



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: 05/06/2023

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	865.47700	865.47700		860.40200	860.40200			0.00	0.00	0	0.0
AL37	On	02/11/2023	Index Future	885.05800	885.05800		879.87900	879.87900			0.00	0.00	0	0.0
AL37	On	01/02/2024	Index Future	905.79900	905.79900		900.50300	900.50300			0.00	0.00	0	0.0
AL37	On	02/05/2024	Index Future	927.56400	927.56400		922.14400	922.14400			0.00	0.00	0	0.0
AL37	On	01/08/2024	Index Future	948.76300	948.76300		943.21100	943.21100			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	976.28700	976.28700		967.44500	967.44500			0.00	0.00	0	0.0
AL7T	On	02/11/2023	Index Future	998.37500	998.37500		989.34400	989.34400			0.00	0.00	0	0.0
AL7T	On	01/02/2024	Index Future	1,021.77100	1,021.77100		1,012.53500	1,012.53500			0.00	0.00	0	0.0
AL7T	On	02/05/2024	Index Future	1,046.32300	1,046.32300		1,036.86800	1,036.86800			0.00	0.00	0	0.0
AL7T	On	01/08/2024	Index Future	1,070.23600	1,070.23600		1,060.55500	1,060.55500			0.00	0.00	0	0.0
ALBI	On	03/08/2023	Index Future	859.77300	859.77300		852.18800	852.18800			0.00	0.00	0	102.0
ALBI	On	02/11/2023	Index Future	879.22500	879.22500		871.47800	871.47800			0.00	0.00	0	0.0
ALBI	On	01/02/2024	Index Future	899.82900	899.82900		891.90600	891.90600			0.00	0.00	0	0.0

an
ast

00
00
00
00
00

00
00
00
00
00

00
00
00

PM

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		921.45000	921.45000		913.34000	913.34000			0.00	0.00	0	0.0
ALBI	On 01/08/2024	Index Future		942.51000	942.51000		934.20500	934.20500			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		13.09166	72.10556		13.25301	71.41858			0.00	0.00	0	350.0
ES33	On 02/11/2023	Bond Future		13.24349	69.95543		13.41181	69.25304			0.00	0.00	0	0.0
ES33	On 01/02/2024	Bond Future		13.39368	71.61200		13.56947	70.89309			0.00	0.00	0	0.0
ES33	On 02/05/2024	Bond Future		13.53855	69.54653		13.72214	68.81027			0.00	0.00	0	0.0
ES33	On 01/08/2024	Bond Future		13.71226	71.14506		13.90434	70.39154			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		13.37756	69.17589		13.53336	68.42003			0.00	0.00	0	4,000.0
ES42	On 02/11/2023	Bond Future		13.51673	66.49448		13.67897	65.72159			0.00	0.00	0	0.0
ES42	On 01/02/2024	Bond Future		13.64725	68.06956		13.81602	67.27850			0.00	0.00	0	0.0
ES42	On 02/05/2024	Bond Future		13.77831	65.45737		13.95410	64.64720			0.00	0.00	0	0.0
ES42	On 01/08/2024	Bond Future		13.93053	66.95975		14.11377	66.13064			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		847.27600	847.27600		839.78300	839.78300			0.00	0.00	0	838.0
GOVI	On 02/11/2023	GOVI		866.44500	866.44500		858.79200	858.79200			0.00	0.00	0	0.0
GOVI	On 01/02/2024	GOVI		886.74900	886.74900		878.92300	878.92300			0.00	0.00	0	0.0
GOVI	On 02/05/2024	GOVI		908.05700	908.05700		900.04500	900.04500			0.00	0.00	0	0.0
GOVI	On 01/08/2024	GOVI		928.81000	928.81000		920.60700	920.60700			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		170.74740	170.74740		170.48658	170.48658			0.00	0.00	0	6,305.0
I2025	On 02/11/2023	Bond Future		174.65346	174.65346		174.38731	174.38731			0.00	0.00	0	0.0
I2025	On 01/02/2024	Bond Future		176.98342	176.98342		176.71189	176.71189			0.00	0.00	0	0.0
I2025	On 02/05/2024	Bond Future		181.27586	181.27586		180.99791	180.99791			0.00	0.00	0	0.0
I2025	On 01/08/2024	Bond Future		183.59901	183.59901		183.31520	183.31520			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 03/08/2023	Bond Future		123.63648	123.63648		123.07820	123.07820			0.00	0.00	0	2,275.0
I2029	On 02/11/2023	Bond Future		125.12931	125.12931		124.55886	124.55886			0.00	0.00	0	0.0
