200				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	958.14000	958.14000	958.14000	957.63600	957.63600				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,023.26100	1,023.26100	1,023.26100	1,021.82100	1,021.82100				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,043.39600	1,043.39600	1,043.39600	1,041.92900	1,041.92900				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,063.92100	1,063.92100	1,063.92100	1,062.42500	1,062.42500				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,084.80500	1,084.80500	1,084.80500	1,083.27800	1,083.27800				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,105.03100	1,105.03100	1,105.03100	1,103.47200	1,103.47200				0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	899.67100	899.67100	899.67100	896.54800	896.54800				0.00	0.00	0	106.00
ALBI	On 03/08/2023	Index Future	917.37400	917.37400	917.37400	914.19100	914.19100				0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	935.42000	935.42000	935.42000	932.17400	932.17400				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 01/02/2024	Index Future	953.78200	953.78200		950.47000	950.47000			0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	971.56500	971.56500		968.18800	968.18800			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 04/05/2023	Bond Future	11.93477	75.13331		12.00929	74.77868			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.08110	76.62999		12.15872	76.26843			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.23848	74.36119		12.31944	73.99237			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.40899	75.83583		12.49355	75.45956			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.60374	73.46788		12.69217	73.08420			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 04/05/2023	Bond Future	12.36829	72.25352		12.45811	71.75695			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.50426	73.69317		12.59754	73.18686			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	12.64933	70.89740		12.74639	70.38097			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	12.79848	72.30248		12.89945	71.77565			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	12.97220	69.39904		13.07753	68.86196			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 04/05/2023	GOVI	887.14200	887.14200		884.11500	884.11500			0.00	0.00	0	843.00
GOVI	On 03/08/2023	GOVI	904.59900	904.59900		901.51400	901.51400			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	922.39400	922.39400		919.24700	919.24700			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	940.50000	940.50000		937.29000	937.29000			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	958.03500	958.03500		954.76200	954.76200			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	169.23095	169.23095		169.34600	169.34600			0.00	21,492,330.65	127	5,364.00
I2025	On 03/08/2023	Bond Future	170.86161	170.86161		170.97911	170.97911			0.00	0.00	0	214.00
I2025	On 02/11/2023	Bond Future	174.26196	174.26196		174.38165	174.38165			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	175.93793	175.93793		176.05921	176.05921			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	179.25215	179.25215		179.37504	179.37504			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 04/05/2023	Bond Future	121.38031	121.38031		121.51752	121.51752			0.00	0.00	0	1,045.00
I2029	On 03/08/2023	Bond Future	123.79797	123.79797		123.93823	123.93823			0.00	0.00	0	728.00
I2029	On 02/11/2023	Bond Future	124.93569	124.93569		125.07843	125.07843			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	127.41525	127.41525		127.56064	127.56064			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	128.46055	128.46055		128.60768	128.60768			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 04/05/2023	Bond Future	115.68758	115.68758		115.67500	115.67500			0.00	0.00	0	1,540.00
I2033	On 03/08/2023	Bond Future	117.99177	117.99177		117.97920	117.97920			0.00	0.00	0	6,141.00

