



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/08/2023

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
<b>Derivatives</b>														
AL37	On 02/11/2023	Index Future	903.32600	903.32600	906.59400	906.59400					0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	923.64900	923.64900	927.02800	927.02800					0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	944.50000	944.50000	947.95900	947.95900					0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	965.81500	965.81500	969.55000	969.55000					0.00	0.00	0	0.00
AL37	On 07/11/2024	Index Future	988.17600	988.17600	991.99100	991.99100					0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,024.67800	1,024.67800	1,031.65400	1,031.65400					0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,047.73100	1,047.73100	1,054.90600	1,054.90600					0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,071.38300	1,071.38300	1,078.72400	1,078.72400					0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	1,095.56100	1,095.56100	1,103.29400	1,103.29400					0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	1,120.92600	1,120.92600	1,128.83000	1,128.83000					0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	894.71600	894.71600	900.18300	900.18300					0.00	0.00	0	107.00
ALBI	On 01/02/2024	Index Future	914.84500	914.84500	920.47200	920.47200					0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	935.49800	935.49800	941.25500	941.25500					0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 01/08/2024	Index Future	956.60900	956.60900		962.69400	962.69400			0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future	978.75700	978.75700		984.97500	984.97500			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 02/11/2023	Bond Future	12.87446	71.53030		12.76173	72.02114			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	13.02425	73.15687		12.90589	73.66178			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	13.17791	71.02463		13.05426	71.54132			0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	13.33925	72.64104		13.20629	73.18494			0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	13.55211	70.52875		13.41269	71.08440			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 02/11/2023	Bond Future	13.33407	67.38309		13.22149	67.94073			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.47049	68.91548		13.35285	69.48856			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.61535	66.22371		13.49278	66.81003			0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	13.76384	67.72967		13.63314	68.34407			0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	13.95376	65.03641		13.81709	65.66427			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 02/11/2023	GOVI	881.91100	881.91100		887.32600	887.32600			0.00	0.00	0	823.00
GOVI	On 01/02/2024	GOVI	901.75200	901.75200		907.32500	907.32500			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	922.10800	922.10800		927.81100	927.81100			0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	942.91700	942.91700		948.94400	948.94400			0.00	0.00	0	0.00
GOVI	On 07/11/2024	GOVI	964.74800	964.74800		970.90700	970.90700			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	173.19671	173.19671		173.16675	173.16675			0.00	0.00	0	5,538.00
I2025	On 01/02/2024	Bond Future	175.34766	175.34766		175.32414	175.32414			0.00	0.00	0	214.00
I2025	On 02/05/2024	Bond Future	179.34585	179.34585		179.32244	179.32244			0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	181.59993	181.59993		181.61404	181.61404			0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	185.84062	185.84062		185.85344	185.85344			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 02/11/2023	Bond Future	125.47083	125.47083		125.48879	125.48879			0.00	0.00	0	1,287.00
I2029	On 01/02/2024	Bond Future	128.32386	128.32386		128.34730	128.34730			0.00	0.00	0	728.00
I2029	On 02/05/2024	Bond Future	129.88800	129.88800		129.91257	129.91257			0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	132.84676	132.84676		132.89943	132.89943			0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	134.55454	134.55454		134.60748	134.60748			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 02/11/2023	Bond Future	119.30912	119.30912		119.21787	119.21787			0.00	0.00	0	2,258.00
I2033	On 01/02/2024	Bond Future	122.02202	122.02202		121.93348	121.93348			0.00	0.00	0	6,141.00