I2029	On 01/02/2024	Bond Future		128.09132	128.09132		127.50758	127.50758			0.00	0.00	0	0.0
I2029	On 02/05/2024	Bond Future		129.82033	129.82033		129.22321	129.22321			0.00	0.00	0	0.0
I2029	On 01/08/2024	Bond Future		132.81177	132.81177		132.20041	132.20041			0.00	0.00	0	0.0
I2029	On 31/03/2029	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2031	On 31/01/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 14/08/2015		Price Contribution		100.00000	100.00000		100.00000			0.00	0.00	0	0.0
I2033	On 03/08/2023		Bond Future		116.54804	116.54804	116.09164	116.09164			0.00	0.00	0	7,227.0
I2033	On 02/11/2023		Bond Future		117.78607	117.78607	117.31978	117.31978			0.00	0.00	0	0.0
I2033	On 01/02/2024		Bond Future		120.57419	120.57419	120.09706	120.09706			0.00	0.00	0	0.0
I2033	On 02/05/2024		Bond Future		122.02522	122.02522	121.53721	121.53721			0.00	0.00	0	0.0
I2033	On 01/08/2024		Bond Future		124.83709	124.83709	124.33749	124.33749			0.00	0.00	0	0.0
I2033	On 28/02/2033		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 03/08/2023		Bond Future		126.11647	126.11647	125.52894	125.52894			0.00	0.00	0	3,022.0
I2038	On 02/11/2023		Bond Future		129.00157	129.00157	128.40116	128.40116			0.00	0.00	0	1,706.0
I2038	On 01/02/2024		Bond Future		130.02553	130.02553	129.41191	129.41191			0.00	0.00	0	0.0
I2038	On 02/05/2024		Bond Future		133.17939	133.17939	132.55079	132.55079			0.00	0.00	0	0.0
I2038	On 01/08/2024		Bond Future		134.16145	134.16145	133.51922	133.51922			0.00	0.00	0	0.0
I2038	On 31/01/2038		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 03/08/2023		Bond Future		111.23776	111.23776	110.57662	110.57662			0.00	0.00	0	12,882.0
I2046	On 02/11/2023		Bond Future		111.68419	111.68419	111.00851	111.00851			0.00	0.00	0	4,626.0
I2046	On 01/02/2024		Bond Future		114.32808	114.32808	113.63671	113.63671			0.00	0.00	0	0.0
I2046	On 02/05/2024		Bond Future		114.93661	114.93661	114.22926	114.22926			0.00	0.00	0	0.0
I2046	On 01/08/2024		Bond Future		117.58367	117.58367	116.85971	116.85971			0.00	0.00	0	0.0
I2046	On 31/03/2046		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 03/08/2023		Bond Future		110.88554	110.88554	109.48739	109.48739			0.00	0.00	0	10,740.0
I2050	On 02/11/2023		Bond Future		113.42223	113.42223	111.99237	111.99237			0.00	0.00	0	3,364.0
I2050	On 01/02/2024		Bond Future		113.84831	113.84831	112.38537	112.38537			0.00	0.00	0	0.0
I2050	On 02/05/2024		Bond Future		116.60955	116.60955	115.11150	115.11150			0.00	0.00	0	0.0
I2050	On 01/08/2024		Bond Future		116.97109	116.97109	115.43931	115.43931			0.00	0.00	0	0.0
I2050	On 31/12/2050		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 03/08/2023		Index Future		325.86200	325.86200	324.27000	324.27000			0.00	0.00	0	639.0
IGOV	On 02/11/2023		Index Future		333.31400	333.31400	331.68900	331.68900			0.00	0.00	0	16.0
IGOV	On 01/02/2024		Index Future		341.20200	341.20200	339.54000	339.54000			0.00	0.00	0	0.0
IGOV	On 02/05/2024		Index Future		349.47500	349.47500	347.77500	347.77500			0.00	0.00	0	0.0
IGOV	On 01/08/2024		Index Future		357.53600	357.53600	355.79300	355.79300			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023		Jibar Tradeable Future		8.53500	91.46500	8.56500	91.43500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/07/2023		Jibar Tradeable Future		8.57500	91.42500	8.69000	91.31000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/08/2023		Jibar Tradeable Future		8.90000	91.10000	8.93000	91.07000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023		Jibar Tradeable Future		8.96500	91.03500	9.03000	