



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: 11/04/2023

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	882.04500	882.04500		884.76100	884.76100			0.00	0.00	0	0.0
AL37	On	03/08/2023	Index Future	900.31100	900.31100		903.10100	903.10100			0.00	0.00	0	0.0
AL37	On	02/11/2023	Index Future	919.40500	919.40500		922.25800	922.25800			0.00	0.00	0	0.0
AL37	On	01/02/2024	Index Future	939.02500	939.02500		941.93500	941.93500			0.00	0.00	0	0.0
AL37	On	02/05/2024	Index Future	958.83600	958.83600		961.79800	961.79800			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	1,010.90200	1,010.90200		1,017.33500	1,017.33500			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	1,031.83600	1,031.83600		1,038.42300	1,038.42300			0.00	0.00	0	0.0
AL7T	On	02/11/2023	Index Future	1,053.72000	1,053.72000		1,060.44900	1,060.44900			0.00	0.00	0	0.0
AL7T	On	01/02/2024	Index Future	1,076.20500	1,076.20500		1,083.07500	1,083.07500			0.00	0.00	0	0.0
AL7T	On	02/05/2024	Index Future	1,098.91100	1,098.91100		1,105.91400	1,105.91400			0.00	0.00	0	0.0
ALBI	On	04/05/2023	Index Future	883.68500	883.68500		889.39900	889.39900			0.00	150,226,450.00	17	99.0
ALBI	On	03/08/2023	Index Future	901.98400	901.98400		907.83500	907.83500			0.00	153,337,280.00	17	17.0
ALBI	On	02/11/2023	Index Future	921.11400	921.11400		927.09100	927.09100			0.00	0.00	0	0.0

an
ast

00
00
00
00
00

00
00
00
00
00

00
00
00

PM

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 01/02/2024	Index Future		940.77000	940.77000		946.87200	946.87200			0.00	0.00	0	0.0
ALBI	On 02/05/2024	Index Future		960.61800	960.61800		966.83900	966.83900			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 04/05/2023	Bond Future		12.10380	74.33223		11.98904	74.87481			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		12.24042	75.89045		12.12081	76.44472			0.00	0.00	0	350.0
ES33	On 02/11/2023	Bond Future		12.37929	73.72132		12.25461	74.28751			0.00	0.00	0	0.0
ES33	On 01/02/2024	Bond Future		12.52720	75.31055		12.39712	75.88886			0.00	0.00	0	0.0
ES33	On 02/05/2024	Bond Future		12.68481	73.11603		12.54905	73.70654			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 04/05/2023	Bond Future		12.55785	71.21213		12.42800	71.92279			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		12.68732	72.70511		12.55243	73.43097			0.00	0.00	0	4,000.0
ES42	On 02/11/2023	Bond Future		12.81848	70.00142		12.67825	70.74287			0.00	0.00	0	0.0
ES42	On 01/02/2024	Bond Future		12.95081	71.51016		12.80514	72.26753			0.00	0.00	0	0.0
ES42	On 02/05/2024	Bond Future		13.09576	68.76970		12.94419	69.54303			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI		871.18200	871.18200		876.81500	876.81500			0.00	17,423,640.00	2	410.0
GOVI	On 03/08/2023	GOVI		889.22300	889.22300		894.99000	894.99000			0.00	0.00	0	430.0
GOVI	On 02/11/2023	GOVI		908.08200	908.08200		913.97500	913.97500			0.00	0.00	0	0.0
GOVI	On 01/02/2024	GOVI		927.46000	927.46000		933.47500	933.47500			0.00	0.00	0	0.0
GOVI	On 02/05/2024	GOVI		947.02700	947.02700		953.16000	953.16000			0.00	0.00	0	0.0
I2025	On 04/05/2023	Bond Future		168.70025	168.70025		168.96170	168.96170			0.00	0.00	0	5,357.0
I2025	On 03/08/2023	Bond Future		170.49464	170.49464		170.76201	170.76201			0.00	0.00	0	5,108.0
I2025	On 02/11/2023	Bond Future		174.15119	174.15119		174.42438	174.42438			0.00	0.00	0	0.0
