



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: 30/03/2023

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 04/05/2023	Index Future	882.25100	882.25100	886.70200	886.70200					0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	899.53600	899.53600	904.07400	904.07400					0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	917.61300	917.61300	922.24400	922.24400					0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	936.31600	936.31600	941.04100	941.04100					0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	955.04500	955.04500	959.86300	959.86300					0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,014.15700	1,014.15700	1,014.85000	1,014.85000					0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,034.02600	1,034.02600	1,034.73400	1,034.73400					0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,054.80600	1,054.80600	1,055.52900	1,055.52900					0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,076.30600	1,076.30600	1,077.04300	1,077.04300					0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,097.83500	1,097.83500	1,098.58500	1,098.58500					0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	887.38300	887.38300	886.81600	886.81600					0.00	0.00	0	99.00
ALBI	On 03/08/2023	Index Future	904.76900	904.76900	904.19200	904.19200					0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	922.95100	922.95100	922.36300	922.36300					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 01/02/2024	Index Future	941.76300	941.76300		941.16300	941.16300			0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	960.60100	960.60100		959.98700	959.98700			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 04/05/2023	Bond Future	11.99192	74.86113		12.04436	74.61258			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.14198	76.34620		12.19662	76.09276			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.29483	74.10422		12.35179	73.84569			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.45489	75.63126		12.51435	75.36741			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.62771	73.36361		12.68984	73.09427			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 04/05/2023	Bond Future	12.41011	72.02162		12.49807	71.53785			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.54884	73.45046		12.64022	72.95717			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	12.68975	70.68158		12.78480	70.17832			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	12.82986	72.13805		12.92868	71.62435			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	12.98510	69.33290		13.08805	68.80869			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 04/05/2023	GOVI	874.64500	874.64500		874.19200	874.19200			0.00	0.00	0	840.00
GOVI	On 03/08/2023	GOVI	891.78100	891.78100		891.32000	891.32000			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	909.70300	909.70300		909.23200	909.23200			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	928.24500	928.24500		927.76500	927.76500			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	946.81200	946.81200		946.32100	946.32100			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	169.96243	169.96243		169.89273	169.89273			0.00	0.00	0	5,381.00
I2025	On 03/08/2023	Bond Future	171.59300	171.59300		171.52216	171.52216			0.00	0.00	0	214.00
I2025	On 02/11/2023	Bond Future	175.08196	175.08196		175.00976	175.00976			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.90453	176.90453		176.83117	176.83117			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	180.47993	180.47993		180.40473	180.40473			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 04/05/2023	Bond Future	122.84085	122.84085		122.55035	122.55035			0.00	0.00	0	2,115.00
I2029	On 03/08/2023	Bond Future	125.27765	125.27765		124.98149	124.98149			0.00	0.00	0	728.00
I2029	On 02/11/2023	Bond Future	126.49968	126.49968		126.19769	126.19769			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	129.10662	129.10662		128.79839	128.79839			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	130.35808	130.35808		130.04367	130.04367			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 04/05/2023	Bond Future	116.31027	116.31027		115.71628	115.71628			0.00	0.00	0	1,540.00
I2033	On 03/08/2023	Bond Future	118.61750	118.61750		118.01181	118.01181			0.00	0.00	0	6,141.00