90.97000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/10/2023		Jibar Tradeable Future		9.03000	90.97000	9.05000	90.95000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/11/2023		Jibar Tradeable Future		9.07000	90.93000	9.09000	90.91000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future		9.11000	90.89000	9.12000	90.88000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future		9.08000	90.92000	9.08000	90.92000			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On	19/06/2024			Jibar Tradeable Future	8.94000	91.06000		8.97500	91.02500			0.00	0.00	0	0.0
JIBAR FUTURE	On	18/09/2024			Jibar Tradeable Future	8.82500	91.17500		8.82500	91.17500			0.00	0.00	0	0.0
JIBAR FUTURE	On	18/12/2024			Jibar Tradeable Future	8.66000	91.34000		8.63500	91.36500			0.00	0.00	0	0.0
JIBAR FUTURE	On	19/03/2025			Jibar Tradeable Future	8.59500	91.40500		8.61500	91.38500			0.00	0.00	0	0.0
R186	On	03/08/2023			Bond Future	9.63203	103.80079		9.79720	103.32888		5.66	0.00	2,491,218.96	24	73,345.0
R186	On	02/11/2023			Bond Future	9.67196	106.15029		9.85257	105.66812		5.07	0.00	32,800,439.61	309	14,654.0
R186	On	02/11/2023	9.15	Call	Bond Future	757.54000	0.75754		636.95000	0.63695	757.540	4.93	0.34	0.00	0	1,715.0
R186	On	02/11/2023	10.42	Put	Bond Future	672.78000	0.67278		858.95000	0.85895	672.780	5.40	0.29	0.00	0	1,715.0
R186	On	01/02/2024			Bond Future	9.68515	103.32576		9.88392	102.83253		4.86	0.00	0.00	0	0.0
R186	On	02/05/2024			Bond Future	9.67399	105.80997		9.89442	105.30500		4.26	0.00	0.00	0	0.0
R186	On	02/05/2024	9.73	Call	Bond Future	1,774.92000	1.77492	1,519.79000	1.51979	1,774.920	1,774.920	4.25	0.52	0.00	0	2,030.0
R186	On	02/05/2024	10.40	Put	Bond Future	1,132.62000	1.13262	1,314.41000	1.31441	1,132.620	1,132.620	4.61	0.35	0.00	0	2,030.0
R186	On	01/08/2024			Bond Future	9.72255	102.91006		9.96954	102.39321		3.94	0.00	0.00	0	0.0
R186	On	21/12/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On	21/12/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On	21/12/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On	03/08/2023			Bond Future	335.52346	335.52346		335.36769	335.36769			0.00	0.00	0	44.0
R197	On	02/11/2023			Bond Future	343.19824	343.19824		343.04017	343.04017			0.00	0.00	0	0.0
R197	On	07/12/2023			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On	03/08/2023			Bond Future	248.18759	248.18759		247.63643	247.63643			0.00	0.00	0	5,336.0
R202	On	02/11/2023			Bond Future	253.86462	253.86462		253.30182	253.30182			0.00	0.00	0	0.0
R202	On	01/02/2024			Bond Future	254.88420	254.88420		254.30958	254.30958			0.00	0.00	0	0.0
R202	On	02/05/2024			Bond Future	261.06610	261.06610		260.47776	260.47776			0.00	0.00	0	0.0
R202	On	01/08/2024			Bond Future	261.94008	261.94008		261.34032	261.34032			0.00	0.00	0	0.0
R202	On	07/12/2033			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On	03/08/2023			Bond Future	11.15221	85.89757		11.31947	85.21411		10.44	0.00	302,359,446.40	3,520	97,953.0
R2030	On	03/08/2023	10.40	Call	Bond Future	281.90000	0.28190		212.12000	0.21212	281.900	9.20	0.17	0.00	0	1,012.0
R2030	On	03/08/2023	10.65	Call	Bond Future	531.95000	0.53195		409.83000	0.40983	531.950	9.49	0.27	0.00	0	350.0
R2030	On	03/08/2023	12.59	Put	Bond Future	182.15000	0.18215		283.40000	0.28340	182.150	12.75	0.09	0.00	0	1,012.0
R2030	On	03/08/2023	12.89	Put	Bond Future	115.79000	0.11579		187.06000	0.18706	115.790	13.23	0.06	0.00	0	350.0
R2030	On	02/11/2023			Bond Future	11.25007	87.84244		11.42610	87.14386		10.08	0.00	0.00	0	312.0
R2030	On	02/11/2023	9.57	Call	Bond Future	350.08000	0.35008		313.60000	0.31360	350.080	10.21	0.13	0.00	0	800.0
