



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: 19/07/2023

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	889.27000	889.27000		888.94300	888.94300				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	908.84800	908.84800		908.51700	908.51700				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	929.47100	929.47100		929.13300	929.13300				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	950.55400	950.55400		950.20700	950.20700				0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	972.20600	972.20600		971.85000	971.85000				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,018.69500	1,018.69500		1,018.06400	1,018.06400				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,041.12200	1,041.12200		1,040.48100	1,040.48100				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,064.74600	1,064.74600		1,064.09200	1,064.09200				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,088.89800	1,088.89800		1,088.22700	1,088.22700				0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	1,113.70200	1,113.70200		1,113.01400	1,113.01400				0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	887.61700	887.61700		887.18400	887.18400				0.00	0.00	0	105.00
ALBI	On 02/11/2023	Index Future	907.15900	907.15900		906.71900	906.71900				0.00	0.00	0	18.00
ALBI	On 01/02/2024	Index Future	927.74300	927.74300		927.29400	927.29400				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	948.78700	948.78700		948.32700	948.32700			0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	970.39900	970.39900		969.92700	969.92700			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	12.44786	74.94258		12.45750	74.89894			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.58219	72.81252		12.59208	72.76862			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.71599	74.48217		12.72627	74.43743			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.85438	72.38746		12.86518	72.34139			0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	12.99767	74.04986		13.00906	74.00227			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	12.94711	71.34119		12.96667	71.24027			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	13.07735	68.66603		13.09757	68.56351			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.20094	70.24080		13.22191	70.13613			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.33323	67.58630		13.35511	67.47896			0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	13.46734	69.13731		13.49019	69.02706			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	874.95800	874.95800		874.57300	874.57300			0.00	0.00	0	133.00
GOVI	On 02/11/2023	GOVI	894.22100	894.22100		893.83000	893.83000			0.00	0.00	0	691.00
GOVI	On 01/02/2024	GOVI	914.51200	914.51200		914.11300	914.11300			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	935.25500	935.25500		934.84700	934.84700			0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	956.55900	956.55900		956.14000	956.14000			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	169.29459	169.29459		169.29291	169.29291			0.00	0.00	0	1,376.00
I2025	On 02/11/2023	Bond Future	173.06371	173.06371		173.06351	173.06351			0.00	0.00	0	5,206.00
I2025	On 01/02/2024	Bond Future	175.24464	175.24464		175.24012	175.24012			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	179.25877	179.25877		179.25338	179.25338			0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	181.54758	181.54758		181.53742	181.53742			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	122.54738	122.54738		122.73828	122.73828			0.00	0.00	0	1,897.00
I2029	On 02/11/2023	Bond Future	123.94645	123.94645		124.14055	124.14055			0.00	0.00	0	1,197.00
I2029	On 01/02/2024	Bond Future	126.78834	126.78834		126.98728	126.98728			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	128.33017	128.33017		128.52992	128.52992			0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	131.28021	131.28021		131.48382	131.48382			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	116.96268	116.96268		116.95807	116.95807			0.00	0.00	0	7,134.00
I2033	On 02/11/2023	Bond Future	118.14214	118.14214		118.13848	118.13848			0.00	0.00	0	1,672.00
