



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: 17/05/2023

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 03/08/2023	Index Future	862.71900	862.71900	862.71900	873.04600	873.04600				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	881.61100	881.61100	881.61100	892.16600	892.16600				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	901.34900	901.34900	901.34900	912.14100	912.14100				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	921.78200	921.78200	921.78200	932.81900	932.81900				0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	941.29900	941.29900	941.29900	952.56500	952.56500				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	975.80200	975.80200	975.80200	990.48700	990.48700				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	997.17100	997.17100	997.17100	1,012.18000	1,012.18000				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,019.49600	1,019.49600	1,019.49600	1,034.84200	1,034.84200				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,042.60800	1,042.60800	1,042.60800	1,058.30100	1,058.30100				0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	1,064.68200	1,064.68200	1,064.68200	1,080.70300	1,080.70300				0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	858.07900	858.07900	858.07900	870.45300	870.45300				0.00	0.00	0	101.00
ALBI	On 02/11/2023	Index Future	876.87000	876.87000	876.87000	889.51700	889.51700				0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	896.50200	896.50200	896.50200	909.43300	909.43300				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	916.82500	916.82500		930.04900	930.04900			0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	936.23700	936.23700		949.73600	949.73600			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	13.04045	72.32557		12.81236	73.31724			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	13.20231	70.12878		12.96421	71.14281			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	13.36865	71.71521		13.11993	72.75227			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	13.53615	69.55623		13.27634	70.61697			0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	13.73986	71.03609		13.46832	72.11845			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	13.41086	69.01312		13.19324	70.08900			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	13.56192	66.27767		13.33515	67.37778			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.70925	67.77709		13.47324	68.90218			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.86294	65.06522		13.61698	66.21597			0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	14.04351	66.44644		13.78721	67.62081			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	845.63800	845.63800		857.89100	857.89100			0.00	0.00	0	836.00
GOVI	On 02/11/2023	GOVI	864.15700	864.15700		876.67900	876.67900			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	883.50400	883.50400		896.30700	896.30700			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	903.53300	903.53300		916.62600	916.62600			0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	922.66300	922.66300		936.02900	936.02900			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	170.14587	170.14587		170.07615	170.07615			0.00	0.00	0	6,270.00
I2025	On 02/11/2023	Bond Future	173.91299	173.91299		173.84275	173.84275			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.03134	176.03134		175.95981	175.95981			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	180.06018	180.06018		179.98681	179.98681			0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	182.04269	182.04269		181.96556	181.96556			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	123.71175	123.71175		123.80021	123.80021			0.00	0.00	0	2,275.00
I2029	On 02/11/2023	Bond Future	125.10479	125.10479		125.19590	125.19590			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	127.93455	127.93455		128.02794	128.02794			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	129.47818	129.47818		129.57356	129.57356			0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	132.24382	132.24382		132.33955	132.33955			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	116.33027	116.33027		116.28185	116.28185			0.00	0.00	0	7,455.00
I2033	On 02/11/2023	Bond Future	117.46682	117.46682		117.41808	117.41808			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	120.12378	120.12378		120.07411	120.07411			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	121.39251	121.39251		121.34162	121.34162			0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	123.98562	123.98562		123.93196	123.93196			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	124.37250	124.37250		125.28187	125.28187			0.00	0.00	0	3,369.00
