



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: 12/06/2023

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	873.32900	873.32900		871.56900	871.56900			0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	892.85400	892.85400		891.06400	891.06400			0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	913.59600	913.59600		911.77100	911.77100			0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	935.32900	935.32900		933.46300	933.46300			0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	956.70800	956.70800		954.79200	954.79200			0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	996.09600	996.09600		992.42400	992.42400			0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,018.36600	1,018.36600		1,014.62200	1,014.62200			0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,042.02400	1,042.02400		1,038.20000	1,038.20000			0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,066.81200	1,066.81200		1,062.90000	1,062.90000			0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	1,091.19700	1,091.19700		1,087.18700	1,087.18700			0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	873.79200	873.79200		870.45700	870.45700			0.00	0.00	0	106.00
ALBI	On 02/11/2023	Index Future	893.32700	893.32700		889.92700	889.92700			0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	914.08000	914.08000		910.60800	910.60800			0.00	0.00	0	0.00

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ALBI	On 02/05/2024	Index Future	935.82400	935.82400		932.27200	932.27200			0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	957.21500	957.21500		953.57400	953.57400			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	12.74267	73.62409		12.81612	73.30073			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.88387	71.48954		12.96042	71.15911			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	13.02162	73.16804		13.10149	72.83000			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	13.15422	71.12323		13.23757	70.77716			0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	13.31021	72.75935		13.39737	72.40507			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	13.10665	70.52518		13.17987	70.15605			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	13.23852	67.85588		13.31467	67.47864			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.36079	69.44963		13.43991	69.06367			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.48360	66.85430		13.56591	66.45918			0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	13.62337	68.39038		13.70908	67.98593			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	861.19600	861.19600		857.92000	857.92000			0.00	17,223,920.00	2	834.00
GOVI	On 02/11/2023	GOVI	880.44900	880.44900		877.10900	877.10900			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	900.90400	900.90400		897.49200	897.49200			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	922.33400	922.33400		918.84400	918.84400			0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	943.41700	943.41700		939.83900	939.83900			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	171.55138	171.55138		171.46886	171.46886			0.00	0.00	0	6,305.00
I2025	On 02/11/2023	Bond Future	175.42987	175.42987		175.34606	175.34606			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	177.74260	177.74260		177.65722	177.65722			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	182.01074	182.01074		181.92347	181.92347			0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	184.35070	184.35070		184.26091	184.26091			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	124.45088	124.45088		124.48945	124.48945			0.00	0.00	0	2,275.00
I2029	On 02/11/2023	Bond Future	125.92886	125.92886		125.96873	125.96873			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	128.88446	128.88446		128.92552	128.92552			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	130.60083	130.60083		130.64300	130.64300			0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	133.61123	133.61123		133.65404	133.65404			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	118.25290	118.25290		117.38978	117.38978			0.00	0.00	0	7,227.00
I2033	On 02/11/2023	Bond Future	119.49838	119.49838		118.61610	118.61610			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	122.30304	122.30304		121.40030	121.40030			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	123.76628	123.76628		122.84200	122.84200			0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	126.61921	126.61921		125.67323	125.67323			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	127.61626	127.61626		127.54997	127.54997			0.00	2,679,941.46	21	3,019.00
I2038	On 02/11/2023	Bond Future	130.50160	130.50160		130.43422	130.43422			0.00	0.00	0	1,706.00