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 02/11/2023	Bond Future	119.61377	119.61377		118.99598	118.99598			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	122.07887	122.07887		121.44825	121.44825			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	123.09381	123.09381		122.45053	122.45053			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 04/05/2023	Bond Future	129.53381	129.53381		129.39443	129.39443			0.00	0.00	0	4,625.00
I2038	On 03/08/2023	Bond Future	130.14472	130.14472		130.00272	130.00272			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	132.79092	132.79092		132.64617	132.64617			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	133.51874	133.51874		133.37132	133.37132			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	136.21668	136.21668		136.06609	136.06609			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 04/05/2023	Bond Future	113.40050	113.40050		113.77626	113.77626			0.00	0.00	0	17,308.00
I2046	On 03/08/2023	Bond Future	115.65001	115.65001		116.03333	116.03333			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	115.91912	115.91912		116.31060	116.31060			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	118.30803	118.30803		118.70752	118.70752			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	118.56462	118.56462		118.97253	118.97253			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 04/05/2023	Bond Future	116.01169	116.01169		116.22900	116.22900			0.00	0.00	0	13,316.00
I2050	On 03/08/2023	Bond Future	116.13167	116.13167		116.35351	116.35351			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	118.49304	118.49304		118.71946	118.71946			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	118.69768	118.69768		118.92924	118.92924			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	121.09622	121.09622		121.33215	121.33215			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 04/05/2023	Index Future	327.96200	327.96200		328.03100	328.03100			0.00	0.00	0	654.00
I GOV	On 03/08/2023	Index Future	334.46700	334.46700		334.53800	334.53800			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	341.26800	341.26800		341.34000	341.34000			0.00	0.00	0	0.00
I GOV	On 01/02/2024	Index Future	348.30100	348.30100		348.37500	348.37500			0.00	0.00	0	0.00
I GOV	On 02/05/2024	Index Future	355.34400	355.34400		355.41800	355.41800			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.96500	92.03500		7.69500	92.30500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.97000	92.03000		7.78500	92.21500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	8.12500	91.87500		7.80500	92.19500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.12000	91.88000		7.81000	92.19000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.17000	91.83000		7.82000	92.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.16500	91.83500		7.79000	92.21000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.01000	91.99000		7.65500	92.34500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	7.81500	92.18500		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	7.65500	92.34500		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	7.56000	92.44000		7.28500	92.71500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	7.55000	92.45000		7.27000	92.73000			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 19/03/2025	Jibar Tradeable Future			7.56000	92.44000		7.30000	92.70000			0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.47225	110.19709		8.30763	110.72233		5.40	0.00	0.00	0	100,584.00
R186	On 04/05/2023	Bond Future	8.36	Call	546.46000	0.54646		809.69000	0.80969	546.460	5.22	0.42	0.00	0	200.00
R186	On 04/05/2023	Bond Future	8.36	Put	904.26000	0.90426		642.25000	0.64225	904.260	5.22	0.58	0.00	0	200.00
R186	On 03/08/2023	Bond Future			8.51948	107.05190		8.34030	107.58753		5.24	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.55265	109.20351		8.35662	109.74999		4.77	0.00	1,638,052.65	15	15.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,639.96000	2.63996		3,015.51000	3.01551	2,639.960	5.08	0.66	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	342.64000	0.34264		276.18000	0.27618	342.640	5.72	0.14	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.58002	106.12397		8.36424	106.68160		4.49	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.63103	108.24311		8.39178	108.81164		3.99	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 04/05/2023	Bond Future			336.99084	336.99084		337.21743	337.21743			0.00	0.00	0	309.00