I2038	On 02/11/2023	Bond Future	127.12620	127.12620		128.05637	128.05637			0.00	0.00	0	1,343.00
I2038	On 01/02/2024	Bond Future	127.95940	127.95940		128.91090	128.91090			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	130.88795	130.88795		131.86105	131.86105			0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	131.58559	131.58559		132.57804	132.57804			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	111.07532	111.07532		111.02783	111.02783			0.00	0.00	0	12,981.00
I2046	On 02/11/2023	Bond Future	111.41977	111.41977		111.37172	111.37172			0.00	0.00	0	4,231.00
I2046	On 01/02/2024	Bond Future	113.94000	113.94000		113.89111	113.89111			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	114.37217	114.37217		114.32212	114.32212			0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	116.81315	116.81315		116.76053	116.76053			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	110.08522	110.08522		110.32499	110.32499			0.00	0.00	0	10,929.00
I2050	On 02/11/2023	Bond Future	112.52272	112.52272		112.76838	112.76838			0.00	0.00	0	3,146.00
I2050	On 01/02/2024	Bond Future	112.79391	112.79391		113.04550	113.04550			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	115.37543	115.37543		115.63250	115.63250			0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	115.50295	115.50295		115.76413	115.76413			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 03/08/2023	Index Future	324.86300	324.86300		326.08500	326.08500			0.00	0.00	0	638.00
I GOV	On 02/11/2023	Index Future	332.05500	332.05500		333.30500	333.30500			0.00	0.00	0	16.00
I GOV	On 01/02/2024	Index Future	339.56600	339.56600		340.84400	340.84400			0.00	0.00	0	0.00
I GOV	On 02/05/2024	Index Future	347.33800	347.33800		348.64500	348.64500			0.00	0.00	0	0.00
I GOV	On 01/08/2024	Index Future	354.76500	354.76500		356.09900	356.09900			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	8.08300	91.91700		8.09500	91.90500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	8.60500	91.39500		8.52500	91.47500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.71000	91.29000		8.60000	91.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.95000	91.05000		8.81000	91.19000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	9.00500	90.99500		8.83500	91.16500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	9.06000	90.94000		8.89000	91.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	9.08000	90.92000		8.90000	91.10000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	9.03000	90.97000		8.82000	91.18000			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 19/06/2024	Jibar Tradeable Future			8.95000	91.05000		8.61000	91.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.78500	91.21500		8.54500	91.45500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.62000	91.38000		8.40000	91.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.63500	91.36500		8.39500	91.60500			0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			9.85039	103.17750		9.46050	104.29378		4.89	0.00	40,032,870.00	388	83,155.00
R186	On 02/11/2023	Bond Future			9.93941	105.43731		9.51238	106.57871		4.56	0.00	116,402,790.24	1,104	13,739.00
R186	On 02/11/2023	Bond Future	9.15	Call	478.37000	0.47837		846.21000	0.84621	478.370	4.38	0.26	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	856.46000	0.85646		522.09000	0.52209	856.460	4.92	0.35	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			10.02366	102.48758		9.55324	103.65475		4.41	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			10.11163	104.81051		9.58965	106.00403		4.03	0.00	0.00	0	0.00
R186	On 01/08/2024	Bond Future			10.29702	101.71310		9.71288	102.93037		3.78	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			334.24847	334.24847		334.70187	334.70187			0.00	0.00	0	49.00
R197	On 02/11/2023	Bond Future			341.64872	341.64872		342.11414	342.11414			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			247.05548	247.05548		249.73263	249.73263			0.00	0.00	0	5,388.00
R202	On 02/11/2023	Bond Future			252.52518	252.52518		255.26311	255.26311			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			253.21206	253.21206		256.01239	256.01239			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			259.00732	259.00732		261.87142	261.87142			0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future			259.37549	259.37549		262.29722	262.29722			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			11.14292	85.93573		10.84363	87.17678		8.56	0.00	0.00	0	97,343.00