I2038	On 01/02/2024	Bond Future	131.53439	131.53439		131.46571	131.46571			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	134.69305	134.69305		134.62289	134.62289			0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	135.70958	135.70958		135.63741	135.63741			0.00	2,849,901.18	21	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	113.91184	113.91184		113.85405	113.85405			0.00	0.00	0	12,882.00
I2046	On 02/11/2023	Bond Future	114.38861	114.38861		114.32980	114.32980			0.00	0.00	0	4,626.00
I2046	On 01/02/2024	Bond Future	117.07361	117.07361		117.01373	117.01373			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	117.71894	117.71894		117.65768	117.65768			0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	120.43133	120.43133		120.36831	120.36831			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	113.04054	113.04054		113.77566	113.77566			0.00	0.00	0	10,740.00
I2050	On 02/11/2023	Bond Future	115.59610	115.59610		116.34829	116.34829			0.00	0.00	0	3,364.00
I2050	On 01/02/2024	Bond Future	116.05010	116.05010		116.82019	116.82019			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	118.83703	118.83703		119.62561	119.62561			0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	119.24886	119.24886		120.05537	120.05537			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/08/2023	Index Future	329.26100	329.26100		329.41900	329.41900			0.00	0.00	0	639.00
IGOV	On 02/11/2023	Index Future	336.70200	336.70200		336.86700	336.86700			0.00	0.00	0	16.00
IGOV	On 01/02/2024	Index Future	344.60300	344.60300		344.77400	344.77400			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	352.87600	352.87600		353.05200	353.05200			0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	361.01700	361.01700		361.19400	361.19400			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	8.50500	91.49500		8.52500	91.47500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.53000	91.47000		8.55000	91.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.77500	91.22500		8.81000	91.19000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.81500	91.18500		8.86500	91.13500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	8.88000	91.12000		8.92000	91.08000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	8.90000	91.10000		8.96500	91.03500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.93000	91.07000		9.00500	90.99500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.97000	91.03000		9.02000	90.98000			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			8.84000	91.16000		8.89000	91.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.73500	91.26500		8.79000	91.21000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.54000	91.46000		8.59000	91.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.48500	91.51500		8.54000	91.46000			0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			9.47171	104.26147		9.53037	104.09261		5.61	0.00	6,359,949.67	61	73,345.00
R186	On 02/11/2023	Bond Future			9.50702	106.59314		9.57107	106.42089		5.21	0.00	26,221,912.44	246	14,654.00
R186	On 02/11/2023	Bond Future	9.15	Call	936.89000	0.93689		884.00000	0.88400	936.890	5.11	0.40	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	582.83000	0.58283		640.65000	0.64065	582.830	5.67	0.25	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			9.51200	103.75789		9.58241	103.58189		4.94	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			9.49286	106.22731		9.57090	106.04724		4.43	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	9.73	Call	2,104.27000	2.10427		2,013.87000	2.01387	2,104.270	4.56	0.56	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40	Put	1,084.57000	1.08457		1,153.03000	1.15303	1,084.570	4.92	0.33	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future			9.51890	103.33878		9.60641	103.15428		4.15	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			337.13247	337.13247		336.97948	336.97948			0.00	0.00	0	44.00
R197	On 02/11/2023	Bond Future			344.75391	344.75391		344.59860	344.59860			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			250.22020	250.22020		251.48748	251.48748			0.00	0.00	0	5,336.00
R202	On 02/11/2023	Bond Future			255.87693	255.87693		257.17369	257.17369			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			256.89178	256.89178		258.21976	258.21976			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			263.06066	263.06066		264.42066	264.42066			0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future			263.97833	263.97833		265.36900	265.36900			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			10.81980	87.27657		10.87266	87.05542		10.41	0.00	4,712,934.78	54	96,972.00