R2030	On	02/11/2023	9.89	Call	Bond Future	508.46000	0.50846		451.86000	0.45186	508.460	9.99	0.17	0.00	0	500.0
R2030	On	02/11/2023	10.07	Call	Bond Future	622.88000	0.62288		551.49000	0.55149	622.880	9.86	0.21	0.00	0	800.0
R2030	On	02/11/2023	10.39	Call	Bond Future	922.68000	0.90268		776.33000	0.77633	902.680	9.76	0.28	0.00	0	500.0
R2030	On	02/11/2023	10.62	Call	Bond Future	1,179.33000	1.17933	1,000.91000	1.00091	1,179.330	1,179.330	9.78	0.33	0.00	0	500.0
R2030	On	02/11/2023	11.12	Call	Bond Future	2,001.29000	2.00129	1,705.81000	1.70581	2,001.290	2,001.290	10.00	0.48	0.00	0	500.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 02/11/2023	Bond Future	11.43	Put	1,947.82000		1.94782	2,281.26000	2.28126	1,947.820	10.22	0.44	0.00	0	500.0	
R2030	On 02/11/2023	Bond Future	11.57	Put	1,728.95000		1.72895	2,033.19000	2.03319	1,728.950	10.34	0.40	0.00	0	800.0	
R2030	On 02/11/2023	Bond Future	12.27	Put	940.00000		0.94000	1,126.36000	1.12636	940.000	11.02	0.25	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future			11.34065	85.89569		11.52641	85.18096		9.73	0.00	0.00	0	0.0	
R2030	On 01/02/2024	Bond Future	9.57	Call	545.61000		0.54561	487.93000	0.48793	545.610	9.60	0.16	0.00	0	400.0	
R2030	On 01/02/2024	Bond Future	9.89	Call	740.44000		0.74044	659.41000	0.65941	740.440	9.46	0.21	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	9.93	Call	768.62000		0.76862	684.12000	0.68412	768.620	9.44	0.21	0.00	0	1,360.0	
R2030	On 01/02/2024	Bond Future	10.07	Call	873.85000		0.87385	776.91000	0.77691	873.850	9.38	0.24	0.00	0	400.0	
R2030	On 01/02/2024	Bond Future	10.16	Call	947.79000		0.94779	842.09000	0.84209	947.790	9.34	0.25	0.00	0	200.0	
R2030	On 01/02/2024	Bond Future	10.39	Call	1,182.84000		1.18284	1,029.15000	1.02915	1,182.840	9.33	0.30	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	11.00	Put	3,399.37000		3.39937	3,832.72000	3.83272	3,399.370	9.56	0.56	0.00	0	200.0	
R2030	On 01/02/2024	Bond Future	11.31	Put	2,783.57000		2.78357	3,155.96000	3.15596	2,783.570	9.78	0.49	0.00	0	1,360.0	
R2030	On 01/02/2024	Bond Future	11.75	Put	2,086.40000		2.08640	2,381.31000	2.38131	2,086.400	10.15	0.40	0.00	0	200.0	
R2030	On 01/02/2024	Bond Future	11.86	Put	1,941.39000		1.94139	2,218.59000	2.21859	1,941.390	10.25	0.37	0.00	0	500.0	
R2030	On 01/02/2024	Bond Future	12.10	Put	1,656.75000		1.65675	1,900.00000	1.90000	1,656.750	10.48	0.33	0.00	0	400.0	
R2030	On 02/05/2024	Bond Future			11.43014	87.96110		11.62640	87.22930		8.87	0.00	0.00	0	0.0	
R2030	On 02/05/2024	Bond Future	9.66	Call	692.32000		0.69232	605.53000	0.60553	692.320	8.51	0.18	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	10.16	Call	1,072.34000		1.07234	946.42000	0.94642	1,072.340	8.42	0.26	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	10.62	Call	1,570.18000		1.57018	1,372.79000	1.37279	1,570.180	8.40	0.35	0.00	0	500.0	
R2030	On 02/05/2024	Bond Future	10.82	Call	1,857.61000		1.85761	1,610.07000	1.61007	1,857.610	8.47	0.39	0.00	0	1,080.0	
R2030	On 02/05/2024	Bond Future	11.12	Call	2,351.94000		2.35194	2,051.19000	2.05119	2,351.940	8.61	0.45	0.00	0	500.0	
R2030	On 02/05/2024	Bond Future	11.94	Put	2,198.66000		2.19866	2,485.60000	2.48560	2,198.660	9.21	0.39	0.00	0	1,000.0	
R2030	On 02/05/2024	Bond Future	12.38	Put	1,708.30000		1.70830	1,939.86000	1.93986	1,708.300	9.59	0.31	0.00	0	1,080.0	
R2030	On 02/05/2024	Bond Future	13.15	Put	1,101.64000		1.10164	1,262.44000	1.26244	1,101.640	10.25	0.21	0.00	0	500.0	
R2030	On 01/08/2024	Bond Future			11.55969	85.96053		11.76789	85.21169		8.73	0.00	0.00	0	0.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 03/08/2023	Bond Future			11.75248	84.20821		11.90847	83.48617		11.85	0.00	842,082.10	10	116,260.0	