I2033	On 02/05/2024	Bond Future	123.34741	123.34741		123.25753	123.25753			0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	126.15742	126.15742		126.09138	126.09138			0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	127.61096	127.61096		127.54257	127.54257			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 02/11/2023	Bond Future	128.99207	128.99207		129.45274	129.45274			0.00	0.00	0	4,669.00
I2038	On 01/02/2024	Bond Future	129.91445	129.91445		130.39104	130.39104			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	132.87654	132.87654		133.36446	133.36446			0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	133.84278	133.84278		134.37017	134.37017			0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	136.96637	136.96637		137.50492	137.50492			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 02/11/2023	Bond Future	112.46365	112.46365		112.47202	112.47202			0.00	0.00	0	16,148.00
I2046	On 01/02/2024	Bond Future	115.02092	115.02092		115.03389	115.03389			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	115.50335	115.50335		115.51744	115.51744			0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	118.13395	118.13395		118.17284	118.17284			0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	118.69904	118.69904		118.73806	118.73806			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 02/11/2023	Bond Future	113.29803	113.29803		113.30634	113.30634			0.00	0.00	0	14,087.00
I2050	On 01/02/2024	Bond Future	113.63433	113.63433		113.64744	113.64744			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	116.22538	116.22538		116.23896	116.23896			0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	116.57541	116.57541		116.61433	116.61433			0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	119.29563	119.29563		119.33413	119.33413			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 02/11/2023	Index Future	335.04700	335.04700		335.12800	335.12800			0.00	0.00	0	515.00
IGOV	On 01/02/2024	Index Future	342.66500	342.66500		342.76200	342.76200			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	350.47900	350.47900		350.57900	350.57900			0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	358.46500	358.46500		358.64100	358.64100			0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	366.84500	366.84500		367.02300	367.02300			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.50000	91.50000		8.50500	91.49500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	8.51000	91.49000		8.51000	91.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	8.54500	91.45500		8.54500	91.45500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.54000	91.46000		8.54000	91.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future	8.55500	91.44500		8.54000	91.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024	Jibar Tradeable Future	8.54000	91.46000		8.47800	91.52200			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.55000	91.45000		8.53000	91.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	8.52500	91.47500		8.49000	91.51000			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			8.39500	91.60500		8.34000	91.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			8.22000	91.78000		8.15500	91.84500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			8.20000	91.80000		8.12000	91.88000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future			8.20500	91.79500		8.08500	91.91500			0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			9.20185	107.41889		9.10402	107.68537		4.11	0.00	2,254,400,244.43	20,987	119,848.00
R186	On 02/11/2023	Bond Future	9.15	Call	752.02000	0.75202		925.49000	0.92549	752.020	4.19	0.48	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	99.93000	0.09993		86.22000	0.08622	99.930	5.00	0.09	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			9.20698	104.52476		9.09760	104.80153		4.09	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			9.20996	106.88350		9.08851	107.16685		3.69	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	9.73	Call	2,136.82000	2.13682		2,360.18000	2.36018	2,136.820	4.09	0.64	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40	Put	571.70000	0.57170		531.80000	0.53180	571.700	4.44	0.24	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future			9.21504	103.98278		9.06853	104.29516		3.46	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future			9.29004	106.37870		9.12318	106.69702		3.01	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 02/11/2023	Bond Future			342.02132	342.02132		342.05663	342.05663			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 02/11/2023	Bond Future			258.22502	258.22502		258.24560	258.24560			0.00	0.00	0	4,746.00