R2030	On 03/08/2023	Bond Future	10.40	Call	298.10000	0.29810		591.00000	0.59100	298.100	8.10	0.18	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	540.61000	0.54061		971.78000	0.97178	540.610	8.24	0.27	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	141.84000	0.14184		74.00000	0.07400	141.840	10.47	0.07	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	85.33000	0.08533		43.53000	0.04353	85.330	10.84	0.05	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			11.25614	87.81823		10.94089	89.08700		8.42	0.00	0.00	0	116.00
R2030	On 02/11/2023	Bond Future	9.57	Call	219.44000	0.21944		372.64000	0.37264	219.440	8.48	0.09	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	9.89	Call	343.15000	0.34315		563.69000	0.56369	343.150	8.28	0.14	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.07	Call	437.30000	0.43730		704.59000	0.70459	437.300	8.17	0.17	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39	Call	680.68000	0.68068		1,051.21000	1.05121	680.680	8.08	0.24	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.43	Put	1,706.98000	1.70698		1,221.57000	1.22157	1,706.980	8.56	0.43	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.57	Put	1,493.98000	1.49398		1,058.03000	1.05803	1,493.980	8.68	0.39	0.00	0	800.00
R2030	On 01/02/2024	Bond Future			11.37093	85.77867		11.03808	87.07606		8.39	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	357.52000	0.35752		554.26000	0.55426	357.520	8.19	0.13	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
R2030	On 01/02/2024	Bond Future	9.89	Call	516.25000	0.51625		779.60000	0.77960	516.250	8.07	0.17	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	539.76000	0.53976		812.42000	0.81242	539.760	8.06	0.18	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.07	Call	629.59000	0.62959		936.64000	0.93664	629.590	8.01	0.20	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	693.41000	0.69341		1,023.94000	1.02394	693.410	7.97	0.22	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	903.16000	0.90316		1,301.71000	1.30171	903.160	7.98	0.27	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	3,186.61000	3.18661		2,491.99000	2.49199	3,186.610	8.22	0.58	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.31	Put	2,559.56000	2.55956		1,968.49000	1.96849	2,559.560	8.44	0.50	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	1,864.21000	1.86421		1,405.62000	1.40562	1,864.210	8.81	0.40	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.86	Put	1,721.75000	1.72175		1,292.75000	1.29275	1,721.750	8.91	0.37	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	1,445.17000	1.44517		1,075.69000	1.07569	1,445.170	9.13	0.32	0.00	0	400.00
R2030	On 02/05/2024	Bond Future			11.49382	87.72280		11.14208	89.04949		7.89	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	471.26000	0.47126		703.47000	0.70347	471.260	7.43	0.15	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	795.04000	0.79504		1,139.98000	1.13998	795.040	7.37	0.22	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.82	Call	1,562.70000	1.56270		2,100.14000	2.10014	1,562.700	7.61	0.36	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.94	Put	2,119.94000	2.11994		1,647.26000	1.64726	2,119.940	8.44	0.39	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	1,626.10000	1.62610		1,249.76000	1.24976	1,626.100	8.81	0.32	0.00	0	1,080.00
R2030	On 01/08/2024	Bond Future			11.66853	85.56804		11.29579	86.92157		7.82	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			11.80395	83.96902		11.52763	85.26412		10.14	0.00	0.00	0	118,243.00
R2032	On 03/08/2023	Bond Future	9.60	Call	2.06000	0.00206		7.12000	0.00712	2.060	9.28	0.00	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	10.30	Call	31.42000	0.03142		81.84000	0.08184	31.420	9.13	0.02	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.45	Put	2,493.99000	2.49399		1,732.14000	1.73214	2,493.990	9.72	0.66	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.55	Put	2,203.59000	2.20359		1,505.62000	1.50562	2,203.590	9.85	0.61	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.90	Call	1,831.95000	1.83195		2,638.40000	2.63840	1,831.950	10.36	0.55	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			11.93094	81.64540		11.64183	82.96938		10.83	0.00	0.00	0	64,682.00
R2032	On 02/11/2023	Bond Future	10.59	Call	407.04000	0.40704		642.08000	0.64208	407.040	10.13	0.15	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.09	Call	873.40000	0.87340		1,278.27000	1.27827	873.400	10.27	0.26	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	12.26	Put	1,840.04000	1.84004		1,378.95000	1.37895	1,840.040	11.42	0.39	0.00	0	500.00