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 02/11/2023	Bond Future	118.92407	118.92407		118.91106	118.91106			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	121.28440	121.28440		121.27091	121.27091			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	122.12034	122.12034		122.10571	122.10571			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 04/05/2023	Bond Future	128.13793	128.13793		128.36669	128.36669			0.00	0.00	0	4,625.00
I2038	On 03/08/2023	Bond Future	128.73256	128.73256		128.96591	128.96591			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	131.29432	131.29432		131.53228	131.53228			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	131.89454	131.89454		132.13628	132.13628			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	134.37764	134.37764		134.62347	134.62347			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 04/05/2023	Bond Future	112.53521	112.53521		112.71371	112.71371			0.00	0.00	0	17,308.00
I2046	On 03/08/2023	Bond Future	114.77675	114.77675		114.95898	114.95898			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	114.97724	114.97724		115.16266	115.16266			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	117.25876	117.25876		117.44774	117.44774			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	117.33687	117.33687		117.52826	117.52826			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 04/05/2023	Bond Future	114.34498	114.34498		114.54402	114.54402			0.00	0.00	0	13,256.00
I2050	On 03/08/2023	Bond Future	114.44423	114.44423		114.64750	114.64750			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	116.72166	116.72166		116.92888	116.92888			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	116.80451	116.80451		117.01494	117.01494			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	119.00320	119.00320		119.21705	119.21705			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 04/05/2023	Index Future	325.30500	325.30500		325.58400	325.58400			0.00	0.00	0	655.00
I GOV	On 03/08/2023	Index Future	331.78400	331.78400		332.06900	332.06900			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	338.38800	338.38800		338.67800	338.67800			0.00	0.00	0	0.00
I GOV	On 01/02/2024	Index Future	345.10500	345.10500		345.40100	345.40100			0.00	0.00	0	0.00
I GOV	On 02/05/2024	Index Future	351.61400	351.61400		351.91300	351.91300			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.45500	92.54500		7.45500	92.54500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.46000	92.54000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.62500	92.37500		7.64500	92.35500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.62500	92.37500		7.64000	92.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	7.69500	92.30500		7.70500	92.29500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	7.68500	92.31500		7.70000	92.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	7.68000	92.32000		7.68500	92.31500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	7.45000	92.55000		7.46000	92.54000			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	7.38500	92.61500		7.43500	92.56500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	7.17500	92.82500		7.22500	92.77500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	7.18000	92.82000		7.23500	92.76500			0.00	0.00	0	68.00

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 18/12/2024	Jibar Tradeable Future			7.15000	92.85000		7.20500	92.79500			0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.30075	110.74435		8.31753	110.69065		4.32	0.00	0.00	0	95,557.00
R186	On 04/05/2023	Bond Future	8.36	Call	1,038.83000	1.03883	1,015.85000	1.01585	1,038.830	4.44	0.54	0.00	0.00	0	200.00
R186	On 04/05/2023	Bond Future	8.36	Put	849.37000	0.84937	880.09000	0.88009	849.370	4.44	0.46	0.00	0.00	0	200.00