R202	On 01/02/2024	Bond Future			259.14369	259.14369		259.17514	259.17514			0.00	0.00	0	460.00
R202	On 02/05/2024	Bond Future			265.05242	265.05242		265.08540	265.08540			0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future			266.01029	266.01029		266.10038	266.10038			0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future			272.21874	272.21874		272.30836	272.30836			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 02/11/2023	Bond Future			10.52480	90.79793		10.41548	91.25442		8.65	0.00	753,259,627.28	8,296	89,644.00
R2030	On 02/11/2023	Bond Future	9.57	Call	184.56000	0.18456		298.00000	0.29800	184.560	7.96	0.12	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	9.89	Call	418.24000	0.41824		600.38000	0.60038	418.240	8.12	0.22	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.07	Call	623.18000	0.62318		850.64000	0.85064	623.180	8.23	0.30	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39	Call	1,151.34000	1.15134		1,450.18000	1.45018	1,151.340	8.54	0.44	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.62	Call	1,654.79000	1.65479		1,996.02000	1.99602	1,654.790	8.78	0.55	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.12	Call	3,046.41000	3.04641		3,446.04000	3.44604	3,046.410	9.39	0.74	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.43	Put	380.44000	0.38044		344.11000	0.34411	380.440	9.77	0.17	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.57	Put	305.32000	0.30532		275.80000	0.27580	305.320	9.95	0.14	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	12.27	Put	98.72000	0.09872		87.21000	0.08721	98.720	10.80	0.05	0.00	0	500.00
R2030	On 01/02/2024	Bond Future			10.59667	88.83480		10.48045	89.30525		8.90	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	628.42000	0.62842		762.50000	0.76250	628.420	8.60	0.22	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	961.52000	0.96152		1,148.18000	1.14818	961.520	8.64	0.30	0.00	0	500.00

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R2030	On 01/02/2024	Bond Future	9.93	Call	1,010.58000	1.01058		1,205.75000	1.20575	1,010.580	8.64	0.31	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00	Call	1,100.43000	1.10043		1,311.18000	1.31118	1,100.430	8.65	0.33	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07	Call	1,200.10000	1.20010		1,424.77000	1.42477	1,200.100	8.68	0.35	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	1,336.51000	1.33651		1,579.17000	1.57917	1,336.510	8.71	0.38	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	1,734.24000	1.73424		2,018.46000	2.01846	1,734.240	8.83	0.45	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	1,494.73000	1.49473		1,396.13000	1.39613	1,494.730	9.29	0.37	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	1,121.48000	1.12148		1,051.31000	1.05131	1,121.480	9.57	0.30	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	738.97000	0.73897		697.23000	0.69723	738.970	9.98	0.21	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	671.63000	0.67163		634.32000	0.63432	671.630	10.08	0.19	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	665.29000	0.66529		628.29000	0.62829	665.290	10.09	0.19	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	528.21000	0.52821		500.19000	0.50019	528.210	10.32	0.16	0.00	0	400.00
R2030	On 02/05/2024	Bond Future			10.67803	90.83930		10.55522	91.32063		8.38	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	969.51000	0.96951		1,140.87000	1.14087	969.510	8.03	0.27	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	1,627.51000	1.62751		1,884.84000	1.88484	1,627.510	8.19	0.39	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	2,470.20000	2.47020		2,795.02000	2.79502	2,470.200	8.47	0.50	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	2,901.15000	2.90115		3,250.36000	3.25036	2,901.150	8.61	0.55	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	3,609.78000	3.60978		3,989.65000	3.98965	3,609.780	8.85	0.61	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	1,064.55000	1.06455		1,012.50000	1.01250	1,064.550	9.55	0.24	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	777.91000	0.77791		719.91000	0.71991	777.910	9.93	0.18	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	373.62000	0.37362		331.93000	0.33193	373.620	10.03	0.10	0.00	0	500.00
R2030	On 01/08/2024	Bond Future			10.76864	88.88174		10.63340	89.39348		8.14	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future			10.89804	90.92910		10.75434	91.45154		7.63	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 02/11/2023	Bond Future			11.32958	84.43155		11.19534	85.07065		10.79	0.00	915,660,159.75	10,845	198,531.00
