



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: 31/03/2023

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	884.83000	884.83000	882.25100	882.25100					0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	902.99900	902.99900	899.53600	899.53600					0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	921.90800	921.90800	917.61300	917.61300					0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	940.88600	940.88600	936.31600	936.31600					0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	959.75600	959.75600	955.04500	955.04500					0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,021.84900	1,021.84900	1,014.15700	1,014.15700					0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,042.83100	1,042.83100	1,034.02600	1,034.02600					0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,064.66800	1,064.66800	1,054.80600	1,054.80600					0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,086.58500	1,086.58500	1,076.30600	1,076.30600					0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,108.37600	1,108.37600	1,097.83500	1,097.83500					0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	893.45600	893.45600	887.38300	887.38300					0.00	0.00	0	99.00
ALBI	On 03/08/2023	Index Future	911.80200	911.80200	904.76900	904.76900					0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	930.89500	930.89500	922.95100	922.95100					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			950.05800	950.05800		941.76300	941.76300			0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future			969.11100	969.11100		960.60100	960.60100			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			11.86904	75.44804		11.99192	74.86113			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future			11.99883	77.01586		12.14198	76.34620			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future			12.13193	74.85044		12.29483	74.10422			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future			12.28182	76.40666		12.45489	75.63126			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future			12.44663	74.15633		12.62771	73.36361			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			12.29302	72.67404		12.41011	72.02162			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future			12.41480	74.18437		12.54884	73.45046			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future			12.53895	71.49233		12.68975	70.68158			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future			12.67086	72.97781		12.82986	72.13805			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future			12.81921	70.19153		12.98510	69.33290			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			880.67700	880.67700		874.64500	874.64500			0.00	0.00	0	840.00
GOVI	On 03/08/2023	GOVI			898.76100	898.76100		891.78100	891.78100			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI			917.58100	917.58100		909.70300	909.70300			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI			936.47100	936.47100		928.24500	928.24500			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI			955.25100	955.25100		946.81200	946.81200			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future			169.29609	169.29609		169.96243	169.96243			0.00	0.00	0	5,381.00
I2025	On 03/08/2023	Bond Future			171.07313	171.07313		171.59300	171.59300			0.00	0.00	0	214.00
I2025	On 02/11/2023	Bond Future			174.69561	174.69561		175.08196	175.08196			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future			176.54337	176.54337		176.90453	176.90453			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future			180.11932	180.11932		180.47993	180.47993			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			122.38285	122.38285		122.84085	122.84085			0.00	0.00	0	2,115.00
I2029	On 03/08/2023	Bond Future			124.92594	124.92594		125.27765	125.27765			0.00	0.00	0	728.00
I2029	On 02/11/2023	Bond Future			126.24567	126.24567		126.49968	126.49968			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future			128.87250	128.87250		129.10662	129.10662			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future			130.12256	130.12256		130.35808	130.35808			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			116.43136	116.43136		116.31027	116.31027			0.00	0.00	0	1,540.00
I2033	On 03/08/2023	Bond Future			118.85076	118.85076		118.61750	118.61750			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	119.95123	119.95123		119.61377	119.61377			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	122.44708	122.44708		122.07887	122.07887			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	123.47289	123.47289		123.09381	123.09381			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	129.71066	129.71066		129.53381	129.53381			0.00	0.00	0	4,625.00