I2025	On 01/02/2024	Bond Future		176.11849	176.11849		176.39651	176.39651			0.00	0.00	0	0.0
I2025	On 02/05/2024	Bond Future		179.87001	179.87001		180.15356	180.15356			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 04/05/2023	Bond Future		122.09130	122.09130		122.20981	122.20981			0.00	0.00	0	2,115.0
I2029	On 03/08/2023	Bond Future		124.65069	124.65069		124.77220	124.77220			0.00	0.00	0	1,886.0
I2029	On 02/11/2023	Bond Future		125.99747	125.99747		126.12128	126.12128			0.00	0.00	0	0.0
I2029	On 01/02/2024	Bond Future		128.71424	128.71424		128.84062	128.84062			0.00	0.00	0	0.0
I2029	On 02/05/2024	Bond Future		130.09504	130.09504		130.22296	130.22296			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2033	On 04/05/2023	Bond Future		116.09346	116.09346		116.31076	116.31076			0.00	0.00	0	1,540.0
I2033	On 03/08/2023	Bond Future		118.52717	118.52717		118.74941	118.74941			0.00	0.00	0	6,434.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033		On 02/11/2023	Bond Future		119.65155	119.65155	119.87833	119.87833			0.00	0.00	0	0.0
I2033		On 01/02/2024	Bond Future		122.23154	122.23154	122.46315	122.46315			0.00	0.00	0	0.0
I2033		On 02/05/2024	Bond Future		123.37935	123.37935	123.61475	123.61475			0.00	0.00	0	0.0
I2033		On 28/02/2023	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2038		On 04/05/2023	Bond Future		130.02793	130.02793	130.04410	130.04410			0.00	0.00	0	3,758.0
I2038		On 03/08/2023	Bond Future		130.79377	130.79377	130.81074	130.81074			0.00	0.00	0	1,273.0
I2038		On 02/11/2023	Bond Future		133.59885	133.59885	133.61618	133.61618			0.00	0.00	0	0.0
I2038		On 01/02/2024	Bond Future		134.46826	134.46826	134.48475	134.48475			0.00	0.00	0	0.0
I2038		On 02/05/2024	Bond Future		137.33199	137.33199	137.34857	137.34857			0.00	0.00	0	0.0
I2038		On 31/01/2038	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2046		On 04/05/2023	Bond Future		113.83464	113.83464	113.84893	113.84893			0.00	627,911,874.24	5,516	12,310.0
I2046		On 03/08/2023	Bond Future		116.22091	116.22091	116.23601	116.23601			0.00	641,074,539.56	5,516	5,907.0
I2046		On 02/11/2023	Bond Future		116.62912	116.62912	116.64387	116.64387			0.00	0.00	0	0.0
I2046		On 01/02/2024	Bond Future		119.14380	119.14380	119.15869	119.15869			0.00	0.00	0	0.0
I2046		On 02/05/2024	Bond Future		119.54239	119.54239	119.55602	119.55602			0.00	0.00	0	0.0
I2046		On 31/03/2046	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2050		On 04/05/2023	Bond Future		116.41140	116.41140	117.14483	117.14483			0.00	706,151,552.40	6,066	9,844.0
I2050		On 03/08/2023	Bond Future		116.66911	116.66911	117.41810	117.41810			0.00	707,714,821.26	6,066	7,214.0
I2050		On 02/11/2023	Bond Future		119.17123	119.17123	119.93635	119.93635			0.00	0.00	0	0.0
I2050		On 01/02/2024	Bond Future		119.50123	119.50123	120.28173	120.28173			0.00	0.00	0	0.0
I2050		On 02/05/2024	Bond Future		122.04599	122.04599	122.84292	122.84292			0.00	0.00	0	0.0
I2050		On 31/12/2050	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
IGOV		On 04/05/2023	Index Future		327.99300	327.99300	328.72300	328.72300			0.00	0.00	0	654.0
IGOV		On 03/08/2023	Index Future		334.86600	334.86600	335.61800	335.61800			0.00	0.00	0	0.0
IGOV		On 02/11/2023	Index Future		342.04700	342.04700	342.81600	342.81600			0.00	0.00	0	0.0
