



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: 24/03/2023

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
<b>Derivatives</b>													
AL37	On 04/05/2023	Index Future	883.81000	883.81000		882.89200	882.89200			0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	901.13100	901.13100		900.51500	900.51500			0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	919.24400	919.24400		918.77800	918.77800			0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	937.98000	937.98000		937.77900	937.77900			0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	956.73100	956.73100		956.67200	956.67200			0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,011.99800	1,011.99800		1,014.42600	1,014.42600			0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,031.83100	1,031.83100		1,034.67300	1,034.67300			0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,052.57100	1,052.57100		1,055.65700	1,055.65700			0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,074.02500	1,074.02500		1,077.48900	1,077.48900			0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,095.49600	1,095.49600		1,099.19700	1,099.19700			0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	886.64200	886.64200		888.94000	888.94000			0.00	0.00	0	99.00
ALBI	On 03/08/2023	Index Future	904.01900	904.01900		906.68300	906.68300			0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	922.18900	922.18900		925.07100	925.07100			0.00	0.00	0	0.00

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ALBI	On 01/02/2024	Index Future	940.98500	940.98500		944.20200	944.20200			0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	959.79700	959.79700		963.22500	963.22500			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	12.06795	74.50114		12.00278	74.80956			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.22114	75.97941		12.14739	76.32106			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.37731	73.73027		12.29750	74.09207			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.54101	75.24952		12.45271	75.64096			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.71787	72.97320		12.62312	73.38356			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	12.46063	71.74310		12.38029	72.18685			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.60126	73.16679		12.51295	73.64575			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	12.74423	70.39240		12.64993	70.89419			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	12.88651	71.84280		12.78444	72.37626			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.04428	69.03076		12.93590	69.58574			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	873.96900	873.96900		876.18400	876.18400			0.00	0.00	0	840.00
GOVI	On 03/08/2023	GOVI	891.09700	891.09700		893.67200	893.67200			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	909.00800	909.00800		911.79600	911.79600			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	927.53600	927.53600		930.65300	930.65300			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	946.07800	946.07800		949.40300	949.40300			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	169.68100	169.68100		169.77902	169.77902			0.00	0.00	0	5,381.00
I2025	On 03/08/2023	Bond Future	171.30724	171.30724		171.46845	171.46845			0.00	0.00	0	214.00
I2025	On 02/11/2023	Bond Future	174.79096	174.79096		174.98628	174.98628			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.60867	176.60867		176.86015	176.86015			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	180.17593	180.17593		180.45968	180.45968			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	122.47356	122.47356		122.47610	122.47610			0.00	0.00	0	2,115.00
I2029	On 03/08/2023	Bond Future	124.90375	124.90375		124.95069	124.95069			0.00	0.00	0	728.00
I2029	On 02/11/2023	Bond Future	126.11911	126.11911		126.18921	126.18921			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	128.71807	128.71807		128.82729	128.82729			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	129.96142	129.96142		130.09259	130.09259			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	116.13740	116.13740		116.03669	116.03669			0.00	0.00	0	1,540.00