I2033	On 01/02/2024	Bond Future	120.85090	120.85090		120.84748	120.84748			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	122.16188	122.16188		122.15408	122.15408			0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	124.97013	124.97013		124.96150	124.96150			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	126.45656	126.45656		126.15335	126.15335			0.00	0.00	0	1,757.00
I2038	On 02/11/2023	Bond Future	129.27196	129.27196		128.96306	128.96306			0.00	0.00	0	3,580.00
I2038	On 01/02/2024	Bond Future	130.22553	130.22553		129.90452	129.90452			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	133.20830	133.20830		132.87937	132.87937			0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	134.20897	134.20897		133.86763	133.86763			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	110.96631	110.96631		110.96034	110.96034			0.00	0.00	0	10,131.00
I2046	On 02/11/2023	Bond Future	111.34812	111.34812		111.33960	111.33960			0.00	0.00	0	16,067.00
I2046	On 01/02/2024	Bond Future	113.90113	113.90113		113.89273	113.89273			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	114.36924	114.36924		114.35516	114.35516			0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	116.99763	116.99763		116.98260	116.98260			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	110.56056	110.56056		110.74584	110.74584			0.00	0.00	0	9,592.00
I2050	On 02/11/2023	Bond Future	113.02195	113.02195		113.21232	113.21232			0.00	0.00	0	12,943.00
I2050	On 01/02/2024	Bond Future	113.37403	113.37403		113.56336	113.56336			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	115.97084	115.97084		116.16400	116.16400			0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	116.33887	116.33887		116.53120	116.53120			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	325.86500	325.86500		325.91900	325.91900			0.00	0.00	0	498.00
I GOV	On 02/11/2023	Index Future	333.12000	333.12000		333.17600	333.17600			0.00	0.00	0	17.00
I GOV	On 01/02/2024	Index Future	340.75800	340.75800		340.81500	340.81500			0.00	0.00	0	0.00
I GOV	On 02/05/2024	Index Future	348.56400	348.56400		348.62200	348.62200			0.00	0.00	0	0.00
I GOV	On 01/08/2024	Index Future	356.57900	356.57900		356.63800	356.63800			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.50000	91.50000		8.51000	91.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.57500	91.42500		8.58500	91.41500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.58000	91.42000		8.59000	91.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	8.59000	91.41000		8.60000	91.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	8.59000	91.41000		8.60000	91.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.60000	91.40000		8.60000	91.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.51500	91.48500		8.51500	91.48500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	8.31000	91.69000		8.31000	91.69000			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 18/09/2024	Jibar Tradeable Future			8.18000	91.82000		8.19000	91.81000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.03500	91.96500		8.06000	91.94000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			7.99000	92.01000		8.01000	91.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future			7.98000	92.02000		8.00500	91.99500			0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			8.98395	105.67911		8.98480	105.67662		4.58	0.00	2,113,582.20	20	28,094.00
R186	On 02/11/2023	Bond Future			8.98682	108.00575		8.98738	108.00422		4.43	0.00	3,151,607,785.00	29,180	135,068.00
R186	On 02/11/2023	Bond Future	9.15	Call	1,258.34000	1.25834	1,262.19000	1.26219	1,258.340		4.40	0.57	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	115.58000	0.11558	117.86000	0.11786	115.580		4.96	0.09	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.96225	105.14531		8.96272	105.14411		4.28	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.93380	107.52923		8.93452	107.52754		3.84	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	9.73	Call	2,644.58000	2.64458	2,645.81000	2.64581	2,644.580		4.10	0.69	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40	Put	499.17000	0.49917	501.61000	0.50161	499.170		4.46	0.20	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future			8.89567	104.66529		8.89674	104.66299		3.59	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			334.72689	334.72689		334.73039	334.73039			0.00	0.00	0	44.00