IGOV		On 01/02/2024	Index Future		349.42400	349.42400	350.20700	350.20700			0.00	0.00	0	0.0
IGOV		On 02/05/2024	Index Future		356.87100	356.87100	357.66800	357.66800			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/04/2023	Jibar Tradeable Future		7.97500	92.02500	7.96500	92.03500			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/05/2023	Jibar Tradeable Future		8.04000	91.96000	8.00000	92.00000			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/06/2023	Jibar Tradeable Future		8.23500	91.76500	8.20500	91.79500			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/07/2023	Jibar Tradeable Future		8.25000	91.75000	8.21000	91.79000			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/08/2023	Jibar Tradeable Future		8.33000	91.67000	8.27000	91.73000			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/09/2023	Jibar Tradeable Future		8.34500	91.65500	8.27500	91.72500			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/12/2023	Jibar Tradeable Future		8.24000	91.76000	8.14000	91.86000			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/03/2024	Jibar Tradeable Future		8.04000	91.96000	7.94000	92.06000			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/06/2024	Jibar Tradeable Future		7.79000	92.21000	7.67000	92.33000			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/09/2024	Jibar Tradeable Future		7.70500	92.29500	7.59500	92.40500			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/12/2024	Jibar Tradeable Future		7.65000	92.35000	7.54000	92.46000			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future			7.68000	92.32000		7.56500	92.43500			0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			8.50982	110.07768		8.43345	110.32060		5.17	0.00	2,715,396,210.24	24,668	75,530.0
R186	On 04/05/2023	Bond Future	8.36	Call	340.01000	0.34001		492.90000	0.49290	340.010	4.94	0.37	0.00	0	200.0
R186	On 04/05/2023	Bond Future	8.36	Put	817.22000	0.81722		727.19000	0.72719	817.220	4.94	0.63	0.00	0	200.0
R186	On 03/08/2023	Bond Future			8.51978	107.05101		8.43654	107.29941		4.96	0.00	3,393,731,119.02	31,702	46,121.0
R186	On 02/11/2023	Bond Future			8.51011	109.32180		8.41906	109.57554		4.54	0.00	0.00	0	1,109.0
R186	On 02/11/2023	Bond Future	9.15	Call	2,643.03000	2.64303		2,834.51000	2.83451	2,643.030	4.97	0.68	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	265.16000	0.26516		246.91000	0.24691	265.160	5.52	0.12	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			8.49397	106.34589		8.39380	106.60498		4.29	0.00	0.00	0	0.0
R186	On 02/05/2024	Bond Future			8.48677	108.58544		8.37580	108.84975		3.80	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			336.10278	336.10278		336.15787	336.15787			0.00	0.00	0	309.0
R197	On 03/08/2023	Bond Future			334.06378	334.06378		334.12123	334.12123			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			341.22839	341.22839		341.28728	341.28728			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 04/05/2023	Bond Future			252.78922	252.78922		253.03838	253.03838			0.00	1,121,120,190.70	4,435	4,492.0
R202	On 03/08/2023	Bond Future			253.26310	253.26310		253.51834	253.51834			0.00	1,123,221,848.50	4,435	4,965.0
R202	On 02/11/2023	Bond Future			258.69458	258.69458		258.95570	258.95570			0.00	0.00	0	0.0
R202	On 01/02/2024	Bond Future			259.32267	259.32267		259.58712	259.58712			0.00	0.00	0	0.0