I2033	On 03/08/2023	Bond Future	118.44182	118.44182		118.38108	118.38108			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	119.43530		119.43530		119.39425	119.39425			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	121.89649		121.89649		121.89032	121.89032			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	122.90761		122.90761		122.91979	122.91979			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	129.25554		129.25554		129.56493	129.56493			0.00	0.00	0	4,625.00
I2038	On 03/08/2023	Bond Future	129.86206		129.86206		130.22423	130.22423			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	132.50298		132.50298		132.89600	132.89600			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	133.22617		133.22617		133.66684	133.66684			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	135.91666		135.91666		136.38654	136.38654			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	113.60874		113.60874		114.24677	114.24677			0.00	0.00	0	17,308.00
I2046	On 03/08/2023	Bond Future	115.86315		115.86315		116.55522	116.55522			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	116.13779		116.13779		116.86454	116.86454			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	118.53105		118.53105		119.30772	119.30772			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	118.79267		118.79267		119.60307	119.60307			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	116.03867		116.03867		116.24344	116.24344			0.00	0.00	0	13,316.00
I2050	On 03/08/2023	Bond Future	116.16002		116.16002		116.41050	116.41050			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	118.52236		118.52236		118.79893	118.79893			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	118.72921		118.72921		119.04637	119.04637			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	121.12662		121.12662		121.46868	121.46868			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	328.03000		328.03000		328.33400	328.33400			0.00	0.00	0	654.00
I GOV	On 03/08/2023	Index Future	334.53900		334.53900		334.96800	334.96800			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	341.34200		341.34200		341.84000	341.84000			0.00	0.00	0	0.00
I GOV	On 01/02/2024	Index Future	348.37600		348.37600		348.98600	348.98600			0.00	0.00	0	0.00
I GOV	On 02/05/2024	Index Future	355.41600		355.41600		356.09300	356.09300			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.67500		92.32500		7.69500	92.30500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.70000		92.30000		7.71500	92.28500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	7.77500		92.22500		7.78000	92.22000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	7.77000		92.23000		7.80500	92.19500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	7.77000		92.23000		7.78000	92.22000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	7.77500		92.22500		7.78500	92.21500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	7.62000		92.38000		7.64000	92.36000			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	7.47500		92.52500		7.53500	92.46500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	7.34500		92.65500		7.43500	92.56500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	7.25000		92.75000		7.34000	92.66000			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	7.23000		92.77000		7.33000	92.67000			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			7.27500	92.72500		7.48000	92.52000			0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.34654	110.59789		8.37687	110.50102		5.40	0.00	5,972,286.06	54	100,584.00
R186	On 04/05/2023	Bond Future	8.36	Call	792.72000	0.79272		685.06000	0.68506	792.720	5.22	0.51	0.00	0	200.00
R186	On 04/05/2023	Bond Future	8.36	Put	749.72000	0.74972		738.93000	0.73893	749.720	5.22	0.49	0.00	0	200.00
R186	On 03/08/2023	Bond Future			8.38246	107.46119		8.40234	107.40169		5.24	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.40261	109.62146		8.41747	109.57998		4.77	0.00	1,096,214.60	10	10.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,943.07000	2.94307		2,893.66000	2.89366	2,943.070	5.08	0.69	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	302.38000	0.30238		295.76000	0.29576	302.380	5.72	0.12	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.41489	106.55037		8.41885	106.54012		4.49	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.44841	108.67671		8.44609	108.68224		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			336.96624	336.96624		336.75584	336.75584			0.00	0.00	0	309.00