R197	On 02/11/2023	Bond Future			342.17908	342.17908		342.18572	342.18572			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			249.51179	249.51179		249.50111	249.50111			0.00	0.00	0	5,323.00
R202	On 02/11/2023	Bond Future			255.06685	255.06685		255.05818	255.05818			0.00	0.00	0	4,746.00
R202	On 01/02/2024	Bond Future			255.96291	255.96291		255.94347	255.94347			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			261.82576	261.82576		261.80460	261.80460			0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future			262.76335	262.76335		262.72948	262.72948			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			10.30810	89.45444		10.32605	89.37689		8.97	0.00	0.00	0	54,444.00
R2030	On 03/08/2023	Bond Future	10.40	Call	842.92000	0.84292	816.96000	0.81696	842.920		8.66	0.60	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	1,643.38000	1.64338	1,597.07000	1.59707	1,643.380		9.40	0.81	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	0.02000	0.00002	0.04000	0.00004	0.020		13.51	0.00	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	0.00000	0.00000	0.00000	0.00000	0.000		13.51	0.00	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			10.37508	91.42387		10.39376	91.34547		9.21	0.00	457,119.35	5	73,823.00
R2030	On 02/11/2023	Bond Future	9.57	Call	568.81000	0.56881	557.35000	0.55735	568.810		8.95	0.23	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	9.89	Call	936.12000	0.93612	917.93000	0.91793	936.120		8.97	0.33	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.07	Call	1,208.68000	1.20868	1,185.94000	1.18594	1,208.680		9.00	0.40	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39	Call	1,828.75000	1.82875	1,797.07000	1.79707	1,828.750		9.15	0.52	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.62	Call	2,372.76000	2.37276	2,334.46000	2.33446	2,372.760		9.30	0.60	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.12	Call	3,790.80000	3.79080	3,739.38000	3.73938	3,790.800		9.71	0.75	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
R2030	On 02/11/2023	Bond Future	11.43	Put	489.81000	0.48981		510.16000	0.51016	489.810	10.01	0.18	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.57	Put	407.56000	0.40756		425.34000	0.42534	407.560	10.14	0.15	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	12.27	Put	159.85000	0.15985		168.49000	0.16849	159.850	10.84	0.07	0.00	0	500.00
R2030	On 01/02/2024	Bond Future			10.43442	89.49244		10.45405	89.41255		9.15	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	977.46000	0.97746		960.08000	0.96008	977.460	8.80	0.28	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	1,396.22000	1.39622		1,372.90000	1.37290	1,396.220	8.86	0.36	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	1,455.78000	1.45578		1,431.67000	1.43167	1,455.780	8.87	0.37	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00	Call	1,564.15000	1.56415		1,538.62000	1.53862	1,564.150	8.88	0.39	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07	Call	1,682.19000	1.68219		1,655.20000	1.65520	1,682.190	8.91	0.41	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	1,841.31000	1.84131		1,812.44000	1.81244	1,841.310	8.95	0.44	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	2,294.12000	2.29412		2,260.32000	2.26032	2,294.120	9.08	0.50	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	1,500.40000	1.50040		1,533.97000	1.53397	1,500.400	9.54	0.34	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	1,157.47000	1.15747		1,185.47000	1.18547	1,157.470	9.82	0.28	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	796.82000	0.79682		818.10000	0.81810	796.820	10.23	0.20	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	731.78000	0.73178		751.73000	0.75173	731.780	10.32	0.19	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	725.68000	0.72568		745.50000	0.74550	725.680	10.33	0.19	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	591.18000	0.59118		608.11000	0.60811	591.180	10.55	0.16	0.00	0	400.00