R202	On 02/05/2024	Bond Future			264.84562	264.84562		265.11515	265.11515			0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 04/05/2023	Bond Future			9.93548	92.80539		9.84522	93.21604		8.82	0.00	1,847,012,871.78	19,902	48,524.0
R2030	On 04/05/2023	Bond Future	9.03	Call	1.15000	0.00115		6.35000	0.00635	1.150	6.34	0.00	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	9.58	Call	220.95000	0.22095		385.89000	0.38589	220.950	8.32	0.20	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	9.67	Call	337.55000	0.33755		543.18000	0.54318	337.550	8.58	0.28	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	9.78	Call	523.75000	0.52375		776.94000	0.77694	523.750	8.90	0.37	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	10.00	Call	1,035.36000	1.03536		1,366.30000	1.36630	1,035.360	9.50	0.56	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	10.42	Call	2,409.76000	2.40976		2,814.28000	2.81428	2,409.760	10.50	0.82	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	10.65	Call	3,295.66000	3.29566		3,711.94000	3.71194	3,295.660	11.02	0.90	0.00	0	350.0
R2030	On 04/05/2023	Bond Future	11.34	Put	13.76000	0.01376		18.86000	0.01886	13.760	12.34	0.01	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	11.62	Put	5.40000	0.00540		8.43000	0.00843	5.400	12.86	0.01	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	12.04	Put	0.83000	0.00083		1.65000	0.00165	0.830	13.10	0.00	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	12.50	Put	0.06000	0.00060		0.17000	0.00017	0.060	13.10	0.00	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	12.57	Put	0.04000	0.00040		0.12000	0.00012	0.040	13.10	0.00	0.00	0	350.0
R2030	On 03/08/2023	Bond Future			10.01774	90.72074		9.92267	91.14024		9.03	0.00	1,843,263,995.32	20,318	53,465.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 03/08/2023	Bond Future	10.40	Call	2,862.64000	2.86264	3,178.04000	3.17804	2,862.640	9.57	0.65		0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	10.65	Call	3,613.48000	3.61348	3,956.34000	3.95634	3,613.480	9.81	0.72		0.00	0	350.0	
R2030	On 03/08/2023	Bond Future	12.59	Put	42.12000	0.04212	39.62000	0.03962	42.120	10.89	0.02		0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	12.89	Put	21.97000	0.02197	20.83000	0.02083	21.970	10.89	0.01		0.00	0	350.0	
R2030	On 02/11/2023	Bond Future			10.08670	92.64519	9.98667	93.07370		8.67	0.00		2,130,839.37	23	0.0	
R2030	On 02/11/2023	Bond Future	9.57	Call	1,410.47000	1.41047	1,600.00000	1.60000	1,410.470	8.43	0.36		0.00	0	800.0	
R2030	On 02/11/2023	Bond Future	10.07	Call	2,380.35000	2.38035	2,633.49000	2.63349	2,380.350	8.72	0.51		0.00	0	800.0	
R2030	On 02/11/2023	Bond Future	11.57	Put	665.08000	0.66508	614.78000	0.61478	665.080	9.98	0.17		0.00	0	800.0	
R2030	On 01/02/2024	Bond Future			10.16063	90.61604	10.05515	91.05362		8.37	0.00		0.00	0	0.0	
R2030	On 01/02/2024	Bond Future	9.57	Call	1,616.74000	1.61674	1,805.40000	1.80540	1,616.740	8.12	0.37		0.00	0	400.0	
R2030	On 01/02/2024	Bond Future	9.93	Call	2,270.67000	2.27067	2,499.98000	2.49998	2,270.670	8.33	0.46		0.00	0	1,360.0	
R2030	On 01/02/2024	Bond Future	10.07	Call	2,562.32000	2.56232	2,806.90000	2.80690	2,562.320	8.42	0.49		0.00	0	400.0	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,226.55000	1.22655	1,138.91000	1.13891	1,226.550	9.39	0.26		0.00	0	1,360.0	
R2030	On 01/02/2024	Bond Future	12.10	Put	677.89000	0.67789	628.84000	0.62884	677.890	9.96	0.15		0.00	0	400.0	