R186	On 03/08/2023	Bond Future			8.32966	107.61944		8.34785	107.56489		3.96	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.36165	109.73592		8.38157	109.68024		3.86	0.00	1,426,566.96	13	1,266.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,942.64000	2.94264	2,905.94000	2.90594	2,942.640	4.40	0.71	0.00	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	214.18000	0.21418	221.24000	0.22124	214.180	4.81	0.10	0.00	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.40169	106.58455		8.42369	106.52759		3.66	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.49637	108.56262		8.52097	108.50416		3.29	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 04/05/2023	Bond Future			335.57590	335.57590		335.57841	335.57841			0.00	0.00	0	309.00
R197	On 03/08/2023	Bond Future			333.19346	333.19346		333.19604	333.19604			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			339.82397	339.82397		339.82627	339.82627			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 04/05/2023	Bond Future			250.78497	250.78497		250.67041	250.67041			0.00	0.00	0	4,903.00
R202	On 03/08/2023	Bond Future			250.96443	250.96443		250.84776	250.84776			0.00	0.00	0	460.00
R202	On 02/11/2023	Bond Future			255.95869	255.95869		255.83961	255.83961			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			256.10087	256.10087		255.97785	255.97785			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			260.92246	260.92246		260.79625	260.79625			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
R203	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future			9.81026	93.37572		9.82190	93.32252		9.47	0.00	307,766,373.12	3,296	81,752.00
R2030	On 04/05/2023	Bond Future	9.03	Call	446.78000	0.44678	443.08000	0.44308	446.780	9.21	0.20	0.00	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	1,234.45000	1.23445	1,222.52000	1.22252	1,234.450	9.53	0.41	0.00	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	1,418.19000	1.41819	1,404.47000	1.40447	1,418.190	9.60	0.45	0.00	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	1,663.88000	1.66388	1,647.85000	1.64785	1,663.880	9.69	0.50	0.00	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	2,222.07000	2.22207	2,201.23000	2.20123	2,222.070	9.88	0.59	0.00	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	3,496.17000	3.49617	3,466.18000	3.46618	3,496.170	10.28	0.73	0.00	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	4,282.88000	4.28288	4,248.41000	4.24841	4,282.880	10.50	0.80	0.00	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	184.81000	0.18481	193.59000	0.19359	184.810	11.19	0.08	0.00	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	111.23000	0.11123	117.23000	0.11723	111.230	11.35	0.05	0.00	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	43.84000	0.04384	46.74000	0.04674	43.840	11.35	0.02	0.00	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	14.04000	0.01404	15.18000	0.01518	14.040	11.35	0.01	0.00	0.00	0	479.00

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R2030	On 04/05/2023	Bond Future	12.57	Put	11.68000	0.01168		12.66000	0.01266	11.680	11.35	0.01	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future			9.90777	91.20621		9.91999	91.15211		9.16	0.00	0.00	0	7,495.00	
R2030	On 03/08/2023	Bond Future	10.40	Call	3,633.13000	3.63313		3,604.44000	3.60444	3,633.130	9.68	0.65	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	4,385.00000	4.38500		4,352.71000	4.35271	4,385.000	9.90	0.71	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	119.43000	0.11943		123.47000	0.12347	119.430	10.91	0.04	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	74.37000	0.07437		77.14000	0.07714	74.370	10.91	0.03	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.00387	92.99984		10.01674	92.94462		8.62	0.00	0.00	0	149.00	
R2030	On 01/02/2024	Bond Future			10.11162	90.81903		10.12524	90.76256		8.39	0.00	0.00	0	0.00	
R2030	On 02/05/2024	Bond Future			10.25675	92.50405		10.27124	92.44615		7.78	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 04/05/2023	Bond Future			10.47813	88.17122		10.49504	88.08317		12.27	0.00	111,007,565.98	1,259	169,524.00	