I2038	On 03/08/2023	Bond Future	130.44739	130.44739		130.14472	130.14472			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	133.20959	133.20959		132.79092	132.79092			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	133.97055	133.97055		133.51874	133.51874			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	136.68311	136.68311		136.21668	136.21668			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	113.78241	113.78241		113.40050	113.40050			0.00	0.00	0	17,308.00
I2046	On 03/08/2023	Bond Future	116.14681	116.14681		115.65001	115.65001			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	116.52315	116.52315		115.91912	115.91912			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	118.94740	118.94740		118.30803	118.30803			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	119.21781	119.21781		118.56462	118.56462			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	116.44013	116.44013		116.01169	116.01169			0.00	0.00	0	13,316.00
I2050	On 03/08/2023	Bond Future	116.67782	116.67782		116.13167	116.13167			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	119.14857	119.14857		118.49304	118.49304			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	119.38851	119.38851		118.69768	118.69768			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	121.80567	121.80567		121.09622	121.09622			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	328.45500	328.45500		327.96200	327.96200			0.00	0.00	0	654.00
I GOV	On 03/08/2023	Index Future	335.28000	335.28000		334.46700	334.46700			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	342.38000	342.38000		341.26800	341.26800			0.00	0.00	0	0.00
I GOV	On 01/02/2024	Index Future	349.50500	349.50500		348.30100	348.30100			0.00	0.00	0	0.00
I GOV	On 02/05/2024	Index Future	356.59000	356.59000		355.34400	355.34400			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.99000	92.01000		7.96500	92.03500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	8.04000	91.96000		7.97000	92.03000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	8.19000	91.81000		8.12500	91.87500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.18500	91.81500		8.12000	91.88000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.23500	91.76500		8.17000	91.83000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.27500	91.72500		8.16500	91.83500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.14500	91.85500		8.01000	91.99000			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	7.93500	92.06500		7.81500	92.18500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	7.76500	92.23500		7.65500	92.34500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	7.64000	92.36000		7.56000	92.44000			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	7.62500	92.37500		7.55000	92.45000			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			7.52000	92.48000		7.56000	92.44000			0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.43070	110.32936		8.47225	110.19709		5.40	0.00	2,240,899,630.96	20,311	87,312.00
R186	On 04/05/2023	Bond Future	8.36	Call	590.54000	0.59054		546.46000	0.54646	590.540	5.19	0.45	0.00	0	200.00
R186	On 04/05/2023	Bond Future	8.36	Put	816.07000	0.81607		904.26000	0.90426	816.070	5.19	0.55	0.00	0	200.00
R186	On 03/08/2023	Bond Future			8.44029	107.28821		8.51948	107.05190		5.15	0.00	2,167,221,842.00	20,200	20,200.00
R186	On 02/11/2023	Bond Future			8.43364	109.53485		8.55265	109.20351		4.69	0.00	121,474,148.65	1,109	1,109.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,834.36000	2.83436		2,639.96000	2.63996	2,834.360	5.00	0.69	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	285.05000	0.28505		342.64000	0.34264	285.050	5.65	0.12	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.44150	106.48151		8.58002	106.12397		4.34	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.47629	108.61037		8.63103	108.24311		3.81	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			336.88674	336.88674		336.99084	336.99084			0.00	0.00	0	309.00
R197	On 03/08/2023	Bond Future			334.80400	334.80400		334.59801	334.59801			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			341.89345	341.89345		341.40139	341.40139			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			253.95306	253.95306		252.38378	252.38378			0.00	0.00	0	4,960.00
R202	On 03/08/2023	Bond Future			254.40549	254.40549		252.56872	252.56872			0.00	0.00	0	460.00
R202	On 02/11/2023	Bond Future			259.79253	259.79253		257.70406	257.70406			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			260.24956	260.24956		258.07051	258.07051			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			265.51946	265.51946		263.28533	263.28533			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			9.84778	93.20436		9.95674	92.70900		8.82	0.00	3,209,678,545.32	34,437	76,662.00