R2030	On 02/05/2024	Bond Future			10.25177	92.52396	10.14043	92.97054		7.66	0.00		0.00	0	0.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00		0.00	0	0.0	
R2032	On 04/05/2023	Bond Future			10.64268	87.31933	10.54260	87.83614		10.48	0.00		3,972,942,195.67	45,499	123,407.0	
R2032	On 04/05/2023	Bond Future	9.80	Call	2.13000	0.00213	11.58000	0.01158	2.130	7.53	0.00		0.00	0	500.0	
R2032	On 04/05/2023	Bond Future	9.85	Call	4.63000	0.00463	20.87000	0.02087	4.630	7.78	0.01		0.00	0	6,500.0	
R2032	On 04/05/2023	Bond Future	10.03	Call	38.05000	0.03805	104.37000	0.10437	38.050	8.66	0.05		0.00	0	730.0	
R2032	On 04/05/2023	Bond Future	10.30	Call	246.77000	0.24677	449.23000	0.44923	246.770	9.74	0.21		0.00	0	500.0	
R2032	On 04/05/2023	Bond Future	10.53	Call	666.13000	0.66613	994.93000	0.99493	666.130	10.58	0.41		0.00	0	730.0	
R2032	On 04/05/2023	Bond Future	10.62	Call	895.04000	0.89504	1,265.88000	1.26588	895.040	10.88	0.49		0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	10.69	Put	854.28000	0.85428	737.02000	0.73702	854.280	11.12	0.45		0.00	0	500.0	
R2032	On 04/05/2023	Bond Future	11.00	Put	380.37000	0.38037	347.25000	0.34725	380.370	12.09	0.24		0.00	0	13,000.0	
R2032	On 04/05/2023	Bond Future	11.06	Put	321.33000	0.32133	297.55000	0.29755	321.330	12.26	0.21		0.00	0	730.0	
R2032	On 04/05/2023	Bond Future	11.37	Call	3,767.08000	3.76708	4,285.57000	4.28557	3,767.080	13.11	0.90		0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	13.43	Put	0.02000	0.00002	0.06000	0.00006	0.020	15.80	0.00		0.00	0	400.0	
R2032	On 03/08/2023	Bond Future			10.73608	89.12826	10.63156	89.65617		10.99	0.00		4,307,568,805.80	48,330	59,294.0	
R2032	On 03/08/2023	Bond Future	9.60	Call	346.35000	0.34635	452.14000	0.45214	346.350	10.31	0.14		0.00	0	1,500.0	
R2032	On 03/08/2023	Bond Future	10.30	Call	1,235.08000	1.23508	1,475.66000	1.47566	1,235.080	10.79	0.35		0.00	0	1,500.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	6,191.55000	6.19155	6,667.60000	6.66760	6,191.550	12.62	0.83		0.00	0	5,000.0	
R2032	On 02/11/2023	Bond Future			10.82704	86.85725	10.71785	87.39643		11.23	0.00		0.00	0	0.0	
R2032	On 01/02/2024	Bond Future			10.92127	88.71010	10.80717	89.26064		10.46	0.00		0.00	0	0.0	
R2032	On 01/02/2024	Bond Future	10.01	Call	1,484.18000	1.48418	1,683.49000	1.68349	1,484.180	9.98	0.31		0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	10.76	Call	2,974.55000	2.97455	3,275.25000	3.27525	2,974.550	10.47	0.48		0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	12.62	Put	1,077.29000	1.07729	998.16000	0.99816	1,077.290	12.23	0.19		0.00	0	1,200.0	
R2032	On 02/05/2024	Bond Future			11.02729	86.41830	10.90791	86.98029		10.07	0.00		0.00	0	0.0	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00		0.00	0	0.0	
R2035	On 04/05/2023	Bond Future			11.31551	85.97012	11.19542	86.65879		12.67	0.00		848,525,084.40	9,870	142,906.0	
R2035	On 04/05/2023	Bond Future	9.85	Call	0.16000	0.00016	1.55000	0.00155	0.160	11.37	0.00		0.00	0	388.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 04/05/2023	Bond Future	10.42	Call	20.82000	0.02082		68.89000	0.06889	20.820	11.83	0.02	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	10.55	Call	47.91000	0.04791		132.33000	0.13233	47.910	11.99	0.05	0.00	0	770.0	