R2032	On 04/05/2023	Bond Future	9.80	Call	711.86000	0.71186		699.61000	0.69961	711.860	11.80	0.25	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	9.85	Call	783.63000	0.78363		770.20000	0.77020	783.630	11.85	0.26	0.00	0	6,500.00	
R2032	On 04/05/2023	Bond Future	10.03	Call	1,082.46000	1.08246		1,064.32000	1.06432	1,082.460	12.02	0.33	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.30	Call	1,657.14000	1.65714		1,630.78000	1.63078	1,657.140	12.33	0.44	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	10.53	Call	2,261.37000	2.26137		2,227.39000	2.22739	2,261.370	12.61	0.53	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	2,524.63000	2.52463		2,487.60000	2.48760	2,524.630	12.72	0.57	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	10.69	Put	1,643.84000	1.64384		1,692.51000	1.69251	1,643.840	12.81	0.41	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	11.00	Put	1,113.67000	1.11367		1,152.24000	1.15224	1,113.670	13.20	0.30	0.00	0	13,000.00	
R2032	On 04/05/2023	Bond Future	11.06	Put	1,030.12000	1.03012		1,066.84000	1.06684	1,030.120	13.28	0.28	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	5,169.72000	5.16972		5,109.60000	5.10960	5,169.720	13.67	0.80	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	16.08000	0.01608		17.59000	0.01759	16.080	14.78	0.01	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			10.58228	89.90654		10.59990	89.81691		12.30	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	9.60	Call	1,103.34000	1.10334		1,087.03000	1.08703	1,103.340	11.81	0.26	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	10.30	Call	2,418.86000	2.41886		2,388.04000	2.38804	2,418.860	12.35	0.44	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	7,476.98000	7.47698		7,413.63000	7.41363	7,476.980	14.07	0.79	0.00	0	5,000.00	
R2032	On 02/11/2023	Bond Future			10.69379	87.51583		10.71221	87.42440		11.57	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future			10.81310	89.23192		10.83239	89.13856		10.48	0.00	0.00	0	0.00	
R2032	On 02/05/2024	Bond Future			10.96062	86.73157		10.98090	86.63612		10.32	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 04/05/2023	Bond Future			10.97871	87.92178		11.04227	87.54862		14.59	0.00	64,710,430.08	736	158,134.00	
R2035	On 04/05/2023	Bond Future	9.85	Call	339.72000	0.33972		302.31000	0.30231	339.720	13.48	0.12	0.00	0	388.00	
R2035	On 04/05/2023	Bond Future	10.42	Call	1,098.65000	1.09865		1,002.34000	1.00234	1,098.650	14.13	0.30	0.00	0	491.00	
R2035	On 04/05/2023	Bond Future	10.55	Call	1,367.28000	1.36728		1,253.96000	1.25396	1,367.280	14.31	0.35	0.00	0	770.00	
R2035	On 04/05/2023	Bond Future	10.60	Call	1,480.32000	1.48032		1,360.26000	1.36026	1,480.320	14.38	0.37	0.00	0	388.00	
R2035	On 04/05/2023	Bond Future	11.05	Call	2,738.04000	2.73804		2,555.59000	2.55559	2,738.040	15.04	0.54	0.00	0	770.00	
R2035	On 04/05/2023	Bond Future	11.17	Call	3,140.81000	3.14081		2,942.18000	2.94218	3,140.810	15.22	0.58	0.00	0	491.00	
R2035	On 04/05/2023	Bond Future	11.80	Put	947.13000	0.94713		1,048.78000	1.04878	947.130	16.17	0.23	0.00	0	1,035.00	
R2035	On 04/05/2023	Bond Future	11.87	Put	866.54000	0.86654		961.60000	0.96160	866.540	16.27	0.21	0.00	0	770.00	
R2035	On 04/05/2023	Bond Future	12.46	Put	400.34000	0.40034		452.11000	0.45211	400.340	17.12	0.11	0.00	0	388.00	
R2035	On 04/05/2023	Bond Future	13.18	Put	127.00000	0.12700		147.41000	0.14741	127.000	17.54	0.04	0.00	0	491.00	

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 03/08/2023	Bond Future	11.08629	89.65196		11.15234	89.27165		14.62	0.00	0.00	0	2,561.00	
R2035	On 02/11/2023	Bond Future	11.20329	86.91225		11.27201	86.52441		14.29	0.00	0.00	0	123.00	
R2035	On 01/02/2024	Bond Future	11.33067	88.61679		11.40229	88.22120		14.02	0.00	0.00	0	0.00	
R2035	On 02/05/2024	Bond Future	11.47275	85.76026		11.54742	85.35688		13.26	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 04/05/2023	Bond Future	11.25461	83.24020		11.32842	82.80436		15.83	0.00	99,139,078.20	1,191	57,172.00	