R2030	On 04/05/2023	Bond Future	9.03	Call	4.41000	0.00441		6.41000	0.00641	4.410	5.51	0.01	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	386.73000	0.38673		306.05000	0.30605	386.730	7.59	0.29	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	547.59000	0.54759		434.87000	0.43487	547.590	7.87	0.36	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	785.80000	0.78580		630.00000	0.63000	785.800	8.20	0.45	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	1,380.61000	1.38061		1,138.46000	1.13846	1,380.610	8.82	0.61	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	2,829.61000	2.82961		2,456.90000	2.45690	2,829.610	9.88	0.83	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	3,721.55000	3.72155		3,303.58000	3.30358	3,721.550	10.39	0.89	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	26.54000	0.02654		42.73000	0.04273	26.540	11.77	0.02	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	12.76000	0.01276		20.92000	0.02092	12.760	12.28	0.01	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	4.11000	0.00411		6.86000	0.00686	4.110	12.97	0.00	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	0.60000	0.00060		1.10000	0.00110	0.600	12.97	0.00	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	0.44000	0.00044		0.82000	0.00082	0.440	12.97	0.00	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			9.92927	91.11104		10.06378	90.51845		9.05	0.00	2,705,177,888.64	29,691	37,779.00

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	3,164.86000	3.16486	2,825.92000	2.82592	3,164.860	9.37	0.67	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	3,940.37000	3.94037	3,554.48000	3.55448	3,940.370	9.60	0.74	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	48.45000	0.04845	71.33000	0.07133	48.450	10.94	0.02	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	26.26000	0.02626	40.17000	0.04017	26.260	10.94	0.01	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			9.99942	93.01894	10.15881	92.33785		8.64	0.00	0.00	0	0.00	
R2030	On 02/11/2023	Bond Future	9.57	Call	1,602.70000	1.60270	1,389.00000	1.38900	1,602.700	8.40	0.39	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	10.07	Call	2,630.38000	2.63038	2,300.91000	2.30091	2,630.380	8.69	0.53	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	11.57	Put	646.84000	0.64684	767.96000	0.76796	646.840	9.97	0.17	0.00	0	800.00	
R2030	On 01/02/2024	Bond Future			10.08557	90.92715	10.25799	90.21448		8.45	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future	9.57	Call	1,775.87000	1.77587	1,562.80000	1.56280	1,775.870	8.10	0.39	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.93	Call	2,442.69000	2.44269	2,172.63000	2.17263	2,442.690	8.25	0.48	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	2,740.97000	2.74097	2,448.24000	2.44824	2,740.970	8.34	0.51	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,166.10000	1.16610	1,398.69000	1.39869	1,166.100	9.29	0.24	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	663.28000	0.66328	813.56000	0.81356	663.280	9.95	0.15	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future			10.19672	92.74442	10.37935	92.01560		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			10.49514	88.08265	10.63330	87.36759		10.53	0.00	1,279,136,243.30	14,522	165,615.00	
R2032	On 04/05/2023	Bond Future	9.80	Call	12.30000	0.01230	24.44000	0.02444	12.300	6.52	0.02	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	9.85	Call	22.76000	0.02276	37.22000	0.03722	22.760	6.76	0.03	0.00	0	6,500.00	
R2032	On 04/05/2023	Bond Future	10.03	Call	119.85000	0.11985	127.34000	0.12734	119.850	7.62	0.12	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.30	Call	531.34000	0.53134	443.56000	0.44356	531.340	8.87	0.34	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	10.53	Call	1,138.39000	1.13839	922.41000	0.92241	1,138.390	9.76	0.53	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	1,430.35000	1.43035	1,161.39000	1.16139	1,430.350	10.07	0.60	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	10.69	Put	669.62000	0.66962	1,074.78000	1.07478	669.620	10.32	0.35	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	11.00	Put	324.95000	0.32495	571.85000	0.57185	324.950	11.33	0.19	0.00	0	13,000.00	
R2032	On 04/05/2023	Bond Future	11.06	Put	281.29000	0.28129	502.47000	0.50247	281.290	11.51	0.17	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	4,532.04000	4.53204	3,937.90000	3.93790	4,532.040	12.40	0.92	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	0.21000	0.00021	0.41000	0.00041	0.210	15.69	0.00	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			10.58526	89.89137	10.74582	89.07928		11.05	0.00	623,846,107.80	6,940	9,590.00	
R2032	On 03/08/2023	Bond Future	9.60	Call	535.28000	0.53528	432.70000	0.43270	535.280	10.37	0.18	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	10.30	Call	1,591.02000	1.59102	1,332.42000	1.33242	1,591.020	10.63	0.41	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	6,877.65000	6.87765	6,232.62000	6.23262	6,877.650	12.40	0.85	0.00	0	5,000.00	