R2035	On 04/05/2023	Bond Future	10.60	Call	64.43000	0.06443		166.96000	0.16696	64.430	12.06	0.06	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	11.05	Call	505.55000	0.50555		850.42000	0.85042	505.550	12.75	0.30	0.00	0	770.0	
R2035	On 04/05/2023	Bond Future	11.17	Call	751.11000	0.75111		1,168.22000	1.16822	751.110	12.94	0.39	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	11.80	Put	292.77000	0.29277		258.26000	0.25826	292.770	13.97	0.18	0.00	0	1,035.0	
R2035	On 04/05/2023	Bond Future	11.87	Put	234.11000	0.23411		209.77000	0.20977	234.110	14.09	0.15	0.00	0	770.0	
R2035	On 04/05/2023	Bond Future	12.46	Put	27.76000	0.02776		30.23000	0.03023	27.760	15.00	0.02	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	13.18	Put	1.11000	0.00111		1.75000	0.00175	1.110	15.82	0.00	0.00	0	491.0	
R2035	On 03/08/2023	Bond Future			11.42060	87.75117		11.29568	88.45443		13.54	0.00	850,923,095.49	9,697	25,250.0	
R2035	On 02/11/2023	Bond Future			11.52735	85.10480		11.39741	85.82303		13.93	0.00	0.00	0	0.0	
R2035	On 02/11/2023	Bond Future	10.62	Call	1,479.31000	1.47931		1,737.07000	1.73707	1,479.310	13.28	0.29	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	11.12	Call	2,526.72000	2.52672		2,881.68000	2.88168	2,526.720	13.78	0.42	0.00	0	400.0	
R2035	On 02/11/2023	Bond Future	12.85	Put	1,387.66000	1.38766		1,269.96000	1.26996	1,387.660	15.94	0.22	0.00	0	400.0	
R2035	On 01/02/2024	Bond Future			11.64117	86.92023		11.50584	87.65378		12.93	0.00	0.00	0	0.0	
R2035	On 01/02/2024	Bond Future	10.62	Call	1,716.25000	1.71625		1,974.75000	1.97475	1,716.250	12.25	0.30	0.00	0	400.0	
R2035	On 01/02/2024	Bond Future	11.12	Call	2,717.22000	2.71722		3,060.66000	3.06066	2,717.220	12.58	0.41	0.00	0	400.0	
R2035	On 01/02/2024	Bond Future	13.46	Put	1,318.47000	1.31847		1,210.74000	1.21074	1,318.470	15.07	0.19	0.00	0	400.0	
R2035	On 02/05/2024	Bond Future			11.75649	84.24168		11.61568	84.99049		12.66	0.00	0.00	0	0.0	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2037	On 04/05/2023	Bond Future			11.58801	81.29855		11.46804	81.98928		13.65	0.00	857,862,299.60	10,552	49,051.0	
R2037	On 04/05/2023	Bond Future	10.95	Call	94.48000	0.09448		226.28000	0.22628	94.480	12.78	0.08	0.00	0	703.0	
R2037	On 04/05/2023	Bond Future	11.03	Call	142.62000	0.14262		312.89000	0.31289	142.620	12.89	0.11	0.00	0	400.0	
R2037	On 04/05/2023	Bond Future	11.78	Call	1,767.97000	1.76797		2,349.08000	2.34908	1,767.970	14.14	0.65	0.00	0	400.0	
R2037	On 04/05/2023	Bond Future	11.94	Put	429.72000	0.42972		368.46000	0.36846	429.720	14.42	0.24	0.00	0	703.0	
R2037	On 04/05/2023	Bond Future	13.73	Put	0.30000	0.00030		0.56000	0.00056	0.300	17.06	0.00	0.00	0	400.0	
R2037	On 03/08/2023	Bond Future			11.70205	78.72509		11.57735	79.43047		15.38	0.00	1,027,519,874.68	13,052	89,208.0	
R2037	On 03/08/2023	Bond Future	10.30	Call	294.64000	0.29464		403.29000	0.40329	294.640	14.07	0.10	0.00	0	1,800.0	
R2037	On 03/08/2023	Bond Future	11.00	Call	1,078.48000	1.07848		1,340.70000	1.34070	1,078.480	14.64	0.28	0.00	0	1,800.0	
R2037	On 02/11/2023	Bond Future			11.80550	80.39516		11.67613	81.11554		15.06	0.00	0.00	0	0.0	
R2037	On 01/02/2024	Bond Future			11.91480	77.85421		11.78040	78.58996		14.76	0.00	0.00	0	0.0	
R2037	On 02/05/2024	Bond Future			12.03517	79.49273		11.89557	80.24378		13.76	0.00	0.00	0	0.0	