R2030	On 03/08/2023	Bond Future	10.40	Call	539.16000	0.53916		506.69000	0.50669	539.160	9.27	0.29	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	957.60000	0.95760		902.84000	0.90284	957.600	9.73	0.42	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	81.66000	0.08166		105.26000	0.10526	81.660	13.30	0.04	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	49.89000	0.04989		65.99000	0.06599	49.890	13.80	0.03	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			10.90595	89.22907		10.96151	89.00329		10.04	0.00	0.00	0	312.00
R2030	On 02/11/2023	Bond Future	9.57	Call	498.70000	0.49870		475.49000	0.47549	498.700	10.02	0.17	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	9.89	Call	720.74000	0.72074		686.55000	0.68655	720.740	9.80	0.23	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.07	Call	889.50000	0.88950		847.49000	0.84749	889.500	9.73	0.27	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39	Call	1,296.29000	1.29629		1,237.49000	1.23749	1,296.290	9.76	0.36	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.62	Call	1,665.42000	1.66542		1,592.87000	1.59287	1,665.420	9.82	0.43	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.12	Call	2,705.36000	2.70536		2,600.88000	2.60088	2,705.360	10.13	0.57	0.00	0	500.00

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R2030	On 02/11/2023	Bond Future	11.43	Put	1,388.36000	1.38836	1,490.47000	1.49047	1,388.360	10.39	0.35	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	11.57	Put	1,220.79000	1.22079	1,314.75000	1.31475	1,220.790	10.52	0.31	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	12.27	Put	634.57000	0.63457	694.18000	0.69418	634.570	11.22	0.18	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future			10.98206	87.29683	11.04063	87.06602		9.70	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future	9.57	Call	777.73000	0.77773	742.01000	0.74201	777.730	9.59	0.21	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.89	Call	1,039.13000	1.03913	992.18000	0.99218	1,039.130	9.45	0.27	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	9.93	Call	1,076.21000	1.07621	1,027.71000	1.02771	1,076.210	9.43	0.28	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.00	Call	1,144.00000	1.14400	1,092.69000	1.09269	1,144.000	9.40	0.29	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	1,215.19000	1.21519	1,160.96000	1.16096	1,215.190	9.36	0.30	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	10.16	Call	1,311.67000	1.31167	1,253.53000	1.25353	1,311.670	9.32	0.32	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	10.39	Call	1,612.42000	1.61242	1,543.31000	1.54331	1,612.420	9.31	0.37	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.00	Put	2,623.27000	2.62327	2,752.73000	2.75273	2,623.270	9.54	0.48	0.00	0	700.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	2,104.65000	2.10465	2,217.71000	2.21771	2,104.650	9.75	0.41	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75	Put	1,536.09000	1.53609	1,627.67000	1.62767	1,536.090	10.11	0.32	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.85	Put	1,431.08000	1.43108	1,518.20000	1.51820	1,431.080	10.20	0.30	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.86	Put	1,421.11000	1.42111	1,507.80000	1.50780	1,421.110	10.21	0.30	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	1,197.94000	1.19794	1,274.60000	1.27460	1,197.940	10.44	0.26	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future			11.05686	89.37478	11.11870	89.13858		8.93	0.00	0.00	0	0.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	976.72000	0.97672	931.37000	0.93137	976.720	8.54	0.24	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	1,471.57000	1.47157	1,407.07000	1.40707	1,471.570	8.45	0.33	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	2,139.60000	2.13960	2,053.86000	2.05386	2,139.600	8.56	0.42	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	2,491.52000	2.49152	2,396.09000	2.39609	2,491.520	8.65	0.47	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	3,092.15000	3.09215	2,982.22000	2.98222	3,092.150	8.84	0.53	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	1,750.82000	1.75082	1,841.18000	1.84118	1,750.820	9.47	0.32	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	1,351.40000	1.35140	1,425.86000	1.42586	1,351.400	9.85	0.26	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	862.09000	0.86209	914.47000	0.91447	862.090	10.51	0.17	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future			11.16369	87.40767	11.22930	87.16581		8.79	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			11.39062	85.91641	11.44834	85.64079		11.84	0.00	32,304,570.16	376	120,229.00	