R2032	On 02/11/2023	Bond Future			10.67432	87.61260	10.85702	86.70998		11.25	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future			10.77547	89.41441	10.96982	88.47722		10.51	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	1,741.91000	1.74191	1,485.06000	1.48506	1,741.910	9.91	0.34	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	3,338.20000	3.33820	2,923.46000	2.92346	3,338.200	10.32	0.52	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	959.12000	0.95912	1,164.54000	1.16454	959.120	12.05	0.17	0.00	0	1,200.00	
R2032	On 02/05/2024	Bond Future			10.89438	87.04429	11.09837	86.08594		10.29	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			11.07792	87.34032	11.19003	86.68989		13.27	0.00	554,349,011.04	6,347	152,164.00	
R2035	On 04/05/2023	Bond Future	9.85	Call	12.85000	0.01285	6.75000	0.00675	12.850	11.99	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	187.71000	0.18771		120.36000	0.12036	187.710	12.16	0.12	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.55	Call	308.00000	0.30800		206.47000	0.20647	308.000	12.31	0.18	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	10.60	Call	366.98000	0.36698		250.00000	0.25000	366.980	12.36	0.20	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.05	Call	1,299.21000	1.29921		1,002.80000	1.00280	1,299.210	12.96	0.49	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	11.17	Call	1,677.19000	1.67719		1,328.27000	1.32827	1,677.190	13.15	0.57	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	11.80	Put	250.98000	0.25098		347.16000	0.34716	250.980	14.16	0.13	0.00	0	1,035.00
R2035	On 04/05/2023	Bond Future	11.87	Put	207.98000	0.20798		290.37000	0.29037	207.980	14.28	0.11	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	12.46	Put	37.90000	0.03790		56.84000	0.05684	37.900	15.22	0.02	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	3.88000	0.00388		6.26000	0.00626	3.880	16.32	0.00	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.17638	89.13382		11.30736	88.38832		14.07	0.00	1,013,986,336.32	11,376	14,326.00
R2035	On 02/11/2023	Bond Future			11.27753	86.49336		11.42664	85.66071		14.38	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future	10.62	Call	2,074.47000	2.07447		1,725.97000	1.72597	2,074.470	13.54	0.36	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	3,295.08000	3.29508		2,834.99000	2.83499	3,295.080	13.97	0.48	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	12.85	Put	1,203.38000	1.20338		1,315.67000	1.31567	1,203.380	16.08	0.19	0.00	0	400.00
R2035	On 01/02/2024	Bond Future			11.39300	88.27236		11.55125	87.40663		13.20	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	2,302.03000	2.30203		2,009.15000	2.00915	2,302.030	12.52	0.36	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	3,466.19000	3.46619		3,077.67000	3.07767	3,466.190	12.85	0.47	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	1,188.29000	1.18829		1,336.53000	1.33653	1,188.290	15.33	0.17	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			11.51507	85.53131		11.68010	84.64674		12.71	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			11.35644	82.63981		11.47345	81.95794		14.30	0.00	198,914,022.67	2,407	60,780.00
R2037	On 04/05/2023	Bond Future	10.95	Call	483.77000	0.48377		335.15000	0.33515	483.770	13.43	0.25	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	617.51000	0.61751		438.06000	0.43806	617.510	13.54	0.29	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	2,988.88000	2.98888		2,495.23000	2.49523	2,988.880	14.79	0.75	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	380.36000	0.38036		519.51000	0.51951	380.360	15.07	0.18	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	1.66000	0.00166		2.85000	0.00285	1.660	17.71	0.00	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.46411	80.07908		11.59918	79.30631		15.99	0.00	184,181,884.00	2,300	74,633.00
R2037	On 03/08/2023	Bond Future	10.30	Call	606.72000	0.60672		467.37000	0.46737	606.720	14.70	0.17	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	1,733.79000	1.73379		1,435.06000	1.43506	1,733.790	15.26	0.37	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			11.56255	81.75602		11.71458	80.90043		15.55	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.67359	79.18191		11.83431	78.29362		15.07	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future			11.80015	80.76324		11.96739	79.85607		13.80	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			11.57196	83.56399		11.69383	82.80961		15.24	0.00	658,484,241.20	7,880	44,241.00