R2030	On 02/05/2024	Bond Future			10.50426	91.52131		10.52508	91.43925		8.53	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	1,320.39000	1.32039		1,298.44000	1.29844	1,320.390	8.14	0.32	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	2,088.43000	2.08843		2,057.55000	2.05755	2,088.430	8.32	0.43	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	3,020.16000	3.02016		2,980.77000	2.98077	3,020.160	8.62	0.54	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	3,482.21000	3.48221		3,439.26000	3.43926	3,482.210	8.76	0.58	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	4,229.57000	4.22957		4,181.59000	4.18159	4,229.570	9.00	0.64	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	1,065.38000	1.06538		1,088.07000	1.08807	1,065.380	9.68	0.22	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	794.47000	0.79447		812.49000	0.81249	794.470	10.05	0.17	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	398.77000	0.39877		409.45000	0.40945	398.770	10.15	0.10	0.00	0	500.00
R2030	On 01/08/2024	Bond Future			10.57949	89.59849		10.60167	89.51407		8.24	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			10.94549	88.08319		10.95870	88.01782		10.51	0.00	2,642,495.70	30	76,883.00
R2032	On 03/08/2023	Bond Future	9.60	Call	0.00000	0.00000		0.00000	0.00000	0.000	7.00	0.00	0.00	0	1,441.00
R2032	On 03/08/2023	Bond Future	10.30	Call	4.06000	0.00406		4.57000	0.00457	4.060	7.59	0.01	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.45	Put	128.33000	0.12833		151.28000	0.15128	128.330	11.99	0.12	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.50	Put	106.13000	0.10613		126.43000	0.12643	106.130	12.15	0.10	0.00	0	11,000.00
R2032	On 03/08/2023	Bond Future	11.50	Call	2,794.20000	2.79420		2,749.13000	2.74913	2,794.200	12.15	0.90	0.00	0	11,000.00
R2032	On 03/08/2023	Bond Future	11.55	Put	87.21000	0.08721		105.02000	0.10502	87.210	12.29	0.09	0.00	0	7,500.00
R2032	On 03/08/2023	Bond Future	11.90	Call	4,579.05000	4.57905		4,520.09000	4.52009	4,579.050	13.28	0.98	0.00	0	5,000.00
R2032	On 03/08/2023	Bond Future	12.00	Call	5,030.62000	5.03062		4,969.92000	4.96992	5,030.620	13.56	0.98	0.00	0	5,000.00
R2032	On 03/08/2023	Bond Future	12.04	Call	5,210.89000	5.21089		5,149.59000	5.14959	5,210.890	13.66	0.99	0.00	0	3,000.00
R2032	On 03/08/2023	Bond Future	12.04	Put	11.63000	0.01163		15.70000	0.01570	11.630	13.66	0.01	0.00	0	3,000.00
R2032	On 02/11/2023	Bond Future			11.03146	85.85957		11.04509	85.79359		11.65	0.00	648,669,051.35	7,555	184,355.00
R2032	On 02/11/2023	Bond Future	10.59	Call	1,192.98000	1.19298		1,179.00000	1.17900	1,192.980	11.26	0.35	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.71	Call	1,419.89000	1.41989		1,403.47000	1.40347	1,419.890	11.36	0.39	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 02/11/2023	Bond Future	11.09	Call	2,310.30000	2.31030	2,285.45000	2.28545	2,310.300	11.76	0.53	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.28	Put	1,649.88000	1.64988	1,686.64000	1.68664	1,649.880	11.98	0.40	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.78	Put	934.26000	0.93426	960.26000	0.96026	934.260	12.59	0.26	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	12.26	Put	526.16000	0.52616	543.76000	0.54376	526.160	13.20	0.16	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future			11.11027	87.80816	11.12445	87.74099		11.31	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	917.11000	0.91711	906.77000	0.90677	917.110	10.73	0.24	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	1,741.39000	1.74139	1,722.93000	1.72293	1,741.390	10.81	0.38	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	2,068.80000	2.06880	2,047.54000	2.04754	2,068.800	10.90	0.42	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	2,110.83000	2.11083	2,089.23000	2.08923	2,110.830	10.91	0.43	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	2,825.81000	2.82581	2,798.88000	2.79888	2,825.810	11.16	0.51	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	1,738.93000	1.73893	1,768.26000	1.76826	1,738.930	11.82	0.33	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50	Put	951.56000	0.95156	970.88000	0.97088	951.560	12.66	0.20	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	863.44000	0.86344	881.44000	0.88144	863.440	12.79	0.18	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	789.71000	0.78971	806.56000	0.80656	789.710	12.91	0.17	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future			11.19517	85.63601	11.21009	85.56693		10.96	0.00	0.00	0	0.