R2032	On 03/08/2023	Bond Future	9.60	Call	1.57000	0.00157	1.57000	0.00157	1.570	9.21	0.00	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	10.30	Call	51.07000	0.05107	47.41000	0.04741	51.070	9.33	0.04	0.00	0	7,500.00	
R2032	On 03/08/2023	Bond Future	11.45	Put	1,375.30000	1.37530	1,549.42000	1.54942	1,375.300	11.71	0.46	0.00	0	7,500.00	
R2032	On 03/08/2023	Bond Future	11.50	Call	1,801.77000	1.80177	1,693.79000	1.69379	1,801.770	11.84	0.56	0.00	0	11,000.00	
R2032	On 03/08/2023	Bond Future	11.50	Put	1,280.48000	1.28048	1,448.12000	1.44812	1,280.480	11.84	0.44	0.00	0	11,000.00	
R2032	On 03/08/2023	Bond Future	11.55	Put	1,191.10000	1.19110	1,352.28000	1.35228	1,191.100	11.96	0.41	0.00	0	7,500.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	3,099.76000	3.09976	2,942.75000	2.94275	3,099.760	12.80	0.73	0.00	0	5,000.00	
R2032	On 03/08/2023	Bond Future	12.00	Call	3,458.70000	3.45870	3,290.79000	3.29079	3,458.700	13.04	0.76	0.00	0	5,000.00	
R2032	On 03/08/2023	Bond Future	12.04	Put	572.18000	0.57218	675.68000	0.67568	572.180	13.13	0.23	0.00	0	3,000.00	
R2032	On 03/08/2023	Bond Future	12.04	Call	3,604.66000	3.60466	3,432.54000	3.43254	3,604.660	13.13	0.77	0.00	0	3,000.00	
R2032	On 02/11/2023	Bond Future			11.49032	83.67462	11.55059	83.39313		12.74	0.00	0.00	0	65,300.00	
R2032	On 02/11/2023	Bond Future	10.59	Call	969.01000	0.96901	917.94000	0.91794	969.010	12.06	0.26	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.09	Call	1,732.56000	1.73256	1,648.04000	1.64804	1,732.560	12.18	0.40	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	12.26	Put	1,327.23000	1.32723	1,436.22000	1.43622	1,327.230	13.34	0.29	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future			11.57988	85.61996	11.64286	85.33212		11.86	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	770.36000	0.77036	730.83000	0.73083	770.360	11.41	0.19	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	1,348.53000	1.34853	1,282.94000	1.28294	1,348.530	11.25	0.29	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	1,570.29000	1.57029	1,495.43000	1.49543	1,570.290	11.21	0.33	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	1,601.44000	1.60144	1,525.40000	1.52540	1,601.440	11.21	0.33	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	2,136.72000	2.13672	2,041.62000	2.04162	2,136.720	11.36	0.40	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	2,855.25000	2.85525	3,005.34000	3.00534	2,855.250	11.86	0.44	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50	Put	1,723.27000	1.72327	1,830.00000	1.83000	1,723.270	12.66	0.30	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	1,589.02000	1.58902	1,689.71000	1.68971	1,589.020	12.79	0.28	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	1,475.33000	1.47533	1,570.73000	1.57073	1,475.330	12.92	0.26	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future			11.66558	83.49285	11.73148	83.19827		10.82	0.00	0.00	0	0.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	1,129.47000	1.12947	1,069.83000	1.06983	1,129.470	10.25	0.25	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	1,384.89000	1.38489	1,313.97000	1.31397	1,384.890	10.21	0.29	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	1,458.13000	1.45813	1,384.08000	1.38408	1,458.130	10.20	0.30	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	1,758.02000	1.75802	1,672.16000	1.67216	1,758.020	10.24	0.34	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	2,152.25000	2.15225	2,052.49000	2.05249	2,152.250	10.35	0.39	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	2,661.51000	2.66151	2,545.53000	2.54553	2,661.510	10.50	0.45	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	1,589.30000	1.58930	1,682.44000	1.68244	1,589.300	11.98	0.26	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	1,340.84000	1.34084	1,422.54000	1.42254	1,340.840	12.27	0.23	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	1,210.02000	1.21002	1,285.40000	1.28540	1,210.020	12.44	0.21	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future			11.77582	85.39604	11.84493	85.09449		10.13	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			11.92858	84.97492	11.99648	84.61373		13.66	0.00	28,041,723.60	330	61,015.00	
R2035	On 03/08/2023	Bond Future	11.75	Put	2,231.83000	2.23183	2,493.19000	2.49319	2,231.830	13.28	0.58	0.00	0	4,870.00	
R2035	On 03/08/2023	Bond Future	12.50	Call	3,674.10000	3.67410	3,451.07000	3.45107	3,674.100	14.45	0.75	0.00	0	5,000.00	
R2035	On 02/11/2023	Bond Future			12.03799	82.36425	12.10860	81.99533		14.25	0.00	0.00	0	109,778.00	
R2035	On 02/11/2023	Bond Future	10.62	Call	463.67000	0.46367	429.10000	0.42910	463.670	13.10	0.14	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12	Call	957.39000	0.95739	890.46000	0.89046	957.390	13.10	0.25	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.74	Call	2,097.61000	2.09761	1,971.77000	1.97177	2,097.610	13.58	0.43	0.00	0	750.00	