R197	On 03/08/2023	Bond Future			334.57489	334.57489		334.48043	334.48043			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			341.37897	341.37897		341.34263	341.34263			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			253.31894	253.31894		252.66561	252.66561			0.00	0.00	0	4,960.00
R202	On 03/08/2023	Bond Future			253.52399	253.52399		252.94793	252.94793			0.00	0.00	0	460.00
R202	On 02/11/2023	Bond Future			258.67963	258.67963		258.13753	258.13753			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			259.06868	259.06868		258.59136	258.59136			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			264.30053	264.30053		263.85334	263.85334			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			9.97423	92.62980		10.00022	92.51227		9.07	0.00	456,109,135.20	4,924	93,188.00
R2030	On 04/05/2023	Bond Future	9.03	Call	10.28000	0.01028		7.94000	0.00794	10.280	6.34	0.01	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	345.51000	0.34551		235.18000	0.23518	345.510	7.99	0.24	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	478.70000	0.47870		347.38000	0.34738	478.700	8.24	0.30	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	676.65000	0.67665		522.85000	0.52285	676.650	8.52	0.38	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	1,181.83000	1.18183		997.29000	0.99729	1,181.830	9.07	0.52	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	2,470.67000	2.47067		2,280.45000	2.28045	2,470.670	10.02	0.75	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	3,296.91000	3.29691		3,119.25000	3.11925	3,296.910	10.50	0.83	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	68.96000	0.06896		46.29000	0.04629	68.960	11.78	0.05	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	36.97000	0.03697		22.84000	0.02284	36.970	12.26	0.03	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	14.01000	0.01401		7.97000	0.00797	14.010	12.91	0.01	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	2.86000	0.00286		1.81000	0.00181	2.860	12.91	0.00	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	2.20000	0.00220		1.36000	0.00136	2.200	12.91	0.00	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			10.08207	90.43825		10.10180	90.35183		9.24	0.00	0.00	0	11,931.00

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R2030	On 03/08/2023	Bond Future	10.40	Call	2,821.69000	2.82169	2,702.64000	2.70264	2,821.690	9.56	0.62	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	3,541.75000	3.54175	3,418.18000	3.41818	3,541.750	9.79	0.69	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	84.00000	0.08400	83.31000	0.08331	84.000	11.13	0.03	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	48.40000	0.04840	47.79000	0.04779	48.400	11.13	0.02	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.17797	92.25640	10.19494	92.18435		8.85	0.00	0.00	0	0.00	
R2030	On 02/11/2023	Bond Future	9.57	Call	1,391.36000	1.39136	1,326.30000	1.32630	1,391.360	8.53	0.35	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	10.07	Call	2,295.29000	2.29529	2,220.12000	2.22012	2,295.290	8.74	0.48	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	11.57	Put	810.31000	0.81031	799.51000	0.79951	810.310	9.95	0.20	0.00	0	800.00	
R2030	On 01/02/2024	Bond Future			10.27822	90.13132	10.28941	90.08536		8.61	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future	9.57	Call	1,558.15000	1.55815	1,473.69000	1.47369	1,558.150	8.25	0.35	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.93	Call	2,162.94000	2.16294	2,057.01000	2.05701	2,162.940	8.41	0.43	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	2,436.31000	2.43631	2,320.94000	2.32094	2,436.310	8.50	0.47	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,447.42000	1.44742	1,367.32000	1.36732	1,447.420	9.45	0.28	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	849.11000	0.84911	786.82000	0.78682	849.110	10.11	0.18	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future			10.40101	91.92964	10.40943	91.89626		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			10.63068	87.38108	10.60579	87.50936		10.72	0.00	44,389,588.64	508	171,692.00	