R2032	On 01/02/2024	Bond Future			12.05654	83.47369		11.75398	84.82746		10.37	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	322.16000	0.32216		486.22000	0.48622	322.160	9.93	0.10	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	652.14000	0.65214		937.80000	0.93780	652.140	9.79	0.18	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	788.85000	0.78885		1,118.76000	1.11876	788.850	9.76	0.21	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	806.44000	0.80644		1,141.82000	1.14182	806.440	9.75	0.21	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	11.09	Call	1,133.15000	1.13315		1,561.13000	1.56113	1,133.150	9.75	0.28	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	3,610.29000	3.61029		2,910.18000	2.91018	3,610.290	10.14	0.56	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	2,150.59000	2.15059		1,683.69000	1.68369	2,150.590	10.87	0.38	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	1,978.45000	1.97845		1,543.19000	1.54319	1,978.450	11.00	0.36	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	1,832.38000	1.83238		1,424.63000	1.42463	1,832.380	11.12	0.34	0.00	0	500.00
R2032	On 02/05/2024	Bond Future			12.18615	81.20264		11.86920	82.58703		9.72	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	10.36	Call	527.32000	0.52732		764.38000	0.76438	527.320	9.16	0.15	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.59	Call	679.41000	0.67941		967.64000	0.96764	679.410	9.13	0.18	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	724.47000	0.72447		1,027.10000	1.02710	724.470	9.12	0.19	0.00	0	1,550.00

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 02/05/2024	Bond Future	10.86	Call	900.69000	0.90069	1,256.91000	1.25691	900.690	9.09	0.22	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	1,144.66000	1.14466	1,566.84000	1.56684	1,144.660	9.12	0.27	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	1,502.11000	1.50211	2,006.52000	2.00652	1,502.110	9.25	0.33	9,068,452.31	336	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	2,014.95000	2.01495	1,590.01000	1.59001	2,014.950	10.60	0.34	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	1,692.55000	1.69255	1,327.39000	1.32739	1,692.550	10.89	0.29	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	1,523.17000	1.52317	1,190.56000	1.19056	1,523.170	11.06	0.27	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future			12.35481	82.91334	12.02259	84.32583		9.48	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			12.22244	83.42810	11.99880	84.60143		11.92	0.00	31,702,678.00	380	55,469.00	
R2035	On 03/08/2023	Bond Future	11.75	Put	3,281.31000	3.28131	2,518.84000	2.51884	3,281.310	11.20	0.71	0.00	0	4,870.00	
R2035	On 02/11/2023	Bond Future			12.35127	80.74547	12.11826	81.94504		12.38	0.00	0.00	0	104,851.00	
R2035	On 02/11/2023	Bond Future	10.62	Call	211.65000	0.21165	327.12000	0.32712	211.650	11.29	0.08	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12	Call	507.43000	0.50743	735.70000	0.73570	507.430	11.28	0.16	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	12.85	Put	1,783.51000	1.78351	1,409.58000	1.40958	1,783.510	13.23	0.35	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future			12.48300	82.55358	12.24000	83.78016		11.89	0.00	0.00	0	0.00	
R2035	On 01/02/2024	Bond Future	10.62	Call	421.67000	0.42167	588.18000	0.58818	421.670	11.06	0.12	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	800.20000	0.80020	1,073.27000	1.07327	800.200	11.03	0.20	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46	Put	1,668.35000	1.66835	1,357.75000	1.35775	1,668.350	13.05	0.28	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future			12.60741	79.91079	12.35429	81.16513		11.83	0.00	0.00	0	0.00	
R2035	On 01/08/2024	Bond Future			12.76392	81.59473	12.50001	82.87448		11.08	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			12.53079	74.26380	12.30760	75.42766		13.49	0.00	55,697,850.00	750	132,413.00	
R2037	On 03/08/2023	Bond Future	10.30	Call	2.50000	0.00250	6.75000	0.00675	2.500	12.03	0.00	0.00	0	1,800.00	
R2037	On 03/08/2023	Bond Future	11.00	Call	41.41000	0.04141	87.41000	0.08741	41.410	12.05	0.03	0.00	0	1,800.00	
R2037	On 02/11/2023	Bond Future			12.65604	75.89073	12.42407	77.08051		13.28	0.00	0.00	0	0.00	
R2037	On 01/02/2024	Bond Future			12.78343	73.33374	12.54204	74.55038		13.51	0.00	0.00	0	0.00	
R2037	On 02/05/2024	Bond Future			12.91443	74.99576	12.66338	76.23985		13.10	0.00	0.00	0	0.00	
R2037	On 01/08/2024	Bond Future			13.07967	72.32076	12.81808	73.59011		12.94	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			12.64886	75.16535	12.42568	76.40272		14.26	0.00	27,059,526.00	360	133,421.00	
R2040	On 02/11/2023	Bond Future			12.77204	76.81203	12.54022	78.07698		14.05	0.00	0.00	0	104.00	
R2040	On 01/02/2024	Bond Future			12.89722	74.02536	12.65616	75.31880		14.34	0.00	0.00	0	18.00	
R2040	On 02/05/2024	Bond Future			13.02536	75.70299	12.77484	77.02564		13.65	0.00	0.00	0	0.00	