R2032	On 02/11/2023	Bond Future	10.35	Call	184.64000	0.18464		339.64000	0.33964	184.640	9.58	0.11	0.00	0	7,750.00
R2032	On 02/11/2023	Bond Future	10.58	Call	358.39000	0.35839		582.91000	0.58291	358.390	9.83	0.18	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.59	Call	367.95000	0.36795		595.96000	0.59596	367.950	9.84	0.18	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.71	Call	497.22000	0.49722		768.00000	0.76800	497.220	9.98	0.23	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.00	Put	2,523.78000	2.52378		2,250.75000	2.25075	2,523.780	10.39	0.64	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.09	Call	1,120.93000	1.12093		1,513.50000	1.51350	1,120.930	10.53	0.40	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.28	Put	1,788.40000	1.78840		1,592.41000	1.59241	1,788.400	10.84	0.51	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.50	Put	1,341.76000	1.34176		1,194.10000	1.19410	1,341.760	11.20	0.42	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.60	Put	1,173.24000	1.17324		1,043.32000	1.04332	1,173.240	11.37	0.38	0.00	0	15,500.00
R2032	On 02/11/2023	Bond Future	11.78	Put	916.25000	0.91625		813.66000	0.81366	916.250	11.67	0.31	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	12.26	Put	461.31000	0.46131		406.34000	0.40634	461.310	12.47	0.17	0.00	0	500.00
R2032	On 01/02/2024	Bond Future			11.42547	86.33124		11.28437	86.98821		10.99	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	440.84000	0.44084		556.02000	0.55602	440.840	10.42	0.15	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	993.97000	0.99397		1,249.40000	1.24940	993.970	10.49	0.27	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	1,237.26000	1.23726		1,538.31000	1.53831	1,237.260	10.57	0.32	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	1,269.56000	1.26956		1,575.32000	1.57532	1,269.560	10.58	0.33	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	11.09	Call	1,838.76000	1.83876		2,217.25000	2.21725	1,838.760	10.84	0.42	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	1,985.27000	1.98527		1,828.20000	1.82820	1,985.270	11.53	0.40	0.00	0	200.00

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 01/02/2024	Bond Future	12.50	Put	1,038.69000	1.03869	960.15000	0.96015	1,038.690	12.40	0.24	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	934.50000	0.93450	864.67000	0.86467	934.500	12.54	0.21	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	848.08000	0.84808	785.24000	0.78524	848.080	12.67	0.20	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future			11.52703	84.11669	11.37928	84.78871		10.96	0.00	0.00	0	0.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	1,029.11000	1.02911	1,262.50000	1.26250	1,029.110	10.36	0.25	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	1,302.56000	1.30256	1,605.09000	1.60509	1,302.560	10.36	0.29	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	1,388.42000	1.38842	1,705.55000	1.70555	1,388.420	10.39	0.31	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	1,717.03000	1.71703	2,089.55000	2.08955	1,717.030	10.49	0.36	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	2,133.39000	2.13339	2,566.54000	2.56654	2,133.390	10.63	0.41	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	2,682.31000	2.68231	3,171.67000	3.17167	2,682.310	10.83	0.48	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	1,209.27000	1.20927	1,183.14000	1.18314	1,209.270	12.41	0.23	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	997.28000	0.99728	945.48000	0.94548	997.280	12.71	0.19	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	887.63000	0.88763	811.56000	0.81156	887.630	12.90	0.17	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future			11.63553	86.01259	11.47662	86.71820		9.82	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future			11.78746	83.82829	11.62030	84.54913		9.90	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 02/11/2023	Bond Future			12.02728	82.42042	11.90918	83.04346		13.16	0.00	295,642,046.54	3,587	168,804.00	
R2035	On 02/11/2023	Bond Future	10.62	Call	88.92000	0.08892	146.01000	0.14601	88.920	11.89	0.05	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12	Call	341.82000	0.34182	536.53000	0.53653	341.820	12.03	0.15	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.74	Call	1,265.68000	1.26568	1,679.70000	1.67970	1,265.680	12.78	0.39	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.24	Call	2,617.48000	2.61748	3,157.13000	3.15713	2,617.480	13.54	0.60	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.85	Put	658.92000	0.65892	643.60000	0.64360	658.920	14.50	0.21	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	13.59	Put	221.95000	0.22195	220.98000	0.22098	221.950	15.63	0.08	0.00	0	731.00	