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	1,613.68000	1.61368	1,596.10000	1.59610	1,613.680	10.38	0.33	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	2,001.59000	2.00159	1,980.74000	1.98074	2,001.590	10.49	0.38	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	2,111.45000	2.11145	2,089.71000	2.08971	2,111.450	10.51	0.39	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	2,532.68000	2.53268	2,507.77000	2.50777	2,532.680	10.64	0.44	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	3,054.46000	3.05446	3,026.03000	3.02603	3,054.460	10.83	0.50	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	3,707.38000	3.70738	3,675.03000	3.67503	3,707.380	11.05	0.55	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	1,078.45000	1.07845	1,096.42000	1.09642	1,078.450	12.61	0.19	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	897.54000	0.89754	913.15000	0.91315	897.540	12.90	0.16	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	785.23000	0.78523	799.37000	0.79937	785.230	12.97	0.15	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future			11.28393	87.58424	11.29966	87.51311		9.75	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			11.63254	86.57676	11.64111	86.52976		12.65	0.00	0.00	0	30,606.00	
R2035	On 03/08/2023	Bond Future	11.75	Put	598.77000	0.59877	644.80000	0.64480	598.770	12.65	0.38	0.00	0	4,870.00	
R2035	On 03/08/2023	Bond Future	12.50	Call	4,595.35000	4.59535	4,554.85000	4.55485	4,595.350	13.85	0.97	0.00	0	5,000.00	
R2035	On 02/11/2023	Bond Future			11.73542	83.97252	11.74419	83.92527		13.59	0.00	829,228,635.00	9,875	146,956.00	
R2035	On 02/11/2023	Bond Future	10.62	Call	406.11000	0.40611	405.27000	0.40527	406.110	12.38	0.15	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12	Call	1,027.71000	1.02771	1,023.24000	1.02324	1,027.710	12.77	0.29	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.74	Call	2,462.36000	2.46236	2,449.57000	2.44957	2,462.360	13.58	0.52	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.24	Call	4,092.25000	4.09225	4,071.41000	4.07141	4,092.250	14.33	0.68	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.85	Put	723.91000	0.72391	741.40000	0.74140	723.910	15.26	0.18	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	13.59	Put	306.02000	0.30602	315.70000	0.31570	306.020	16.34	0.09	0.00	0	731.00	
R2035	On 01/02/2024	Bond Future			11.83633	85.87812	11.84540	85.83014		13.08	0.00	0.00	0	0.00	
R2035	On 01/02/2024	Bond Future	10.62	Call	862.17000	0.86217	857.75000	0.85775	862.170	12.12	0.21	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	1,563.47000	1.56347	1,554.92000	1.55492	1,563.470	12.21	0.33	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46	Put	921.36000	0.92136	935.83000	0.93583	921.360	14.97	0.17	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future			11.93398	83.31112	11.94349	83.26167		13.26	0.00	0.00	0	0.00	
R2035	On 01/08/2024	Bond Future			12.03410	85.20672	12.04409	85.15571		12.22	0.00	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 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			11.98314	77.16850		11.99194	77.12051		14.33	0.00	0.00	0	95,958.00
R2037	On 03/08/2023	Bond Future	10.30	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.08	0.00	0.00	0	1,730.00
R2037	On 03/08/2023	Bond Future	11.00	Call	2.16000	0.00216		2.74000	0.00274	2.160	12.88	0.00	0.00	0	1,730.00
R2037	On 02/11/2023	Bond Future			12.08571	78.86747		12.09471	78.81913		14.64	0.00	387,002,675.29	4,907	54,285.00