R2035	On 02/11/2023	Bond Future	12.24	Call	3,462.89000	3.46289	3,284.65000	3.28465	3,462.890	14.24	0.57	0.00	0	750.00	
R2035	On 02/11/2023	Bond Future	12.85	Put	1,412.61000	1.41261	1,546.36000	1.54636	1,412.610	15.13	0.28	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	13.59	Put	726.57000	0.72657	808.86000	0.80886	726.570	16.22	0.16	0.00	0	750.00	
R2035	On 01/02/2024	Bond Future			12.14269	84.27893	12.21623	83.90159		13.61	0.00	0.00	0	0.00	
R2035	On 01/02/2024	Bond Future	10.62	Call	849.94000	0.84994	795.14000	0.79514	849.940	12.73	0.19	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	1,435.99000	1.43599	1,349.82000	1.34982	1,435.990	12.71	0.28	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46	Put	1,520.61000	1.52061	1,633.36000	1.63336	1,520.610	15.14	0.24	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future			12.23471	81.76755	12.31123	81.38132		12.77	0.00	0.00	0	0.00	
R2035	On 01/08/2024	Bond Future			12.34664	83.63179	12.42644	83.23649		11.84	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			12.19840	76.00700	12.27150	75.61845		15.43	0.00	57,917,334.00	762	132,582.00	

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	
R2037	On 03/08/2023	Bond Future	10.30	Call	6.18000	0.00618	5.91000	0.00591	6.180	13.99	0.01	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	91.83000	0.09183	83.68000	0.08368	91.830	14.00	0.06	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			12.30401	77.70749	12.37984	77.31059		15.28	0.00	37,377,302.69	481	481.00
R2037	On 02/11/2023	Bond Future	12.02	Call	2,165.39000	2.16539	2,026.09000	2.02609	2,165.390	14.60	0.43	0.00	0	750.00
R2037	On 02/11/2023	Bond Future	12.52	Call	3,543.67000	3.54367	3,348.48000	3.34848	3,543.670	15.31	0.58	0.00	0	750.00
R2037	On 02/11/2023	Bond Future	13.89	Put	734.32000	0.73432	821.12000	0.82112	734.320	17.49	0.16	0.00	0	750.00
R2037	On 01/02/2024	Bond Future			12.40446	75.25718	12.48325	74.85120		15.46	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future	12.09	Call	2,865.21000	2.86521	2,708.02000	2.70802	2,865.210	14.95	0.45	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	2,612.54000	2.61254	2,787.75000	2.78775	2,612.540	16.06	0.37	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	1,359.81000	1.35981	1,468.19000	1.46819	1,359.810	17.51	0.21	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future			12.50344	77.04877	12.58528	76.63325		13.75	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future			12.62473	74.54943	12.70999	74.12416		13.49	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			12.37356	76.69635	12.44664	76.28514		16.31	0.00	24,542,832.00	320	133,347.00
R2040	On 02/11/2023	Bond Future			12.47979	78.41231	12.55557	77.99218		16.16	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future	11.80	Call	1,473.52000	1.47352	1,370.28000	1.37028	1,473.520	15.19	0.32	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.60	Call	3,525.51000	3.52551	3,330.44000	3.33044	3,525.510	16.33	0.55	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	13.64	Put	1,197.50000	1.19750	1,322.14000	1.32214	1,197.500	18.08	0.22	0.00	0	128.00
R2040	On 01/02/2024	Bond Future			12.58125	75.72802	12.65992	75.29835		16.40	0.00	0.00	0	28.00
R2040	On 02/05/2024	Bond Future			12.68097	77.53092	12.76263	77.09106		14.74	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future			12.80200	74.79196	12.88700	74.34185		14.49	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			12.41061	73.19453	12.48362	72.78167		17.29	0.00	112,646,381.67	1,539	83,962.00
R2044	On 03/08/2023	Bond Future	11.75	Call	488.35000	0.48835	442.98000	0.44298	488.350	16.03	0.20	0.00	0	4,553.00
R2044	On 03/08/2023	Bond Future	11.75	Put	4,410.92000	4.41092	4,778.41000	4.77841	4,410.920	16.03	0.80	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	3,276.04000	3.27604	3,610.04000	3.61004	3,276.040	16.37	0.69	0.00	0	4,754.00
R2044	On 03/08/2023	Bond Future	12.50	Put	1,656.92000	1.65692	1,901.49000	1.90149	1,656.920	17.29	0.44	0.00	0	9,106.00
R2044	On 02/11/2023	Bond Future			12.51246	74.83216	12.58811	74.41037		17.15	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.60961	72.18982	12.68808	71.75844		17.44	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future			12.70477	73.90849	12.78614	73.46694		16.49	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future			12.81985	71.21210	12.90449	70.76020		16.42	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			12.33399	76.29235	12.40680	75.87193		16.97	0.00	40,282,360.80	528	240,009.00
R2048	On 03/08/2023	Bond Future	11.80	Call	671.07000	0.67107	609.50000	0.60950	671.070	15.80	0.25	0.00	0	1,100.00