R2040	On 01/08/2024	Bond Future			13.18593	72.79225	12.92504	74.14179		13.61	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			12.69465	71.61031	12.47657	72.82137		15.11	0.00	0.00	0	85,498.00	
R2044	On 03/08/2023	Bond Future	11.75	Call	267.71000	0.26771	462.66000	0.46266	267.710	13.51	0.12	0.00	0	4,553.00	
R2044	On 03/08/2023	Bond Future	11.75	Put	5,774.50000	5.77450	4,758.39000	4.75839	5,774.500	13.51	0.88	0.00	0	3,076.00	

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 03/08/2023	Bond Future	12.00	Put	4,504.08000	4.50408	3,603.94000	3.60394	4,504.080	13.85	0.79	0.00	0	4,754.00	
R2044	On 03/08/2023	Bond Future	12.50	Put	2,533.33000	2.53333	1,909.98000	1.90998	2,533.330	14.63	0.57	0.00	0	9,106.00	
R2044	On 02/11/2023	Bond Future			12.81328	73.17913	12.58688	74.41719		14.90	0.00	0.00	0	0.00	
R2044	On 01/02/2024	Bond Future			12.93365	70.43627	12.69837	71.70220		15.24	0.00	0.00	0	0.00	
R2044	On 02/05/2024	Bond Future			13.05645	72.03255	12.81208	73.32714		14.52	0.00	0.00	0	0.00	
R2044	On 01/08/2024	Bond Future			13.20983	69.16949	12.95546	70.49039		14.51	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			12.63487	74.58271	12.41140	75.84551		14.82	0.00	0.00	0	240,263.00	
R2048	On 03/08/2023	Bond Future	11.80	Call	365.66000	0.36566	617.48000	0.61748	365.660	13.32	0.16	0.00	0	1,100.00	
R2048	On 03/08/2023	Bond Future	12.30	Call	1,143.53000	1.14353	1,674.00000	1.67400	1,143.530	14.01	0.36	0.00	0	1,100.00	
R2048	On 03/08/2023	Bond Future	13.20	Put	937.48000	0.93748	650.05000	0.65005	937.480	15.69	0.27	0.00	0	1,100.00	
R2048	On 02/11/2023	Bond Future			12.75433	71.76994	12.52215	73.06086		15.51	0.00	0.00	0	11,069.00	
R2048	On 01/02/2024	Bond Future			12.87580	73.37703	12.63439	74.69698		14.93	0.00	0.00	0	0.00	
R2048	On 02/05/2024	Bond Future			12.98985	70.58980	12.73922	71.93966		15.12	0.00	0.00	0	13,000.00	
R2048	On 01/08/2024	Bond Future			13.12958	72.07655	12.86898	73.45390		14.22	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	
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			12.25193	64.10410	12.02359	65.15244		13.49	0.00	13,205,444.60	206	12,261.00	
R209	On 03/08/2023	Bond Future	10.00	Call	1.65000	0.00165	4.74000	0.00474	1.650	12.04	0.00	0.00	0	1,800.00	
R209	On 03/08/2023	Bond Future	10.70	Call	30.22000	0.03022	66.77000	0.06677	30.220	12.05	0.02	0.00	0	1,800.00	
R209	On 03/08/2023	Bond Future	10.75	Call	36.07000	0.03607	78.30000	0.07830	36.070	12.05	0.03	0.00	0	7,000.00	
R209	On 03/08/2023	Bond Future	11.25	Call	171.24000	0.17124	315.83000	0.31583	171.240	12.06	0.10	0.00	0	7,000.00	
R209	On 03/08/2023	Bond Future	12.00	Put	2,205.83000	2.20583	1,637.02000	1.63702	2,205.830	13.07	0.60	0.00	0	1,750.00	
R209	On 02/11/2023	Bond Future			12.36522	62.35454	12.12834	63.42623		13.96	0.00	0.00	0	2.00	
R209	On 01/02/2024	Bond Future			12.47624	63.75084	12.23055	64.84667		13.45	0.00	0.00	0	0.00	
R209	On 02/05/2024	Bond Future			12.58915	62.04200	12.33423	63.16258		13.78	0.00	0.00	0	0.00	
R209	On 01/08/2024	Bond Future			12.73002	63.34905	12.46543	64.49249		12.81	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			226.29132	226.29132	228.30007	228.30007			0.00	0.00	0	421.00	
R210	On 02/11/2023	Bond Future			228.09538	228.09538	230.15003	230.15003			0.00	0.00	0	0.00	
R210	On 01/02/2024	Bond Future			233.25474	233.25474	235.35616	235.35616			0.00	0.00	0	0.00	
R210	On 02/05/2024	Bond Future			235.29538	235.29538	237.44474	237.44474			0.00	0.00	0	0.00	
R210	On 01/08/2024	Bond Future			240.31973	240.31973	242.51185	242.51185			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 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	11.56915	80.42860		11.27662	81.67057		9.50	0.00	0.00	0	23,415.00
R213	On 02/11/2023	Bond Future	11.69489	78.63306		11.38830	79.90270		9.96	0.00	108,120,457.50	1,375	5,623.00
R213	On 01/02/2024	Bond Future	11.82421	80.39376		11.50236	81.69200		9.54	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	11.94677	78.65575		11.60907	79.98334		9.23	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	12.10960	80.31482		11.75479	81.66937		8.87	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	12.53036	60.40060		12.31239	61.41545		14.77	0.00	12,140,520.60	201	19,359.00
R214	On 02/11/2023	Bond Future	12.64461	58.42051		12.41870	59.45799		15.40	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	12.76041	59.72869		12.52613	60.78950		14.85	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	12.86897	57.77654		12.62634	58.86134		14.98	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	13.00224	58.99399		12.75070	60.10091		14.10	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 :											413,430,589.25	5,100	1 399 435.00
Grand Total:											413,430,589.25	5,100	1 399 435.00