R2037	On 02/11/2023	Bond Future	12.02	Call	2,319.53000	2.31953	2,307.46000	2.30746	2,319.530	14.67	0.49	0.00	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	12.52	Call	3,887.75000	3.88775	3,867.71000	3.86771	3,887.750	15.49	0.65	0.00	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	13.89	Put	358.93000	0.35893	369.82000	0.36982	358.930	17.70	0.10	0.00	0.00	0	731.00
R2037	On 01/02/2024	Bond Future			12.18584	76.40074		12.19514	76.35157		14.90	0.00	0.00	0	1,714.00
R2037	On 01/02/2024	Bond Future	12.09	Call	3,048.53000	3.04853	3,032.48000	3.03248	3,048.530	14.68	0.50	0.00	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	1,898.95000	1.89895	1,922.28000	1.92228	1,898.950	15.90	0.31	0.00	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	891.87000	0.89187	906.03000	0.90603	891.870	17.39	0.16	0.00	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future			12.29307	78.13257		12.30279	78.08199		14.42	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future			12.40649	75.65434		12.41670	75.60212		14.40	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			12.25876	77.34945		12.27272	77.26956		15.20	0.00	0.00	0	105,702.00
R2040	On 02/11/2023	Bond Future			12.36560	79.05238		12.37995	78.97148		15.52	0.00	293,995,801.22	3,719	30,631.00
R2040	On 02/11/2023	Bond Future	11.50	Call	749.05000	0.74905	0.00000	0.00000	749.050	14.43	0.22	15,308,203.51	875	875.00	
R2040	On 02/11/2023	Bond Future	11.80	Call	1,248.52000	1.24852	1,233.47000	1.23347	1,248.520	14.81	0.32	0.00	0	128.00	
R2040	On 02/11/2023	Bond Future	12.10	Call	1,929.11000	1.92911	0.00000	0.00000	1,929.110	15.27	0.42	29,484,266.74	875	875.00	
R2040	On 02/11/2023	Bond Future	12.60	Call	3,420.92000	3.42092	3,385.72000	3.38572	3,420.920	16.14	0.59	0.00	0	128.00	
R2040	On 02/11/2023	Bond Future	12.97	Put	1,448.93000	1.44893	0.00000	0.00000	1,448.930	16.79	0.30	21,045,307.00	875	875.00	
R2040	On 02/11/2023	Bond Future	13.64	Put	714.25000	0.71425	737.06000	0.73706	714.250	17.94	0.17	0.00	0	128.00	
R2040	On 01/02/2024	Bond Future			12.47050	76.33949		12.48536	76.25699		15.86	0.00	0.00	0	5,778.00
R2040	On 02/05/2024	Bond Future			12.58192	78.06991		12.59741	77.98522		15.32	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future			12.69963	75.33975		12.71582	75.25270		15.21	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			12.31810	73.72337		12.32185	73.70181		16.11	0.00	0.00	0	35,996.00
R2044	On 03/08/2023	Bond Future	11.75	Call	73.82000	0.07382	82.85000	0.08285	73.820	15.17	0.07	0.00	0.00	0	4,553.00
R2044	On 03/08/2023	Bond Future	11.75	Put	3,467.55000	3.46755	3,498.14000	3.49814	3,467.550	15.17	0.93	0.00	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	2,157.55000	2.15755	2,197.10000	2.19710	2,157.550	15.62	0.78	0.00	0.00	0	4,754.00
R2044	On 03/08/2023	Bond Future	12.50	Put	552.23000	0.55223	589.14000	0.58914	552.230	16.62	0.33	0.00	0.00	0	9,106.00
R2044	On 02/11/2023	Bond Future			12.42121	75.34650		12.42498	75.32513		16.47	0.00	1,808,316.00	24	49,923.00
R2044	On 01/02/2024	Bond Future			12.52235	72.67467		12.52621	72.65311		16.87	0.00	6,831,418.98	94	8,453.00
R2044	On 02/05/2024	Bond Future			12.62933	74.32199		12.63340	74.29958		16.33	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future			12.74207	71.63167		12.74637	71.60837		16.26	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			12.25767	76.73775		12.26626	76.68738		15.93	0.00	0.00	0	56,393.00

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 03/08/2023	Bond Future	11.80	Call	145.21000	0.14521		154.87000	0.15487	145.210	15.10	0.13	0.00	0	1,053.00
R2048	On 03/08/2023	Bond Future	12.30	Call	1,121.91000	1.12191		1,127.07000	1.12707	1,121.910	16.03	0.55	0.00	0	1,053.00
R2048	On 03/08/2023	Bond Future	13.20	Put	27.29000	0.02729		34.57000	0.03457	27.290	17.84	0.03	0.00	0	1,053.00
R2048	On 02/11/2023	Bond Future			12.36127	73.98040		12.37006	73.92962		17.27	0.00	1,997,470.80	27	217,008.00
R2048	On 02/11/2023	Bond Future	11.80	Call	1,271.96000	1.27196		1,266.60000	1.26660	1,271.960	16.13	0.32	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	12.50	Call	3,146.47000	3.14647		3,130.64000	3.13064	3,146.470	17.27	0.56	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	13.60	Put	753.33000	0.75333		771.53000	0.77153	753.330	19.40	0.17	0.00	0	207.00