R197	On 03/08/2023	Bond Future			334.59801	334.59801		334.82943	334.82943			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			341.40139	341.40139		341.63772	341.63772			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 04/05/2023	Bond Future			252.38378	252.38378		251.32926	251.32926			0.00	0.00	0	4,960.00
R202	On 03/08/2023	Bond Future			252.56872	252.56872		251.49355	251.49355			0.00	0.00	0	460.00
R202	On 02/11/2023	Bond Future			257.70406	257.70406		256.60714	256.60714			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			258.07051	258.07051		256.95168	256.95168			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			263.28533	263.28533		262.14342	262.14342			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 04/05/2023	Bond Future			9.95674	92.70900		9.84575	93.21362		9.07	0.00	84,736,026.00	914	93,188.00
R2030	On 04/05/2023	Bond Future	9.03	Call	6.41000	0.00641		15.40000	0.01540	6.410	6.34	0.01	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	306.05000	0.30605		452.17000	0.45217	306.050	7.99	0.23	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	434.87000	0.43487		615.90000	0.61590	434.870	8.24	0.30	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	630.00000	0.63000		853.96000	0.85396	630.000	8.52	0.38	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	1,138.46000	1.13846		1,442.19000	1.44219	1,138.460	9.07	0.54	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	2,456.90000	2.45690		2,869.60000	2.86960	2,456.900	10.02	0.77	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	3,303.58000	3.30358		3,751.79000	3.75179	3,303.580	10.50	0.85	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	42.73000	0.04273		31.75000	0.03175	42.730	11.78	0.03	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	20.92000	0.02092		15.54000	0.01554	20.920	12.26	0.02	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	6.86000	0.00686		5.11000	0.00511	6.860	12.91	0.01	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	1.10000	0.00110		0.81000	0.00081	1.100	12.91	0.00	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	0.82000	0.00082		0.60000	0.00060	0.820	12.91	0.00	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			10.06378	90.51845		9.94691	91.03305		9.24	0.00	0.00	0	11,931.00

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 03/08/2023	Bond Future	10.40	Call	2,825.92000	2.82592	3,164.49000	3.16449	2,825.920	9.56	0.62	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	3,554.48000	3.55448	3,929.58000	3.92958	3,554.480	9.79	0.70	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	71.33000	0.07133	58.55000	0.05855	71.330	11.13	0.03	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	40.17000	0.04017	32.59000	0.03259	40.170	11.13	0.02	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.15881	92.33785	10.03582	92.86283		8.85	0.00	7,387,028.00	80	0.00	
R2030	On 02/11/2023	Bond Future	9.57	Call	1,389.00000	1.38900	1,587.44000	1.58744	1,389.000	8.53	0.35	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	10.07	Call	2,300.91000	2.30091	2,572.29000	2.57229	2,300.910	8.74	0.49	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	11.57	Put	767.96000	0.76796	677.55000	0.67755	767.960	9.95	0.19	0.00	0	800.00	
R2030	On 01/02/2024	Bond Future			10.25799	90.21448	10.12823	90.75017		8.61	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future	9.57	Call	1,562.80000	1.56280	1,763.92000	1.76392	1,562.800	8.25	0.35	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.93	Call	2,172.63000	2.17263	2,420.08000	2.42008	2,172.630	8.41	0.44	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	2,448.24000	2.44824	2,713.64000	2.71364	2,448.240	8.50	0.47	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,398.69000	1.39869	1,260.60000	1.26060	1,398.690	9.45	0.28	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	813.56000	0.81356	728.35000	0.72835	813.560	10.11	0.17	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future			10.37935	92.01560	10.24231	92.56180		7.95	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 04/05/2023	Bond Future			10.63330	87.36759	10.56338	87.72850		10.72	0.00	0.00	0	172,308.00	