R2035	On 01/02/2024	Bond Future			12.14351	84.27471	12.01979	84.91515		12.76	0.00	0.00	0	0.00	
R2035	On 01/02/2024	Bond Future	10.62	Call	390.98000	0.39098	498.79000	0.49879	390.980	11.70	0.12	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	843.01000	0.84301	1,069.89000	1.06989	843.010	11.81	0.23	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46	Put	988.10000	0.98810	932.84000	0.93284	988.100	14.76	0.20	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future			12.25539	81.66291	12.12653	82.31807		12.99	0.00	0.00	0	0.00	
R2035	On 01/08/2024	Bond Future			12.37238	83.50399	12.23456	84.19165		12.24	0.00	0.00	0	0.00	
R2035	On 07/11/2024	Bond Future			12.53384	80.91293	12.38975	81.61541		11.96	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 02/11/2023	Bond Future			12.36631	77.38118	12.26396	77.91836		14.18	0.00	48,672,762.22	629	63,924.00	
R2037	On 02/11/2023	Bond Future	12.02	Call	1,182.27000	1.18227	1,496.08000	1.49608	1,182.270	13.80	0.37	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	12.52	Call	2,473.17000	2.47317	2,898.69000	2.89869	2,473.170	14.64	0.57	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	13.89	Put	261.03000	0.26103	255.58000	0.25558	261.030	16.93	0.09	0.00	0	731.00	
R2037	On 01/02/2024	Bond Future			12.48040	74.86583	12.37338	75.41821		14.54	0.00	0.00	0	76,958.00	
R2037	On 01/02/2024	Bond Future	12.09	Call	2,018.42000	2.01842	2,368.96000	2.36896	2,018.420	14.30	0.41	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	12.93	Put	2,105.37000	2.10537	2,019.14000	2.01914	2,105.370	15.61	0.37	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	13.93	Put	932.91000	0.93291	905.29000	0.90529	932.910	17.17	0.19	0.00	0	2,500.00	
R2037	On 02/05/2024	Bond Future			12.60078	76.55493	12.48948	77.11999		14.05	0.00	0.00	0	0.00	
R2037	On 01/08/2024	Bond Future			12.73006	74.02457	12.61086	74.61895		14.32	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
R2037	On 07/11/2024	Bond Future			12.88750	75.72732		12.76326	76.33439		13.28	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 02/11/2023	Bond Future			12.62922	77.58735		12.53211	78.12185		15.00	0.00	0.00	0	38,373.00
R2040	On 02/11/2023	Bond Future	11.50	Call	217.41000	0.21741		327.94000	0.32794	217.410	13.55	0.10	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	11.80	Call	475.33000	0.47533		657.91000	0.65791	475.330	13.92	0.18	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.10	Call	903.85000	0.90385		1,176.29000	1.17629	903.850	14.33	0.29	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	12.60	Call	2,066.68000	2.06668		2,466.40000	2.46640	2,066.680	15.18	0.50	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.97	Put	1,417.06000	1.41706		1,344.80000	1.34480	1,417.060	15.86	0.36	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	13.64	Put	590.47000	0.59047		573.64000	0.57364	590.470	17.06	0.18	0.00	0	128.00
R2040	On 01/02/2024	Bond Future			12.74717	74.82630		12.64566	75.37595		15.44	0.00	0.00	0	91,898.00
R2040	On 02/05/2024	Bond Future			12.87083	76.51445		12.76531	77.07669		14.93	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future			13.00333	73.73270		12.89035	74.32420		14.95	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future			13.16279	75.42801		13.04509	76.03211		13.94	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 02/11/2023	Bond Future			12.70138	73.78652		12.58882	74.40643		15.86	0.00	0.00	0	52,345.00
R2044	On 02/11/2023	Bond Future	12.00	Call	650.99000	0.65099		907.44000	0.90744	650.990	14.99	0.23	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	12.75	Put	2,060.43000	2.06043		1,913.34000	1.91334	2,060.430	16.34	0.47	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	13.00	Put	1,524.10000	1.52410		1,425.34000	1.42534	1,524.100	16.82	0.37	0.00	0	6,375.00
R2044	On 01/02/2024	Bond Future			12.81589	71.06510		12.69841	71.70198		16.36	0.00	0.00	0	31,817.00
R2044	On 02/05/2024	Bond Future			12.93548	72.66839		12.81344	73.31983		15.85	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future			13.06332	69.92512		12.93340	70.60695		15.92	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future			13.21645	71.53256		13.08112	72.22919		14.86	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 02/11/2023	Bond Future			12.57941	72.73858		12.46678	73.37498		16.55	0.00	0.00	0	232,212.00