R2048	On 01/02/2024	Bond Future			12.46338	75.65927		12.47246	75.60760		16.68	0.00	0.00	0	0.00
R2048	On 02/05/2024	Bond Future			12.56177	72.92408		12.57124	72.87093		17.12	0.00	0.00	0	0.00
R2048	On 01/08/2024	Bond Future			12.66207	74.58311		12.67197	74.52834		16.07	0.00	0.00	0	13,000.00
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			12.28826	98.85312		12.29697	98.78766		16.04	0.00	0.00	0	0.00
R2053	On 02/11/2023	Bond Future			12.39279	95.16365		12.40171	95.09768		17.40	0.00	0.00	0	5,189.00
R2053	On 01/02/2024	Bond Future			12.49195	97.32348		12.50116	97.25638		16.81	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future			12.59601	93.66376		12.60564	93.59471		17.27	0.00	0.00	0	0.00
R2053	On 01/08/2024	Bond Future			12.70254	95.79391		12.71263	95.72270		16.20	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			11.69109	66.72407		11.69936	66.68432		14.34	0.00	136,117,102.80	2,040	8,818.00
R209	On 03/08/2023	Bond Future	10.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.10	0.00	0.00	0	1,730.00
R209	On 03/08/2023	Bond Future	10.70	Call	1.50000	0.00150		1.93000	0.00193	1.500	12.90	0.00	0.00	0	1,730.00
R209	On 03/08/2023	Bond Future	10.75	Call	2.36000	0.00236		2.97000	0.00297	2.360	12.89	0.00	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	11.25	Call	111.01000	0.11101		118.39000	0.11839	111.010	13.51	0.12	0.00	0	7,000.00
R209	On 03/08/2023	Bond Future	12.00	Put	264.52000	0.26452		293.75000	0.29375	264.520	14.79	0.23	0.00	0	1,750.00
R209	On 02/11/2023	Bond Future			11.78224	65.03938		11.79068	64.99936		15.36	0.00	475,632,985.94	7,313	28,256.00
R209	On 01/02/2024	Bond Future			11.86767	66.51546		11.87636	66.47478		14.84	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future			11.95780	64.86977		11.96687	64.82788		15.08	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future			12.05056	66.34559		12.06005	66.30236		14.22	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			224.85416	224.85416		225.14348	225.14348			0.00	0.00	0	360.00
R210	On 02/11/2023	Bond Future			226.69379	226.69379		226.98653	226.98653			0.00	0.00	0	70.00
R210	On 01/02/2024	Bond Future			231.89159	231.89159		232.19171	232.19171			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future			233.95792	233.95792		234.25625	234.25625			0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future			239.33567	239.33567		239.63948	239.63948			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

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R213	On 03/08/2023	Bond Future	10.70927	84.15230		10.72224	84.09447		9.94	0.00	0.00	0	4,288.00	
R213	On 02/11/2023	Bond Future	10.79220	82.44757		10.80559	82.38927		10.82	0.00	553,552,984.98	6,714	27,649.00	
R213	On 02/11/2023	Bond Future	10.94	Call	2,239.10000	2.23910	2,215.19000	2.21519	2,239.100	10.77	0.56	0.00	0	731.00
R213	On 02/11/2023	Bond Future	11.44	Call	3,644.69000	3.64469	3,610.61000	3.61061	3,644.690	11.27	0.72	0.00	0	731.00
R213	On 02/11/2023	Bond Future	12.70	Put	176.50000	0.17650	184.15000	0.18415	176.500	12.72	0.07	0.00	0	731.00
R213	On 01/02/2024	Bond Future	10.87122	84.31854		10.88519	84.25922		10.41	0.00	0.00	0	0.00	
R213	On 02/05/2024	Bond Future	10.94703	82.67001		10.96176	82.60899		10.10	0.00	0.00	0	0.00	
R213	On 01/08/2024	Bond Future	11.02467	84.55148		11.04026	84.48857		9.22	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	12.09157	62.47265		12.11001	62.38322		15.74	0.00	158,555,585.70	2,538	16,006.00	
R214	On 02/11/2023	Bond Future	12.18876	60.54467		12.20772	60.45387		17.00	0.00	1,695,250.76	28	12,853.00	
R214	On 01/02/2024	Bond Future	12.28404	61.91864		12.30363	61.82600		16.44	0.00	0.00	0	0.00	
R214	On 02/05/2024	Bond Future	12.37572	60.01639		12.39604	59.92140		16.80	0.00	0.00	0	0.00	
R214	On 01/08/2024	Bond Future	12.46889	61.38196		12.49000	61.28446		15.79	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 :											6,717,746,038.32	76,694	1 783 918.00	
Grand Total:											6,717,746,038.32	76,694	1 783 918.00	