R2032	On 03/08/2023	Bond Future	9.60	Call	0.86000	0.00086		0.68000	0.00068	0.860	9.69	0.00	0.00	0	1,500.0	
R2032	On 03/08/2023	Bond Future	10.30	Call	23.82000	0.02382		17.32000	0.01732	23.820	9.77	0.02	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.45	Put	2,339.97000	2.33997		2,816.11000	2.81611	2,339.970	11.18	0.64	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.55	Put	2,069.73000	2.06973		2,508.23000	2.50823	2,069.730	11.40	0.59	0.00	0	7,500.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	2,003.19000	2.00319		1,600.04000	1.60004	2,003.190	12.19	0.58	0.00	0	5,000.0	
R2032	On 03/08/2023	Bond Future	12.00	Call	2,297.29000	2.29729		1,864.03000	1.86403	2,297.290	12.41	0.62	0.00	0	5,000.0	
R2032	On 03/08/2023	Bond Future	12.04	Call	2,419.23000	2.41923		1,974.67000	1.97467	2,419.230	12.50	0.63	3,148,770.77	60	3,000.0	
R2032	On 03/08/2023	Bond Future	12.04	Put	1,094.95000	1.09495		1,372.43000	1.37243	1,094.950	12.50	0.37	1,823,234.23	60	3,000.0	
R2032	On 02/11/2023	Bond Future			11.86378	81.95044		12.02686	81.21235		12.78	0.00	0.00	0	65,502.0	
R2032	On 02/11/2023	Bond Future	10.59	Call	630.76000	0.63076		550.14000	0.55014	630.760	12.08	0.19	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	11.09	Call	1,191.97000	1.19197		1,004.74000	1.00474	1,191.970	12.21	0.30	0.00	0	500.0	
R2032	On 02/11/2023	Bond Future	12.26	Put	1,976.52000	1.97652		2,272.49000	2.27249	1,976.520	13.39	0.38	0.00	0	500.0	
R2032	On 01/02/2024	Bond Future			11.96678	83.87223		12.13736	83.11704		11.93	0.00	0.00	0	0.0	
R2032	On 01/02/2024	Bond Future	10.01	Call	533.37000	0.53337		465.41000	0.46541	533.370	11.52	0.14	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	10.59	Call	961.11000	0.96111		855.61000	0.85561	961.110	11.36	0.22	0.00	0	500.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 01/02/2024	Bond Future	10.76	Call	1,127.65000	1.12765		1,004.58000	1.00458	1,127.650	11.32	0.25	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	10.78	Call	1,148.49000	1.14849		1,023.42000	1.02342	1,148.490	11.31	0.26	0.00	0	200.0	
R2032	On 01/02/2024	Bond Future	11.09	Call	1,530.43000	1.53043		1,351.09000	1.35109	1,530.430	11.30	0.32	0.00	0	500.0	
R2032	On 01/02/2024	Bond Future	11.75	Put	3,708.46000	3.70846		4,128.42000	4.12842	3,708.460	11.70	0.53	0.00	0	200.0	
R2032	On 01/02/2024	Bond Future	12.50	Put	2,299.93000	2.29993		2,584.23000	2.58423	2,299.930	12.45	0.37	0.00	0	200.0	
R2032	On 01/02/2024	Bond Future	12.62	Put	2,129.93000	2.12993		2,396.45000	2.39645	2,129.930	12.58	0.35	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	12.73	Put	1,985.08000	1.98508		2,235.66000	2.23566	1,985.080	12.71	0.33	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future			12.06609	81.72341		12.24472	80.95017		11.00	0.00	0.00	0	0.0	
R2032	On 02/05/2024	Bond Future	10.36	Call	816.20000	0.81620		721.31000	0.72131	816.200	10.45	0.19	0.00	0	1,000.0	
R2032	On 02/05/2024	Bond Future	10.59	Call	1,009.91000	1.00991		893.76000	0.89376	1,009.910	10.41	0.23	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future	10.65	Call	1,065.91000	1.06591		943.72000	0.94372	1,065.910	10.40	0.24	0.00	0	1,550.0	
R2032	On 02/05/2024	Bond Future	10.86	Call	1,280.52000	1.28052		1,135.57000	1.13557	1,280.520	10.36	0.27	0.00	0	1,000.0	
R2032	On 02/05/2024	Bond Future	11.09	Call	1,567.82000	1.56782		1,378.46000	1.37846	1,567.820	10.39	0.32	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future	11.35	Call	1,973.62000	1.97362		1,716.76000	1.71676	1,973.620	10.52	0.37	0.00	0	1,550.0	