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2040	On 04/05/2023	Bond Future			11.83366	81.95751		11.70362	82.74949		14.55	0.00	503,301,068.91	6,141	38,100.0	
R2040	On 04/05/2023	Bond Future	10.17	Call	0.03000	0.00003		0.48000	0.00048	0.030	13.07	0.00	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	10.73	Call	4.81000	0.00481		23.38000	0.02338	4.810	13.04	0.01	0.00	0	486.0	
R2040	On 04/05/2023	Bond Future	10.92	Call	20.01000	0.02001		70.83000	0.07083	20.010	13.26	0.02	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	11.03	Call	41.14000	0.04114		124.11000	0.12411	41.140	13.40	0.04	0.00	0	684.0	
R2040	On 04/05/2023	Bond Future	11.48	Call	388.29000	0.38829		718.32000	0.71832	388.290	14.07	0.23	0.00	0	486.0	
R2040	On 04/05/2023	Bond Future	12.05	Put	691.39000	0.69139		568.41000	0.56841	691.390	15.11	0.33	0.00	0	684.0	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
R2040	On 04/05/2023	Bond Future	12.78	Put	67.75000	0.06775		65.59000	0.06559	67.750	16.49	0.05	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	13.45	Put	5.19000	0.00519		6.66000	0.00666	5.190	17.67	0.00	0.00	0	486.0
R2040	On 03/08/2023	Bond Future			11.95051	79.14722		11.81541	79.95595		16.45	0.00	668,160,831.24	8,442	113,243.0
R2040	On 02/11/2023	Bond Future			12.05681	80.82629		11.91674	81.65221		16.12	0.00	0.00	0	29.0
R2040	On 01/02/2024	Bond Future			12.16897	78.04416		12.02355	78.88766		15.88	0.00	0.00	0	11.0
R2040	On 02/05/2024	Bond Future			12.29135	79.68642		12.14039	80.54756		14.86	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future			11.90249	78.26216		11.77242	79.06105		15.55	0.00	322,205,312.72	4,117	57,987.0
R2044	On 04/05/2023	Bond Future	11.75	Put	1,751.63000	1.75163		1,430.21000	1.43021	1,751.630	15.55	0.61	0.00	0	4,423.0
R2044	On 04/05/2023	Bond Future	12.00	Put	980.14000	0.98014		804.21000	0.80421	980.140	16.05	0.42	0.00	0	4,423.0
R2044	On 04/05/2023	Bond Future	12.25	Put	503.63000	0.50363		423.97000	0.42397	503.630	16.56	0.25	0.00	0	1,798.0
R2044	On 03/08/2023	Bond Future			12.01525	75.50059		11.88023	76.31628		17.62	0.00	320,273,502.78	4,242	28,615.0
R2044	On 03/08/2023	Bond Future	11.75	Put	3,873.82000	3.87382		3,494.81000	3.49481	3,873.820	17.62	0.57	0.00	0	3,076.0
R2044	On 03/08/2023	Bond Future	12.00	Put	3,089.75000	3.08975		2,777.76000	2.77776	3,089.750	18.08	0.48	0.00	0	4,754.0
R2044	On 02/11/2023	Bond Future			12.11768	77.10227		11.97779	77.93538		17.28	0.00	0.00	0	0.0
R2044	On 01/02/2024	Bond Future			12.22549	74.36589		12.08039	75.21666		17.19	0.00	0.00	0	0.0
R2044	On 02/05/2024	Bond Future			12.34260	75.93069		12.19210	76.79923		16.35	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2048	On 04/05/2023	Bond Future			11.85933	76.92033		11.72920	77.73736		16.33	0.00	27,075,956.16	352	75,746.0
R2048	On 04/05/2023	Bond Future	10.40	Call	0.31000	0.00031		2.68000	0.00268	0.310	14.68	0.00	0.00	0	1,500.0
R2048	On 04/05/2023	Bond Future	11.10	Call	61.68000	0.06168		170.27000	0.17027	61.680	15.16	0.05	0.00	0	1,500.0
R2048	On 03/08/2023	Bond Future			11.96137	78.51384		11.82644	79.34814		17.51	0.00	0.00	0	167,550.0
R2048	On 02/11/2023	Bond Future			12.06412	75.73502		11.92425	76.58711		18.16	0.00	0.00	0	0.0
R2048	On 01/02/2024	Bond Future			12.17245	77.35057		12.02732	78.22074		16.79	0.00	0.00	0	0.0
R2048	On 02/05/2024	Bond Future			12.28078	74.53367		12.13032	75.42207		16.37	0.00	0.00	0	13,000.0