R2037	On 04/05/2023	Bond Future	10.95	Call	1,723.88000	1.72388	1,569.01000	1.56901	1,723.880	15.75	0.40	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	1,932.09000	1.93209	1,764.44000	1.76444	1,932.090	15.88	0.43	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	4,457.75000	4.45775	4,177.17000	4.17717	4,457.750	17.11	0.69	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	1,182.06000	1.18206	1,317.25000	1.31725	1,182.060	17.37	0.27	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	88.80000	0.08880	105.80000	0.10580	88.800	19.04	0.03	0.00	0	400.00
R2037	On 03/08/2023	Bond Future	11.37056	80.62079		11.44720	80.17661		16.70	0.00	0.00	0	71,091.00	
R2037	On 03/08/2023	Bond Future	10.30	Call	1,239.04000	1.23904	1,138.87000	1.13887	1,239.040	15.64	0.25	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	2,695.15000	2.69515	2,519.25000	2.51925	2,695.150	16.36	0.43	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future	11.48352	82.20614		11.56306	81.75312		15.54	0.00	0.00	0	0.00	
R2037	On 01/02/2024	Bond Future	11.60543	79.56306		11.68812	79.10101		16.08	0.00	0.00	0	0.00	
R2037	On 02/05/2024	Bond Future	11.75010	81.03771		11.83614	80.56673		14.48	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 04/05/2023	Bond Future	11.42383	84.49589		11.51310	83.93230		16.98	0.00	159,528,240.32	1,888	51,599.00	
R2040	On 04/05/2023	Bond Future	10.17	Call	302.15000	0.30215	254.11000	0.25411	302.150	15.56	0.10	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	988.02000	0.98802	861.22000	0.86122	988.020	16.16	0.26	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,373.61000	1.37361	1,211.01000	1.21101	1,373.610	16.44	0.33	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	1,634.85000	1.63485	1,450.29000	1.45029	1,634.850	16.61	0.37	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	2,984.41000	2.98441	2,707.47000	2.70747	2,984.410	17.38	0.54	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	1,382.29000	1.38229	1,565.42000	1.56542	1,382.290	18.38	0.28	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	12.78	Put	573.33000	0.57333	665.81000	0.66581	573.330	19.63	0.14	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	233.21000	0.23321	277.61000	0.27761	233.210	20.41	0.06	0.00	0	486.00
R2040	On 03/08/2023	Bond Future	11.53910	81.65083		11.63176	81.07625		17.96	0.00	0.00	0	91,614.00	
R2040	On 02/11/2023	Bond Future	11.65107	83.25640		11.74715	82.67047		16.74	0.00	0.00	0	84.00	
R2040	On 01/02/2024	Bond Future	11.77153	80.38352		11.87132	79.78599		17.39	0.00	0.00	0	3.00	
R2040	On 02/05/2024	Bond Future	11.91302	81.87292		12.01676	81.26393		15.68	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 04/05/2023	Bond Future	11.48954	80.84773		11.58387	80.24431		18.19	0.00	65,971,747.68	816	55,682.00	
R2044	On 04/05/2023	Bond Future	11.75	Put	2,178.48000	2.17848	2,442.58000	2.44258	2,178.480	19.13	0.39	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.00	Put	1,649.95000	1.64995	1,867.07000	1.86707	1,649.950	19.60	0.32	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.25	Put	1,241.75000	1.24175	1,417.72000	1.41772	1,241.750	20.07	0.25	0.00	0	1,798.00
R2044	On 03/08/2023	Bond Future	11.60015	78.05606		11.69798	77.44091		19.28	0.00	0.00	0	21,473.00	
R2044	On 03/08/2023	Bond Future	11.75	Put	3,761.94000	3.76194	4,050.16000	4.05016	3,761.940	19.68	0.44	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	3,142.58000	3.14258	3,396.21000	3.39621	3,142.580	20.10	0.38	0.00	0	4,754.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 02/11/2023	Bond Future			11.70727	79.59096		11.80863	78.96365		17.99	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			11.82218	76.77135		11.92738	76.13155		18.71	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future			11.95646	78.19371		12.06575	77.54162		16.89	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 04/05/2023	Bond Future			11.36158	80.13172		11.45060	79.53993		18.93	0.00	50,002,193.28	624	235,200.00