R2032	On 02/05/2024	Bond Future	12.90	Put	2,122.97000	2.12297		2,372.80000	2.37280	2,122.970	11.90	0.33	0.00	0	1,000.0	
R2032	On 02/05/2024	Bond Future	13.18	Put	1,806.39000	1.80639		2,025.43000	2.02543	1,806.390	12.19	0.29	0.00	0	500.0	
R2032	On 02/05/2024	Bond Future	13.35	Put	1,638.33000	1.63833		1,839.74000	1.83974	1,638.330	12.37	0.26	0.00	0	1,550.0	
R2032	On 01/08/2024	Bond Future			12.19593	83.58484		12.38332	82.79362		10.35	0.00	0.00	0	0.0	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On 03/08/2023	Bond Future			12.26965	83.18352		12.42532	82.38460		13.34	0.00	30,112,434.24	362	61,566.0	
R2035	On 03/08/2023	Bond Future	11.75	Put	3,425.94000	3.42594		4,051.90000	4.05190	3,425.940	12.60	0.73	0.00	0	4,870.0	
R2035	On 03/08/2023	Bond Future	12.50	Call	2,468.10000	2.46810		2,017.41000	2.01741	2,468.100	13.73	0.61	0.00	0	5,000.0	
R2035	On 02/11/2023	Bond Future			12.38885	80.55439		12.55093	79.73773		14.12	0.00	0.00	0	109,778.0	
R2035	On 02/11/2023	Bond Future	10.62	Call	274.07000	0.27407		226.86000	0.22686	274.070	12.96	0.09	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	11.12	Call	603.18000	0.60318		504.45000	0.50445	603.180	12.96	0.17	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	11.74	Call	1,401.58000	1.40158		1,196.93000	1.19693	1,401.580	13.20	0.33	0.00	0	750.0	
R2035	On 02/11/2023	Bond Future	12.24	Call	2,482.38000	2.48238		2,166.94000	2.16694	2,482.380	13.76	0.48	0.00	0	750.0	
R2035	On 02/11/2023	Bond Future	12.85	Put	1,963.00000	1.96300		2,332.51000	2.33251	1,963.000	14.63	0.36	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	13.59	Put	1,049.04000	1.04904		1,287.29000	1.28729	1,049.040	15.74	0.22	0.00	0	750.0	
R2035	On 01/02/2024	Bond Future			12.50512	82.44325		12.67410	81.60760		13.55	0.00	0.00	0	0.0	
R2035	On 01/02/2024	Bond Future	10.62	Call	571.77000	0.57177		493.32000	0.49332	571.770	12.66	0.14	0.00	0	400.0	
R2035	On 01/02/2024	Bond Future	11.12	Call	1,003.20000	1.00320		873.30000	0.87330	1,003.200	12.64	0.22	0.00	0	400.0	
R2035	On 01/02/2024	Bond Future	13.46	Put	1,975.73000	1.97573		2,215.50000	2.21550	1,975.730	14.76	0.30	0.00	0	400.0	
R2035	On 02/05/2024	Bond Future			12.60810	79.90740		12.78408	79.05174		12.88	0.00	0.00	0	0.0	
R2035	On 01/08/2024	Bond Future			12.73619	81.72782		12.91983	80.85232		12.06	0.00	0.00	0	0.0	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2037	On 03/08/2023	Bond Future			12.51966	74.32120		12.68051	73.49800		15.07	0.00	111,481,800.00	1,500	133,990.0	
R2037	On 03/08/2023	Bond Future	10.30	Call	2.30000	0.00230		1.68000	0.00168	2.300	13.67	0.00	0.00	0	1,800.0	
R2037	On 03/08/2023	Bond Future	11.00	Call	39.29000	0.03929		28.59000	0.02859	39.290	13.65	0.03	0.00	0	1,800.0	
R2037	On 02/11/2023	Bond Future			12.63370	76.00409		12.80075	75.16264		15.13	0.00	0.00	0	0.0	
R2037	On 02/11/2023	Bond Future	12.02	Call	1,490.52000	1.49052		1,265.68000	1.26568	1,490.520	14.17	0.34	0.00	0	750.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 02/11/2023	Bond Future	12.52	Call	2,601.61000	2.60161	2,262.59000	2.26259	2,601.610	14.78	0.49	0.00	0	750.0		
R2037	On 02/11/2023	Bond Future	13.89	Put	1,027.93000	1.02793	1,261.75000	1.26175	1,027.930	16.95	0.21	0.00	0	750.0		
R2037	On 01/02/2024	Bond Future			12.74418	73.52956	12.91794	72.66850		15.38	0.00	0.00	0	0.0		
R2037	On 01/02/2024	Bond Future	12.09	Call	2,124.71000	2.12471	1,817.26000	1.81726	2,124.710	14.62	0.37	0.00	0	2,500.0		
R2037	On 01/02/2024	Bond Future	12.93	Put	3,258.26000	3.25826	3,623.24000	3.62324	3,258.260	15.63	0.44	0.00	0	2,500.0		