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2053	On 31/03/2053	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 04/05/2023	Bond Future			11.34269	66.57869		11.22768	67.15828		14.31	0.00	656,465,883.40	9,860	18,809.0
R209	On 04/05/2023	Bond Future	10.00	Call	0.42000	0.00042		3.08000	0.00308	0.420	12.85	0.00	0.00	0	500.0
R209	On 04/05/2023	Bond Future	10.50	Call	22.22000	0.02222		69.43000	0.06943	22.220	13.15	0.03	0.00	0	4,500.0
R209	On 04/05/2023	Bond Future	11.00	Call	311.00000	0.31100		556.81000	0.55681	311.000	13.87	0.23	0.00	0	1,250.0
R209	On 04/05/2023	Bond Future	11.00	Put	2,059.08000	2.05908		1,725.30000	1.72530	2,059.080	13.87	0.77	0.00	0	8,250.0
R209	On 04/05/2023	Bond Future	11.50	Call	1,418.85000	1.41885		1,898.40000	1.89840	1,418.850	14.77	0.63	0.00	0	2,250.0
R209	On 04/05/2023	Bond Future	12.50	Put	19.53000	0.01953		21.86000	0.02186	19.530	16.59	0.02	0.00	0	9,750.0
R209	On 03/08/2023	Bond Future			11.43788	67.95794		11.31876	68.54979		15.34	0.00	656,609,616.28	9,662	8,708.0
R209	On 03/08/2023	Bond Future	10.00	Call	223.27000	0.22327		306.53000	0.30653	223.270	14.03	0.09	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.70	Call	856.33000	0.85633		1,066.28000	1.06628	856.330	14.54	0.27	0.00	0	1,800.0
R209	On 02/11/2023	Bond Future			11.53100	66.24676		11.40762	66.85120		15.72	0.00	0.00	0	594.0
R209	On 01/02/2024	Bond Future			11.62627	67.65989		11.49846	68.27723		14.64	0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 02/05/2024	Bond Future	11.73020		65.93332		11.59774	66.56347		14.30	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution	6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 04/05/2023	Bond Future	224.42808		224.42808		224.46126	224.46126			0.00	0.00	0	386.0
R210	On 03/08/2023	Bond Future	229.13276		229.13276		229.16750	229.16750			0.00	0.00	0	371.0
R210	On 02/11/2023	Bond Future	230.88687		230.88687		230.92174	230.92174			0.00	0.00	0	0.0
R210	On 01/02/2024	Bond Future	235.86531		235.86531		235.90072	235.90072			0.00	0.00	0	0.0
R210	On 02/05/2024	Bond Future	237.64695		237.64695		237.68054	237.68054			0.00	0.00	0	0.0
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 04/05/2023	Bond Future	10.36542		83.58954		10.26520	84.05753		10.01	0.00	1,053,813,330.78	12,607	20,170.0
R213	On 03/08/2023	Bond Future	10.44960		85.32123		10.34475	85.79924		10.16	0.00	900,309,618.96	10,552	12,217.0
R213	On 02/11/2023	Bond Future	10.53546		83.57561		10.42570	84.06388		10.45	0.00	0.00	0	566.0
R213	On 01/02/2024	Bond Future	10.62836		85.35855		10.51329	85.85715		9.52	0.00	0.00	0	0.0
R213	On 02/05/2024	Bond Future	10.72414		83.60030		10.60354	84.10920		9.10	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 04/05/2023	Bond Future	11.69782		62.64736		11.56770	63.31818		15.93	0.00	468,226,368.64	7,474	17,430.0
R214	On 03/08/2023	Bond Future	11.79403		63.94518		11.65941	64.63015		17.10	0.00	468,334,498.32	7,324	7,786.0
R214	On 02/11/2023	Bond Future	11.89090		62.00015		11.75166	62.69968		17.67	0.00	0.00	0	0.0
R214	On 01/02/2024	Bond Future	11.99288		63.32275		11.84873	64.03716		16.55	0.00	0.00	0	0.0
R214	On 02/05/2024	Bond Future	12.09491		61.35386		11.94581	62.08322		16.41	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :												32,959,834,576.22	346,456	1 498 432.
Grand Total:												32,959,834,576.22	346,456	1 498 432.