R2032	On 04/05/2023	Bond Future	9.80	Call	24.44000	0.02444	39.64000	0.03964	24.440	8.34	0.03	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	9.85	Call	37.22000	0.03722	58.20000	0.05820	37.220	8.53	0.04	0.00	0	6,500.00	
R2032	On 04/05/2023	Bond Future	10.03	Call	127.34000	0.12734	179.14000	0.17914	127.340	9.21	0.11	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.30	Call	443.56000	0.44356	562.78000	0.56278	443.560	10.10	0.27	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	10.53	Call	922.41000	0.92241	1,104.57000	1.10457	922.410	10.81	0.43	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	1,161.39000	1.16139	1,366.58000	1.36658	1,161.390	11.07	0.50	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	10.69	Put	1,074.78000	1.07478	935.85000	0.93585	1,074.780	11.28	0.46	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	11.00	Put	571.85000	0.57185	493.01000	0.49301	571.850	12.13	0.28	0.00	0	13,000.00	
R2032	On 04/05/2023	Bond Future	11.06	Put	502.47000	0.50247	432.56000	0.43256	502.470	12.28	0.25	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	3,937.90000	3.93790	4,262.75000	4.26275	3,937.900	13.04	0.86	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	0.41000	0.00041	0.36000	0.00036	0.410	15.48	0.00	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			10.74582	89.07928	10.67280	89.44737		11.27	0.00	0.00	0	2,686.00	
R2032	On 03/08/2023	Bond Future	9.60	Call	432.70000	0.43270	497.91000	0.49791	432.700	10.59	0.15	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	10.30	Call	1,332.42000	1.33242	1,477.20000	1.47720	1,332.420	10.85	0.36	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	6,232.62000	6.23262	6,542.83000	6.54283	6,232.620	12.61	0.82	0.00	0	5,000.00	
R2032	On 02/11/2023	Bond Future			10.85702	86.70998	10.78071	87.08549		11.42	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future			10.96982	88.47722	10.89002	88.86043		10.64	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	1,485.06000	1.48506	1,608.17000	1.60817	1,485.060	10.04	0.30	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	2,923.46000	2.92346	3,113.25000	3.11325	2,923.460	10.45	0.47	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	1,164.54000	1.16454	1,094.39000	1.09439	1,164.540	12.17	0.20	0.00	0	1,200.00	
R2032	On 02/05/2024	Bond Future			11.09837	86.08594	11.01486	86.47660		10.44	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 04/05/2023	Bond Future			11.19003	86.68989	11.25224	86.33197		13.05	0.00	0.00	0	151,607.00	
R2035	On 04/05/2023	Bond Future	9.85	Call	6.75000	0.00675	5.37000	0.00537	6.750	11.78	0.01	0.00	0	388.00	

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 04/05/2023	Bond Future	10.42	Call	120.36000	0.12036		99.44000	0.09944	120.360	11.95	0.08	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.55	Call	206.47000	0.20647		172.77000	0.17277	206.470	12.09	0.13	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	10.60	Call	250.00000	0.25000		210.21000	0.21021	250.000	12.15	0.15	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.05	Call	1,002.80000	1.00280		880.14000	0.88014	1,002.800	12.75	0.41	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	11.17	Call	1,328.27000	1.32827		1,178.00000	1.17800	1,328.270	12.93	0.49	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	11.80	Put	347.16000	0.34716		427.20000	0.42720	347.160	13.94	0.17	0.00	0	1,035.00
R2035	On 04/05/2023	Bond Future	11.87	Put	290.37000	0.29037		360.39000	0.36039	290.370	14.06	0.15	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	12.46	Put	56.84000	0.05684		75.96000	0.07596	56.840	14.99	0.04	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	6.26000	0.00626		9.15000	0.00915	6.260	16.08	0.00	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.30736	88.38832		11.37206	88.02345		13.85	0.00	0.00	0	9,321.00
R2035	On 02/11/2023	Bond Future			11.42664	85.66071		11.49396	85.28854		14.07	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future	10.62	Call	1,725.97000	1.72597		1,616.56000	1.61656	1,725.970	13.23	0.32	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	2,834.99000	2.83499		2,680.29000	2.68029	2,834.990	13.66	0.45	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	12.85	Put	1,315.67000	1.31567		1,403.02000	1.40302	1,315.670	15.74	0.21	0.00	0	400.00