R2037	On 01/02/2024	Bond Future	13.93	Put	1,735.38000	1.73538	1,950.64000	1.95064	1,735.380	17.08	0.26	0.00	0	2,500.0		
R2037	On 02/05/2024	Bond Future			12.85289	75.29787	13.03355	74.41620		13.92	0.00	0.00	0	0.0		
R2037	On 01/08/2024	Bond Future			12.98895	72.75731	13.17730	71.85526		13.80	0.00	0.00	0	0.0		
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2040	On 03/08/2023	Bond Future			12.63836	75.22284	12.79400	74.37769		15.90	0.00	0.00	0	133,027.0		
R2040	On 02/11/2023	Bond Future			12.75086	76.92620	12.91242	76.06223		15.97	0.00	0.00	0	0.0		
R2040	On 02/11/2023	Bond Future	11.80	Call	1,032.02000	1.03202	856.33000	0.85633	1,032.020	14.72	0.25	0.00	0	128.0		
R2040	On 02/11/2023	Bond Future	12.60	Call	2,716.40000	2.71640	2,297.12000	2.29712	2,716.400	15.73	0.48	0.00	0	128.0		
R2040	On 02/11/2023	Bond Future	13.64	Put	1,536.36000	1.53636	1,759.47000	1.75947	1,536.360	17.47	0.27	0.00	0	128.0		
R2040	On 01/02/2024	Bond Future			12.85997	74.22292	13.02790	73.33883		16.29	0.00	0.00	0	28.0		
R2040	On 02/05/2024	Bond Future			12.96697	76.00795	13.14141	75.10276		14.94	0.00	0.00	0	0.0		
R2040	On 01/08/2024	Bond Future			13.09989	73.23301	13.28164	72.30685		14.91	0.00	0.00	0	0.0		
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2044	On 03/08/2023	Bond Future			12.65962	71.80252	12.81515	70.95577		16.82	0.00	718,025.20	10	84,933.0		
R2044	On 03/08/2023	Bond Future	11.75	Call	272.60000	0.27260	203.21000	0.20321	272.600	15.21	0.13	0.00	0	4,553.0		
R2044	On 03/08/2023	Bond Future	11.75	Put	5,587.18000	5.58718	6,364.54000	6.36454	5,587.180	15.21	0.87	0.00	0	3,076.0		
R2044	On 03/08/2023	Bond Future	12.00	Put	4,321.22000	4.32122	5,043.14000	5.04314	4,321.220	15.55	0.79	0.00	0	4,754.0		
R2044	On 03/08/2023	Bond Future	12.50	Put	2,368.47000	2.36847	2,928.73000	2.92873	2,368.470	16.33	0.56	0.00	0	9,106.0		
R2044	On 02/11/2023	Bond Future			12.76715	73.42846	12.92850	72.56282		16.90	0.00	0.00	0	0.0		
R2044	On 01/02/2024	Bond Future			12.87124	70.76835	13.03882	69.88262		17.29	0.00	0.00	0	0.0		
R2044	On 02/05/2024	Bond Future			12.97296	72.47034	13.14691	71.56341		15.62	0.00	0.00	0	0.0		
R2044	On 01/08/2024	Bond Future			13.09899	69.73987	13.28010	68.81196		15.61	0.00	0.00	0	0.0		
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2048	On 03/08/2023	Bond Future			12.58699	74.84993	12.74227	73.98981		16.46	0.00	0.00	0	240,273.0		
R2048	On 03/08/2023	Bond Future	11.80	Call	407.93000	0.40793	286.84000	0.28684	407.930	15.29	0.17	0.00	0	1,100.0		
R2048	On 03/08/2023	Bond Future	12.30	Call	1,240.29000	1.24029	942.96000	0.94296	1,240.290	16.08	0.38	0.00	0	1,100.0		
R2048	On 03/08/2023	Bond Future	13.20	Put	847.95000	0.84795	1,089.35000	1.08935	847.950	17.85	0.25	0.00	0	1,100.0		
R2048	On 02/11/2023	Bond Future			12.69502	72.09572	12.85624	71.21641		17.56	0.00	0.00	0	11,069.0		
R2048	On 02/11/2023	Bond Future	11.80	Call	1,146.79000	1.14679	958.09000	0.95809	1,146.790	16.19	0.27	0.00	0	220.0		
R2048	On 02/11/2023	Bond Future	12.50	Call	2,665.14000	2.66514	2,311.27000	2.31127	2,665.140	17.13	0.47	0.00	0	220.0		
R2048	On 02/11/2023	Bond Future	13.60	Put	1,565.71000	1.56571	1,857.39000	1.85739	1,565.710	19.14	0.27	0.00	0	220.0		
R2048	On 01/02/2024	Bond Future			12.80007	73.78634	12.96760	72.88657		16.91	0.00	0.00	0	0.0		
R2048	On 02/05/2024	Bond Future			12.89297	71.10606	13.06677	70.18476		16.23	0.00	0.00	0	13,000.0		
R2048	On 01/08/2024	Bond Future			13.00565	72.72545	13.18637	71.78283		15.25	0.00	0.00	0	0.0		

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2053	On 03/08/2023	Bond Future			12.65552		96.16365		12.71000	12.71000		16.28	0.00	0.00	0	0.0