R2048	On 03/08/2023	Bond Future	12.30	Call	1,811.23000	1.81123	1,663.75000	1.66375	1,811.230	16.59	0.50	0.00	0	1,100.00
R2048	On 03/08/2023	Bond Future	13.20	Put	490.79000	0.49079	606.93000	0.60693	490.790	18.35	0.17	0.00	0	1,100.00
R2048	On 02/11/2023	Bond Future			12.43593	73.55107	12.51143	73.12149		17.85	0.00	0.00	0	11,069.00
R2048	On 02/11/2023	Bond Future	11.80	Call	1,613.34000	1.61334	1,502.54000	1.50254	1,613.340	16.78	0.33	0.00	0	220.00
R2048	On 02/11/2023	Bond Future	12.50	Call	3,454.21000	3.45421	3,260.69000	3.26069	3,454.210	17.85	0.54	0.00	0	220.00

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	13.60	Put	1,248.78000	1.24878		1,376.85000	1.37685	1,248.780	19.89	0.22	0.00	0	220.00
R2048	On 01/02/2024	Bond Future			12.53368	75.26089		12.61202	74.82155		17.11	0.00	0.00	0	0.00
R2048	On 02/05/2024	Bond Future			12.61995	72.59864		12.70114	72.14887		17.23	0.00	0.00	0	13,000.00
R2048	On 01/08/2024	Bond Future			12.72188	74.25338		12.80620	73.79313		16.24	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			12.36613	98.27080		12.43903	97.73161		17.03	0.00	0.00	0	0.00
R2053	On 02/11/2023	Bond Future			12.46908	94.60217		12.54476	94.05129		17.92	0.00	0.00	0	1,349.00
R2053	On 01/02/2024	Bond Future			12.56388	96.80181		12.64241	96.23840		17.18	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future			12.65570	93.23726		12.73724	92.66049		17.30	0.00	0.00	0	0.00
R2053	On 01/08/2024	Bond Future			12.76407	95.36122		12.84888	94.77096		16.29	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			11.96746	65.41396		12.04018	65.07544		15.48	0.00	0.00	0	11,456.00
R209	On 03/08/2023	Bond Future	10.00	Call	3.50000	0.00350		3.37000	0.00337	3.500	14.04	0.00	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.70	Call	59.81000	0.05981		54.58000	0.05458	59.810	14.05	0.04	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.75	Call	70.84000	0.07084		64.51000	0.06451	70.840	14.05	0.05	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	11.25	Call	328.70000	0.32870		297.12000	0.29712	328.700	14.36	0.18	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	12.00	Put	1,448.10000	1.44810		1,657.17000	1.65717	1,448.100	15.48	0.47	0.00	0	1,750.00
R209	On 02/11/2023	Bond Future			12.06376	63.72292		12.13908	63.37708		16.11	0.00	0.00	0	497.00
R209	On 01/02/2024	Bond Future			12.15164	65.20439		12.22966	64.85068		15.44	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future			12.23621	63.60102		12.31708	63.23899		14.44	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future			12.33866	65.05082		12.42261	64.68032		13.44	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			229.12975	229.12975		228.96790	228.96790			0.00	0.00	0	421.00
R210	On 02/11/2023	Bond Future			231.12855	231.12855		230.96381	230.96381			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			236.55341	236.55341		236.38530	236.38530			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future			238.95031	238.95031		238.77834	238.77834			0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future			244.45730	244.45730		244.28077	244.28077			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			11.18755	82.05375		11.24014	81.82723		11.33	0.00	0.00	0	23,712.00
R213	On 02/11/2023	Bond Future			11.28633	80.33081		11.34133	80.09954		11.66	0.00	182,752,592.75	2,275	11,538.00
R213	On 02/11/2023	Bond Future	10.94	Call	1,616.66000	1.61666		1,545.98000	1.54598	1,616.660	11.26	0.41	0.00	0	750.00
R213	On 02/11/2023	Bond Future	11.44	Call	2,655.25000	2.65525		2,552.00000	2.55200	2,655.250	11.61	0.56	0.00	0	750.00
R213	On 02/11/2023	Bond Future	12.70	Put	631.79000	0.63179		690.98000	0.69098	631.790	13.01	0.17	0.00	0	750.00

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 01/02/2024	Bond Future	11.37872	82.19803		11.43637	81.96157		10.83	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	11.45680	80.59131		11.51723	80.34933		10.20	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	11.55900	82.42957		11.62255	82.18182		9.62	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	12.23643	61.77576		12.30909	61.43103		16.90	0.00	17,544,315.84	284	20,440.00
R214	On 02/11/2023	Bond Future	12.33425	59.85344		12.40942	59.50124		17.71	0.00	0.00	0	20.00
R214	On 01/02/2024	Bond Future	12.42763	61.24481		12.50547	60.88454		17.00	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	12.50978	59.39410		12.59029	59.02530		16.39	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	12.60710	60.74818		12.69052	60.37079		15.29	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 :											593,457,973.04	7,300	1 472 432.00
Grand Total:											593,457,973.04	7,300	1 472 432.00