R2035	On 01/02/2024	Bond Future			11.55125	87.40663		11.62139	87.02689		13.17	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	2,009.15000	2.00915		1,893.97000	1.89397	2,009.150	12.50	0.33	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	3,077.67000	3.07767		2,922.65000	2.92265	3,077.670	12.83	0.43	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	1,336.53000	1.33653		1,414.26000	1.41426	1,336.530	15.28	0.19	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			11.68010	84.64674		11.75317	84.25923		12.90	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 04/05/2023	Bond Future			11.47345	81.95794		11.53068	81.62753		14.08	0.00	0.00	0	63,080.00
R2037	On 04/05/2023	Bond Future	10.95	Call	335.15000	0.33515		289.53000	0.28953	335.150	13.21	0.19	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	438.06000	0.43806		380.89000	0.38089	438.060	13.32	0.23	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	2,495.23000	2.49523		2,291.19000	2.29119	2,495.230	14.56	0.69	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	519.51000	0.51951		617.77000	0.61777	519.510	14.84	0.23	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	2.85000	0.00285		4.20000	0.00420	2.850	17.48	0.00	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.59918	79.30631		11.65865	78.96954		15.75	0.00	0.00	0	74,072.00
R2037	On 03/08/2023	Bond Future	10.30	Call	467.37000	0.46737		427.39000	0.42739	467.370	14.47	0.14	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	1,435.06000	1.43506		1,337.42000	1.33742	1,435.060	15.03	0.33	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			11.71458	80.90043		11.77630	80.55692		15.23	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.83431	78.29362		11.89846	77.94312		14.98	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future			11.96739	79.85607		12.03412	79.49834		13.99	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 04/05/2023	Bond Future			11.69383	82.80961		11.79167	82.21190		15.01	0.00	4,140,480.50	50	52,121.00
R2040	On 04/05/2023	Bond Future	10.17	Call	2.86000	0.00286		1.85000	0.00185	2.860	13.53	0.00	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	58.51000	0.05851		40.81000	0.04081	58.510	13.51	0.04	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	140.46000	0.14046		101.70000	0.10170	140.460	13.73	0.09	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	219.93000	0.21993		162.65000	0.16265	219.930	13.87	0.13	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	926.54000	0.92654		741.71000	0.74171	926.540	14.54	0.37	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	726.85000	0.72685		933.40000	0.93340	726.850	15.56	0.29	0.00	0	684.00

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
R2040	On 04/05/2023	Bond Future	12.78	Put	122.42000	0.12242		175.33000	0.17533	122.420	16.93	0.06	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	13.45	Put	19.42000	0.01942		30.62000	0.03062	19.420	18.11	0.01	0.00	0	486.00	
R2040	On 03/08/2023	Bond Future			11.82067	79.92422		11.92231	79.31496		16.84	0.00	0.00	0	98,195.00	
R2040	On 02/11/2023	Bond Future			11.93719	81.53078		12.04263	80.90929		16.30	0.00	1,467,554.04	18	18.00	
R2040	On 01/02/2024	Bond Future			12.05801	78.68649		12.16755	78.05232		15.76	0.00	0.00	0	11.00	
R2040	On 02/05/2024	Bond Future			12.19111	80.25657		12.30495	79.60956		14.40	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 04/05/2023	Bond Future			11.82288	78.74946		11.90037	78.27507		16.12	0.00	0.00	0	62,354.00	
R2044	On 04/05/2023	Bond Future	11.75	Put	1,808.17000	1.80817		2,095.24000	2.09524	1,808.170	16.12	0.54	0.00	0	4,423.00	
R2044	On 04/05/2023	Bond Future	12.00	Put	1,123.19000	1.12319		1,338.81000	1.33881	1,123.190	16.61	0.38	0.00	0	4,423.00	
R2044	On 04/05/2023	Bond Future	12.25	Put	667.95000	0.66795		819.82000	0.81982	667.950	17.12	0.26	0.00	0	1,798.00	
R2044	On 03/08/2023	Bond Future			11.94721	75.90980		12.02769	75.42618		18.13	0.00	0.00	0	21,333.00	
R2044	On 03/08/2023	Bond Future	11.75	Put	3,812.85000	3.81285		4,091.98000	4.09198	3,812.850	17.70	0.54	0.00	0	3,076.00	
R2044	On 03/08/2023	Bond Future	12.00	Put	3,061.17000	3.06117		3,303.59000	3.30359	3,061.170	18.13	0.46	0.00	0	4,754.00	