R2032	On 04/05/2023	Bond Future	9.80	Call	38.92000	0.03892	28.33000	0.02833	38.920	8.34	0.04	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	9.85	Call	56.52000	0.05652	42.31000	0.04231	56.520	8.53	0.05	0.00	0	6,500.00	
R2032	On 04/05/2023	Bond Future	10.03	Call	169.38000	0.16938	138.88000	0.13888	169.380	9.21	0.13	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.30	Call	522.91000	0.52291	479.40000	0.47940	522.910	10.10	0.29	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	10.53	Call	1,023.21000	1.02321	985.07000	0.98507	1,023.210	10.81	0.44	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	1,266.50000	1.26650	1,233.95000	1.23395	1,266.500	11.07	0.50	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	10.69	Put	1,168.20000	1.16820	1,013.02000	1.01302	1,168.200	11.28	0.46	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	11.00	Put	659.53000	0.65953	539.02000	0.53902	659.530	12.13	0.29	0.00	0	13,000.00	
R2032	On 04/05/2023	Bond Future	11.06	Put	587.08000	0.58708	474.68000	0.47468	587.080	12.28	0.26	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	4,016.30000	4.01630	4,069.14000	4.06914	4,016.300	13.04	0.84	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	1.15000	0.00115	0.76000	0.00076	1.150	15.48	0.00	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			10.74298	89.09356	10.71070	89.25606		11.27	0.00	0.00	0	2,686.00	
R2032	On 03/08/2023	Bond Future	9.60	Call	466.33000	0.46633	490.68000	0.49068	466.330	10.59	0.16	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	10.30	Call	1,387.57000	1.38757	1,396.58000	1.39658	1,387.570	10.85	0.36	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	6,285.67000	6.28567	6,363.81000	6.36381	6,285.670	12.61	0.81	0.00	0	5,000.00	
R2032	On 02/11/2023	Bond Future			10.85399	86.72485	10.81706	86.90635		11.42	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future			10.96665	88.49240	10.92261	88.70366		10.64	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	1,517.22000	1.51722	1,540.33000	1.54033	1,517.220	10.04	0.30	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	2,963.40000	2.96340	3,017.31000	3.01731	2,963.400	10.45	0.47	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	1,188.39000	1.18839	1,118.21000	1.11821	1,188.390	12.17	0.20	0.00	0	1,200.00	
R2032	On 02/05/2024	Bond Future			11.09529	86.10031	11.04637	86.32892		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			11.25888	86.29389	11.19344	86.67021		13.05	0.00	11,218,205.70	130	151,356.00	
R2035	On 04/05/2023	Bond Future	9.85	Call	9.13000	0.00913	13.69000	0.01369	9.130	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	127.76000	0.12776		157.90000	0.15790	127.760	11.95	0.08	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.55	Call	211.69000	0.21169		251.38000	0.25138	211.690	12.09	0.12	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	10.60	Call	253.41000	0.25341		299.61000	0.29961	253.410	12.15	0.14	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.05	Call	953.99000	0.95399		1,075.65000	1.07565	953.990	12.75	0.38	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	11.17	Call	1,254.01000	1.25401		1,402.10000	1.40210	1,254.010	12.93	0.45	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	11.80	Put	507.71000	0.50771		409.23000	0.40923	507.710	13.94	0.22	0.00	0	1,035.00
R2035	On 04/05/2023	Bond Future	11.87	Put	434.80000	0.43480		347.57000	0.34757	434.800	14.06	0.19	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	12.46	Put	106.25000	0.10625		79.84000	0.07984	106.250	14.99	0.06	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	15.94000	0.01594		11.21000	0.01121	15.940	16.08	0.01	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.37889	87.98506		11.30527	88.40014		13.85	0.00	0.00	0	6,761.00
R2035	On 02/11/2023	Bond Future			11.50100	85.24975		11.42167	85.68828		14.07	0.00	0.00	0	6.00