R2048	On 02/11/2023	Bond Future	11.80	Call	549.61000	0.54961		783.04000	0.78304	549.610	15.37	0.20	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	12.50	Call	1,981.10000	1.98110		2,442.10000	2.44210	1,981.100	16.55	0.48	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	13.60	Put	611.20000	0.61120		589.60000	0.58960	611.200	18.74	0.18	0.00	0	207.00
R2048	On 01/02/2024	Bond Future			12.69253	74.37503		12.57497	75.02873		16.10	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future	11.50	Call	751.78000	0.75178		986.05000	0.98605	751.780	14.77	0.19	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	12.30	Call	2,221.85000	2.22185		2,658.72000	2.65872	2,221.850	15.78	0.41	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	13.37	Put	1,955.01000	1.95501		1,894.86000	1.89486	1,955.010	17.62	0.32	0.00	0	1,000.00
R2048	On 02/05/2024	Bond Future			12.80086	71.60333		12.67881	72.27207		16.56	0.00	0.00	0	0.00
R2048	On 01/08/2024	Bond Future			12.91307	73.21741		12.78344	73.91683		15.67	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future			13.06179	70.45190		12.92668	71.16652		15.53	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 02/11/2023	Bond Future			12.54860	94.02350		12.42559	94.92149		16.77	0.00	0.00	0	5,189.00
R2053	On 01/02/2024	Bond Future			12.65635	96.13905		12.52804	97.06106		16.31	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future			12.76829	92.44261		12.63486	93.38575		16.78	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	
R2053	On 01/08/2024	Bond Future	12.88445	94.52551		12.74280	95.51036		15.87	0.00	0.00	0	0.00	
R2053	On 07/11/2024	Bond Future	13.03406	90.82998		12.88618	91.83637		15.74	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 02/11/2023	Bond Future	12.08660	63.61776		11.97404	64.13836		14.90	0.00	0.00	0	26,959.00	
R209	On 01/02/2024	Bond Future	12.18581	65.04914		12.06856	65.58409		14.49	0.00	0.00	0	1,690.00	
R209	On 02/05/2024	Bond Future	12.28920	63.36347		12.16754	63.91071		14.71	0.00	0.00	0	0.00	
R209	On 01/08/2024	Bond Future	12.39732	64.79161		12.26800	65.36503		14.20	0.00	0.00	0	0.00	
R209	On 07/11/2024	Bond Future	12.53956	63.12825		12.40499	63.71416		13.77	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 02/11/2023	Bond Future	227.63216	227.63216		227.15645	227.15645			0.00	0.00	0	70.00	
R210	On 01/02/2024	Bond Future	232.80821	232.80821		232.33088	232.33088			0.00	0.00	0	300.00	
R210	On 02/05/2024	Bond Future	234.87242	234.87242		234.38537	234.38537			0.00	0.00	0	0.00	
R210	On 01/08/2024	Bond Future	240.22227	240.22227		239.77382	239.77382			0.00	0.00	0	0.00	
R210	On 07/11/2024	Bond Future	242.50823	242.50823		242.04768	242.04768			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 02/11/2023	Bond Future	11.04124	81.37191		10.93263	81.83880		10.13	0.00	244,441,217.64	3,004	33,183.00	
R213	On 02/11/2023	Bond Future	10.94	Call	1,284.80000	1.28480	1,607.74000	1.60774	1,284.800	10.05	0.46	0.00	0	731.00
R213	On 02/11/2023	Bond Future	11.44	Call	2,563.30000	2.56330	2,958.62000	2.95862	2,563.300	10.78	0.67	0.00	0	731.00
R213	On 02/11/2023	Bond Future	12.70	Put	133.42000	0.13342	120.65000	0.12065	133.420	12.65	0.06	0.00	0	731.00
R213	On 01/02/2024	Bond Future	11.13619	83.20261		11.02148	83.68333		10.18	0.00	0.00	0	0.00	
R213	On 02/05/2024	Bond Future	11.22692	81.52036		11.10657	82.01219		10.06	0.00	0.00	0	0.00	
R213	On 01/08/2024	Bond Future	11.32290	83.35855		11.19209	83.87909		9.25	0.00	0.00	0	0.00	
R213	On 07/11/2024	Bond Future	11.47048	81.72000		11.33250	82.25159		9.20	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 02/11/2023	Bond Future	12.45510	59.28883		12.34264	59.81396		16.39	0.00	0.00	0	22,216.00	
R214	On 01/02/2024	Bond Future	12.56252	60.62270		12.44544	61.16207		15.96	0.00	0.00	0	0.00	
R214	On 02/05/2024	Bond Future	12.66528	58.68505		12.54403	59.23676		16.34	0.00	0.00	0	0.00	
R214	On 01/08/2024	Bond Future	12.77151	60.00805		12.64307	60.58498		15.47	0.00	0.00	0	0.00	
R214	On 07/11/2024	Bond Future	12.91315	58.08374		12.77969	58.67327		15.27	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	



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
R214/R209		On 28/02/2041	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>4,512,076,057.86</b>	<b>47,348</b>	<b>1 435 556.00</b>
<b>Grand Total:</b>											<b>4,512,076,057.86</b>	<b>47,348</b>	<b>1 435 556.00</b>