R2044	On 02/11/2023	Bond Future			12.06139	77.43565		12.14483	76.94235		17.56	0.00	0.00	0	0.00	
R2044	On 01/02/2024	Bond Future			12.17963	74.63304		12.26627	74.12967		17.03	0.00	0.00	0	0.00	
R2044	On 02/05/2024	Bond Future			12.30917	76.12216		12.39917	75.60858		15.59	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 04/05/2023	Bond Future			11.76823	77.49068		11.86077	76.91137		16.83	0.00	0.00	0	222,423.00	
R2048	On 04/05/2023	Bond Future	10.40	Call	8.38000	0.00838		5.77000	0.00577	8.380	15.19	0.01	0.00	0	1,500.00	
R2048	On 04/05/2023	Bond Future	11.10	Call	242.52000	0.24252		184.95000	0.18495	242.520	15.67	0.13	0.00	0	1,500.00	
R2048	On 03/08/2023	Bond Future			11.88100	79.00882		11.97699	78.41831		17.90	0.00	0.00	0	20,000.00	
R2048	On 02/11/2023	Bond Future			11.99463	76.15622		12.09423	75.55382		18.34	0.00	0.00	0	0.00	
R2048	On 01/02/2024	Bond Future			12.11241	77.70837		12.21587	77.09371		16.79	0.00	0.00	0	0.00	
R2048	On 02/05/2024	Bond Future			12.23228	74.81798		12.33970	74.19088		16.27	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	
R209	On 04/05/2023	Bond Future			11.22593	67.16715		11.27779	66.90488		14.77	0.00	0.00	0	20,787.00	
R209	On 04/05/2023	Bond Future	10.00	Call	11.00000	0.01100		9.28000	0.00928	11.000	13.31	0.01	0.00	0	500.00	
R209	On 04/05/2023	Bond Future	10.50	Call	128.48000	0.12848		111.01000	0.11101	128.480	13.62	0.10	0.00	0	4,500.00	
R209	On 04/05/2023	Bond Future	11.00	Call	707.52000	0.70752		633.07000	0.63307	707.520	14.33	0.36	0.00	0	1,250.00	
R209	On 04/05/2023	Bond Future	11.00	Put	1,867.14000	1.86714		2,054.96000	2.05496	1,867.140	14.33	0.64	0.00	0	8,250.00	
R209	On 04/05/2023	Bond Future	11.50	Call	2,052.39000	2.05239		1,895.28000	1.89528	2,052.390	15.22	0.68	0.00	0	2,250.00	
R209	On 04/05/2023	Bond Future	12.50	Put	49.69000	0.04969		64.08000	0.06408	49.690	17.03	0.03	0.00	0	9,750.00	
R209	On 03/08/2023	Bond Future			11.33211	68.48309		11.38581	68.21574		15.70	0.00	0.00	0	1,690.00	
R209	On 03/08/2023	Bond Future	10.00	Call	363.73000	0.36373		334.92000	0.33492	363.730	14.43	0.13	0.00	0	1,800.00	
R209	On 03/08/2023	Bond Future	10.70	Call	1,158.01000	1.15801		1,084.60000	1.08460	1,158.010	14.93	0.31	0.00	0	1,800.00	
R209	On 02/11/2023	Bond Future			11.43666	66.70824		11.49230	66.43552		15.91	0.00	0.00	0	594.00	
R209	On 01/02/2024	Bond Future			11.54162	68.06786		11.59928	67.78959		14.99	0.00	0.00	0	0.00	
R209	On 02/05/2024	Bond Future			11.65773	66.27705		11.71756	65.99310		14.75	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	

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
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 04/05/2023	Bond Future	226.30940	226.30940		226.70822	226.70822			0.00	0.00	0	386.00
R210	On 03/08/2023	Bond Future	230.79874	230.79874		231.20570	231.20570			0.00	0.00	0	300.00
R210	On 02/11/2023	Bond Future	232.33482	232.33482		232.75056	232.75056			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future	237.12287	237.12287		237.54710	237.54710			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future	238.68009	238.68009		239.11325	239.11325			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 04/05/2023	Bond Future	10.37066	83.56516		10.31588	83.82045		10.25	0.00	0.00	0	32,921.00
R213	On 03/08/2023	Bond Future	10.47579	85.20237		10.41848	85.46274		10.38	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	10.58368	83.36225		10.52366	83.62793		10.44	0.00	1,500,520.50	18	566.00
R213	On 01/02/2024	Bond Future	10.69737	85.06134		10.63442	85.33240		9.72	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	10.81799	83.20698		10.75200	83.48329		9.45	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 04/05/2023	Bond Future	11.54539	63.43434		11.63269	62.98171		16.45	0.00	0.00	0	17,989.00
R214	On 03/08/2023	Bond Future	11.65026	64.67714		11.74058	64.21572		17.52	0.00	0.00	0	2,980.00
R214	On 02/11/2023	Bond Future	11.75588	62.67829		11.84934	62.20765		17.88	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	11.86502	63.95578		11.96183	63.47554		16.39	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	11.97624	61.93326		12.07648	61.44328		15.81	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 :											100,869,661.69	1,095	1 434 692.00
Grand Total:											100,869,661.69	1,095	1 434 692.00