R2035	On 02/11/2023	Bond Future	10.62	Call	1,639.58000	1.63958		1,695.06000	1.69506	1,639.580	13.23	0.31	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	2,703.93000	2.70393		2,770.10000	2.77010	2,703.930	13.66	0.43	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	12.85	Put	1,446.98000	1.44698		1,246.27000	1.24627	1,446.980	15.74	0.22	0.00	0	400.00
R2035	On 01/02/2024	Bond Future			11.62874	86.98723		11.54135	87.46043		13.17	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	1,910.13000	1.91013		2,005.22000	2.00522	1,910.130	12.50	0.31	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	2,938.40000	2.93840		3,044.21000	3.04421	2,938.400	12.83	0.42	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	1,449.31000	1.44931		1,276.44000	1.27644	1,449.310	15.28	0.20	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			11.76100	84.21786		11.66764	84.71308		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			11.55813	81.46976		11.49285	81.84571		14.08	0.00	17,923,347.20	220	63,080.00
R2037	On 04/05/2023	Bond Future	10.95	Call	320.05000	0.32005		374.58000	0.37458	320.050	13.21	0.17	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	413.65000	0.41365		480.14000	0.48014	413.650	13.32	0.21	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	2,282.53000	2.28253		2,495.90000	2.49590	2,282.530	14.56	0.63	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	746.25000	0.74625		616.34000	0.61634	746.250	14.84	0.29	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	8.60000	0.00860		7.24000	0.00724	8.600	17.48	0.01	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.68712	78.80905		11.61405	79.22191		15.75	0.00	0.00	0	74,072.00
R2037	On 03/08/2023	Bond Future	10.30	Call	434.29000	0.43429		470.77000	0.47077	434.290	14.47	0.13	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	1,335.85000	1.33585		1,389.73000	1.38973	1,335.850	15.03	0.31	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			11.80580	80.39350		11.72743	80.82873		15.23	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.92914	77.77630		11.84327	78.24453		14.98	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future			12.06617	79.32737		11.97473	79.81660		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			11.74805	82.47751		11.67263	82.94005		15.01	0.00	0.00	0	52,071.00
R2040	On 04/05/2023	Bond Future	10.17	Call	4.65000	0.00465		7.32000	0.00732	4.650	13.53	0.00	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	70.44000	0.07044		97.88000	0.09788	70.440	13.51	0.05	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	157.51000	0.15751		197.45000	0.19745	157.510	13.73	0.09	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	238.57000	0.23857		287.94000	0.28794	238.570	13.87	0.13	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	921.61000	0.92161		1,058.02000	1.05802	921.610	14.54	0.35	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	943.27000	0.94327		766.50000	0.76650	943.270	15.56	0.33	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	198.88000	0.19888		147.01000	0.14701	198.880	16.93	0.09	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	40.37000	0.04037		27.89000	0.02789	40.370	18.11	0.02	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.87692	79.58614		11.79361	80.08766		16.84	0.00	0.00	0	98,195.00
R2040	On 02/11/2023	Bond Future			11.99549	81.18620		11.90669	81.71199		16.30	0.00	0.00	0	0.00
R2040	On 01/02/2024	Bond Future			12.11859	78.33478		12.02216	78.89579		15.76	0.00	0.00	0	11.00
R2040	On 02/05/2024	Bond Future			12.25422	79.89685		12.15202	80.48069		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			11.86676	78.48022		11.78626	78.97538		16.12	0.00	21,425,100.06	273	62,604.00
R2044	On 04/05/2023	Bond Future	11.75	Put	2,083.26000	2.08326		1,773.46000	1.77346	2,083.260	16.12	0.56	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.00	Put	1,359.57000	1.35957		1,120.18000	1.12018	1,359.570	16.61	0.42	0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.25	Put	856.93000	0.85693		682.81000	0.68281	856.930	17.12	0.29	0.00	0	1,798.00
R2044	On 03/08/2023	Bond Future			11.99271	75.63574		11.90441	76.16912		18.13	0.00	0.00	0	20,083.00
R2044	On 03/08/2023	Bond Future	11.75	Put	4,035.85000	4.03585		3,622.06000	3.62206	4,035.850	17.70	0.55	0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	3,265.45000	3.26545		2,886.95000	2.88695	3,265.450	18.13	0.48	0.00	0	4,754.00