R2053	On 02/11/2023	Bond Future			12.76624		92.47322		12.82000	12.82000		17.35	0.00	124,746,373.78	1,349	1,349.0
R2053	On 01/02/2024	Bond Future			12.86983		94.64208		12.93000	12.93000		17.01	0.00	0.00	0	0.0
R2053	On 02/05/2024	Bond Future			12.97028		91.04846		13.03000	13.03000		15.63	0.00	0.00	0	0.0
R2053	On 01/08/2024	Bond Future			13.09155		93.12053		13.14000	13.14000		14.95	0.00	0.00	0	0.0
R2053	On 31/03/2053	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 03/08/2023	Bond Future			12.31210		63.83195		12.47230	63.11554		15.12	0.00	2,936,269.70	46	11,360.0
R209	On 03/08/2023	Bond Future	10.00	Call	1.13000		0.00113		0.83000	0.00083	1.130	13.72	0.00	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.70	Call	22.71000		0.02271		16.52000	0.01652	22.710	13.70	0.02	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.75	Call	27.26000		0.02726		19.84000	0.01984	27.260	13.70	0.02	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	11.25	Call	137.36000		0.13736		101.41000	0.10141	137.360	13.68	0.09	0.00	0	7,000.0
R209	On 03/08/2023	Bond Future	12.00	Put	2,341.49000		2.34149		2,831.48000	2.83148	2,341.490	14.69	0.64	0.00	0	1,750.0
R209	On 02/11/2023	Bond Future			12.41730		62.12236		12.58342	61.38995		15.96	0.00	0.00	0	497.0
R209	On 01/02/2024	Bond Future			12.51528		63.57919		12.68753	62.82976		15.37	0.00	0.00	0	0.0
R209	On 02/05/2024	Bond Future			12.60985		61.95224		12.78855	61.18487		14.56	0.00	0.00	0	0.0
R209	On 01/08/2024	Bond Future			12.72667		63.36335		12.91229	62.57822		13.70	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			227.56929		227.56929		227.45799	227.45799			0.00	0.00	0	421.0
R210	On 02/11/2023	Bond Future			229.59408		229.59408		229.48141	229.48141			0.00	0.00	0	0.0
R210	On 01/02/2024	Bond Future			235.02913		235.02913		234.91423	234.91423			0.00	0.00	0	0.0
R210	On 02/05/2024	Bond Future			237.44811		237.44811		237.33202	237.33202			0.00	0.00	0	0.0
R210	On 01/08/2024	Bond Future			242.91845		242.91845		242.79894	242.79894			0.00	0.00	0	0.0
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			11.52868		80.59893		11.68479	79.94452		11.34	0.00	0.00	0	23,712.0
R213	On 02/11/2023	Bond Future			11.63853		78.86450		11.80201	78.19559		11.76	0.00	5,126,192.50	65	3,263.0
R213	On 02/11/2023	Bond Future	10.94	Call	1,133.29000		1.13329		979.09000	0.97909	1,133.290	11.26	0.32	0.00	0	750.0
R213	On 02/11/2023	Bond Future	11.44	Call	1,942.31000		1.94231		1,703.11000	1.70311	1,942.310	11.50	0.46	0.00	0	750.0
R213	On 02/11/2023	Bond Future	12.70	Put	948.44000		0.94844		1,170.55000	1.17055	948.440	12.81	0.24	0.00	0	750.0
R213	On 01/02/2024	Bond Future			11.74429		80.71359		11.91582	80.02919		10.95	0.00	0.00	0	0.0
R213	On 02/05/2024	Bond Future			11.83539		79.09048		12.01532	78.38970		10.25	0.00	0.00	0	0.0
R213	On 01/08/2024	Bond Future			11.95712		80.89333		12.14633	80.17628		9.66	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0

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/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future	12.50408	60.52147		12.65904	59.81448		16.45	0.00	0.00	0	20,176.0
R214	On 02/11/2023	Bond Future	12.60796	58.58684		12.76846	57.86407		17.49	0.00	0.00	0	20.0
R214	On 01/02/2024	Bond Future	12.70861	59.96060		12.87498	59.22103		16.87	0.00	0.00	0	0.0
R214	On 02/05/2024	Bond Future	12.79738	58.09327		12.96961	57.33595		16.32	0.00	0.00	0	0.0
R214	On 01/08/2024	Bond Future	12.90528	59.41667		13.08389	58.64187		15.38	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :											618,586,287.49	7,315	1 439 907.
Grand Total:											618,586,287.49	7,315	1 439 907.