R2048	On 04/05/2023	Bond Future	10.40	Call	604.59000	0.60459		517.91000	0.51791	604.590	17.56	0.17	0.00	0	1,500.00
R2048	On 04/05/2023	Bond Future	11.10	Call	2,085.36000	2.08536		1,862.43000	1.86243	2,085.360	18.65	0.42	0.00	0	1,500.00
R2048	On 03/08/2023	Bond Future			11.46418	81.67096		11.55643	81.06769		19.03	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.56487	78.85711		11.66043	78.24190		18.74	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future			11.67022	80.44053		11.76930	79.81314		17.68	0.00	0.00	0	13,000.00
R2048	On 02/05/2024	Bond Future			11.79415	77.47704		11.89704	76.83757		17.22	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
R209	On 04/05/2023	Bond Future			11.02132	68.21615		11.09484	67.83659		16.55	0.00	31,652,293.60	464	19,569.00
R209	On 04/05/2023	Bond Future	10.00	Call	366.27000	0.36627		319.74000	0.31974	366.270	15.17	0.15	0.00	0	500.00
R209	On 04/05/2023	Bond Future	10.50	Call	996.75000	0.99675		893.55000	0.89355	996.750	15.77	0.31	0.00	0	4,500.00
R209	On 04/05/2023	Bond Future	11.00	Put	2,217.62000	2.21762		2,422.52000	2.42252	2,217.620	16.55	0.49	0.00	0	8,250.00
R209	On 04/05/2023	Bond Future	11.00	Call	2,107.00000	2.10700		1,932.34000	1.93234	2,107.000	16.55	0.51	0.00	0	2,500.00
R209	On 04/05/2023	Bond Future	11.50	Call	3,645.33000	3.64533		3,403.24000	3.40324	3,645.330	17.40	0.68	0.00	0	1,000.00
R209	On 04/05/2023	Bond Future	12.50	Put	331.28000	0.33128		381.17000	0.38117	331.280	19.08	0.11	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future			11.11906	69.55870		11.19515	69.17179		16.61	0.00	0.00	0	1,690.00
R209	On 03/08/2023	Bond Future	10.00	Call	971.83000	0.97183		890.46000	0.89046	971.830	15.51	0.23	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.70	Call	2,189.67000	2.18967		2,042.08000	2.04208	2,189.670	16.22	0.41	0.00	0	1,800.00
R209	On 02/11/2023	Bond Future			11.22182	67.77606		11.30065	67.38150		16.18	0.00	14,029,644.42	207	5,496.00
R209	On 01/02/2024	Bond Future			11.32962	69.10510		11.41133	68.70268		15.92	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future			11.45767	67.23895		11.54249	66.82878		15.02	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 04/05/2023	Bond Future			224.15249	224.15249		224.15313	224.15313			0.00	0.00	0	386.00
R210	On 03/08/2023	Bond Future			228.61732	228.61732		228.61827	228.61827			0.00	0.00	0	300.00
R210	On 02/11/2023	Bond Future			230.00842	230.00842		230.00875	230.00875			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			234.57304	234.57304		234.57293	234.57293			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future			235.76289	235.76289		235.76079	235.76079			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 04/05/2023	Bond Future			10.23559	84.19644		10.26291	84.06826		11.26	0.00	38,898,755.28	462	34,144.00

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 03/08/2023	Bond Future	10.33295	85.85326		10.36148	85.72274		10.93	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	10.44220	83.99025		10.47208	83.85711		10.43	0.00	30,320,480.25	361	1,550.00
R213	On 01/02/2024	Bond Future	10.56381	85.63778		10.59520	85.50185		9.63	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	10.70561	83.67824		10.73862	83.53946		9.45	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 04/05/2023	Bond Future	11.30740	64.69481		11.39629	64.21942		18.63	0.00	32,476,794.62	502	22,902.00
R214	On 03/08/2023	Bond Future	11.40307	65.96786		11.49495	65.48327		18.74	0.00	0.00	0	2,980.00
R214	On 02/11/2023	Bond Future	11.50547	63.96738		11.60052	63.47320		18.39	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	11.61531	65.22197		11.71376	64.71798		18.14	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	11.73542	63.13579		11.83740	62.62213		17.24	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 :											1,028,422,494.44	11,946	1 378 565.00
Grand Total:											1,028,422,494.44	11,946	1 378 565.00