R2044	On 02/11/2023	Bond Future			12.10851	77.15641		12.01471	77.71400		17.56	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.22856	74.34806		12.12723	74.94025		17.03	0.00	0.00	0	0.00
R2044	On 02/05/2024	Bond Future			12.36015	75.83051		12.25302	76.44561		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			11.71983	77.79680		11.64433	78.27867		16.83	0.00	9,335,616.00	120	222,403.00
R2048	On 04/05/2023	Bond Future	10.40	Call	19.98000	0.01998		28.54000	0.02854	19.980	15.19	0.01	0.00	0	1,500.00
R2048	On 04/05/2023	Bond Future	11.10	Call	360.85000	0.36085		425.50000	0.42550	360.850	15.67	0.17	0.00	0	1,500.00
R2048	On 03/08/2023	Bond Future			11.83072	79.32142		11.74794	79.84110		17.90	0.00	0.00	0	20,000.00
R2048	On 02/11/2023	Bond Future			11.94243	76.47539		11.85440	77.01910		18.34	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future			12.05821	78.03401		11.96304	78.61195		16.79	0.00	0.00	0	0.00
R2048	On 02/05/2024	Bond Future			12.17619	75.14922		12.07561	75.74984		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			11.29907	66.79768		11.23373	67.12761		14.77	0.00	13,359,536.00	200	19,857.00
R209	On 04/05/2023	Bond Future	10.00	Call	13.74000	0.01374		19.98000	0.01998	13.740	13.31	0.01	0.00	0	500.00
R209	On 04/05/2023	Bond Future	10.50	Call	132.59000	0.13259		158.23000	0.15823	132.590	13.62	0.09	0.00	0	4,500.00
R209	On 04/05/2023	Bond Future	11.00	Call	670.94000	0.67094		760.49000	0.76049	670.940	14.33	0.33	0.00	0	1,250.00
R209	On 04/05/2023	Bond Future	11.00	Put	2,200.03000	2.20003		1,959.65000	1.95965	2,200.030	14.33	0.67	0.00	0	8,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	1,907.79000	1.90779		2,093.07000	2.09307	1,907.790	15.22	0.63	0.00	0	2,250.00
R209	On 04/05/2023	Bond Future	12.50	Put	94.05000	0.09405		70.79000	0.07079	94.050	17.03	0.06	0.00	0	9,750.00
R209	On 03/08/2023	Bond Future			11.40779	68.10675		11.33524	68.46747		15.70	0.00	0.00	0	1,690.00
R209	On 03/08/2023	Bond Future	10.00	Call	344.51000	0.34451		373.26000	0.37326	344.510	14.43	0.12	0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.70	Call	1,092.70000	1.09270		1,136.78000	1.13678	1,092.700	14.93	0.30	0.00	0	1,800.00
R209	On 02/11/2023	Bond Future			11.51503	66.32456		11.43740	66.70460		15.91	0.00	0.00	0	594.00
R209	On 01/02/2024	Bond Future			11.62284	67.67635		11.53826	68.08413		14.99	0.00	0.00	0	0.00
R209	On 02/05/2024	Bond Future			11.74215	65.87688		11.65230	66.30291		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	226.03428	226.03428		225.77948	225.77948			0.00	0.00	0	386.00
R210	On 03/08/2023	Bond Future	230.51944	230.51944		230.34122	230.34122			0.00	0.00	0	300.00
R210	On 02/11/2023	Bond Future	232.05184	232.05184		231.91086	231.91086			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future	236.83370	236.83370		236.75922	236.75922			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future	238.38535	238.38535		238.34537	238.34537			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	10.39812	83.43756		10.38328	83.50649		10.25	0.00	0.00	0	32,834.00
R213	On 03/08/2023	Bond Future	10.50441	85.07273		10.48222	85.17322		10.38	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	10.61356	83.23038		10.58698	83.34767		10.44	0.00	1,165,225.32	14	3,324.00
R213	On 01/02/2024	Bond Future	10.72873	84.92672		10.69503	85.07139		9.72	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	10.85113	83.06865		10.81282	83.22858		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	11.59299	63.18691		11.51245	63.60647		16.45	0.00	0.00	0	17,989.00
R214	On 03/08/2023	Bond Future	11.69944	64.42523		11.61165	64.87604		17.52	0.00	0.00	0	2,980.00
R214	On 02/11/2023	Bond Future	11.80672	62.42158		11.71369	62.89260		17.88	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	11.91769	63.69377		11.81757	64.19331		16.39	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	12.03092	61.66522		11.92544	62.18392		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
<b>Total for Derivatives :</b>											<b>581,994,254.78</b>	<b>6,453</b>	<b>1 431 919.00</b>
<b>Grand Total:</b>											<b>581,994,254.78</b>	<b>6,453</b>	<b>1 431 919.00</b>