R2040	On 04/05/2023	Bond Future	10.17	Call	5.91000	0.00591		2.86000	0.00286	5.910	13.75	0.01	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	99.38000	0.09938		58.51000	0.05851	99.380	13.73	0.07	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	222.15000	0.22215		140.46000	0.14046	222.150	13.95	0.13	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	334.77000	0.33477		219.93000	0.21993	334.770	14.09	0.18	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	1,235.87000	1.23587		926.54000	0.92654	1,235.870	14.76	0.45	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	535.45000	0.53545		726.85000	0.72685	535.450	15.80	0.22	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	81.77000	0.08177		122.42000	0.12242	81.770	17.17	0.04	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	13.45	Put	12.03000	0.01203		19.42000	0.01942	12.030	18.36	0.01	0.00	0	486.00	
R2040	On 03/08/2023	Bond Future			11.68127	80.77182		11.82067	79.92422		17.09	0.00	636,481,941.60	7,880	106,075.00	
R2040	On 02/11/2023	Bond Future			11.78139	82.46325		11.93719	81.53078		16.64	0.00	0.00	0	18.00	
R2040	On 01/02/2024	Bond Future			11.89364	79.65328		12.05801	78.68649		16.17	0.00	0.00	0	11.00	
R2040	On 02/05/2024	Bond Future			12.02023	81.24368		12.19111	80.25657		14.83	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			11.68097	79.63118		11.82288	78.74946		16.31	0.00	371,877,610.60	4,670	62,354.00	
R2044	On 04/05/2023	Bond Future	11.75	Put	1,370.81000	1.37081		1,808.17000	1.80817	1,370.810	16.31	0.45	0.00	0	4,423.00	
R2044	On 04/05/2023	Bond Future	12.00	Put	815.28000	0.81528		1,123.19000	1.12319	815.280	16.80	0.30	0.00	0	4,423.00	
R2044	On 04/05/2023	Bond Future	12.25	Put	464.75000	0.46475		667.95000	0.66795	464.750	17.31	0.19	0.00	0	1,798.00	
R2044	On 03/08/2023	Bond Future			11.78776	76.88346		11.94721	75.90980		18.33	0.00	624,139,928.28	8,118	24,373.00	
R2044	On 03/08/2023	Bond Future	11.75	Put	3,334.36000	3.33436		3,812.85000	3.81285	3,334.360	17.90	0.49	0.00	0	3,076.00	
R2044	On 03/08/2023	Bond Future	12.00	Put	2,655.74000	2.65574		3,061.17000	3.06117	2,655.740	18.33	0.42	0.00	0	4,754.00	
R2044	On 02/11/2023	Bond Future			11.88551	78.49345		12.06139	77.43565		17.86	0.00	0.00	0	0.00	
R2044	On 01/02/2024	Bond Future			11.99466	75.72700		12.17963	74.63304		17.41	0.00	0.00	0	0.00	
R2044	On 02/05/2024	Bond Future			12.11703	77.23884		12.30917	76.12216		15.99	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			11.64694	78.26193		11.76823	77.49068		17.09	0.00	11,552,400,011.16	147,612	77,941.00	
R2048	On 04/05/2023	Bond Future	10.40	Call	16.02000	0.01602		8.38000	0.00838	16.020	15.44	0.01	0.00	0	1,500.00	
R2048	On 04/05/2023	Bond Future	11.10	Call	363.58000	0.36358		242.52000	0.24252	363.580	15.93	0.18	0.00	0	1,500.00	
R2048	On 03/08/2023	Bond Future			11.74353	79.86896		11.88100	79.00882		18.18	0.00	11,784,665,048.00	147,550	167,550.00	
R2048	On 02/11/2023	Bond Future			11.84172	77.09799		11.99463	76.15622		18.73	0.00	0.00	0	0.00	
R2048	On 01/02/2024	Bond Future			11.95134	78.68354		12.11241	77.70837		17.24	0.00	0.00	0	0.00	
R2048	On 02/05/2024	Bond Future			12.06498	75.81382		12.23228	74.81798		16.76	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			11.10448	67.78704		11.22593	67.16715		15.01	0.00	0.00	0	20,787.00	
R209	On 04/05/2023	Bond Future	10.00	Call	21.11000	0.02111		11.00000	0.01100	21.110	13.54	0.02	0.00	0	500.00	
R209	On 04/05/2023	Bond Future	10.50	Call	203.44000	0.20344		128.48000	0.12848	203.440	13.85	0.14	0.00	0	4,500.00	
R209	On 04/05/2023	Bond Future	11.00	Call	956.53000	0.95653		707.52000	0.70752	956.530	14.57	0.44	0.00	0	1,250.00	
R209	On 04/05/2023	Bond Future	11.00	Put	1,496.26000	1.49626		1,867.14000	1.86714	1,496.260	14.57	0.56	0.00	0	8,250.00	
R209	On 04/05/2023	Bond Future	11.50	Call	2,494.57000	2.49457		2,052.39000	2.05239	2,494.570	15.46	0.74	0.00	0	2,250.00	
R209	On 04/05/2023	Bond Future	12.50	Put	31.91000	0.03191		49.69000	0.04969	31.910	17.29	0.02	0.00	0	9,750.00	
R209	On 03/08/2023	Bond Future			11.19372	69.17903		11.33211	68.48309		15.95	0.00	0.00	0	1,690.00	
R209	On 03/08/2023	Bond Future	10.00	Call	480.78000	0.48078		363.73000	0.36373	480.780	14.67	0.16	0.00	0	1,800.00	
R209	On 03/08/2023	Bond Future	10.70	Call	1,417.67000	1.41767		1,158.01000	1.15801	1,417.670	15.17	0.36	0.00	0	1,800.00	
R209	On 02/11/2023	Bond Future			11.28186	67.47525		11.43666	66.70824		16.26	0.00	0.00	0	594.00	
R209	On 01/02/2024	Bond Future			11.37870	68.86298		11.54162	68.06786		14.96	0.00	0.00	0	0.00	
R209	On 02/05/2024	Bond Future			11.48839	67.08999		11.65773	66.27705		14.37	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	224.41886	224.41886		226.30940	226.30940			0.00	0.00	0	386.00
R210	On 03/08/2023	Bond Future	229.08231	229.08231		230.79874	230.79874			0.00	0.00	0	300.00
R210	On 02/11/2023	Bond Future	230.77551	230.77551		232.33482	232.33482			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future	235.57699	235.57699		237.12287	237.12287			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future	237.10733	237.10733		238.68009	238.68009			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	10.25253	84.11693		10.37066	83.56516		10.01	0.00	0.00	0	32,921.00
R213	On 03/08/2023	Bond Future	10.33492	85.84424		10.47579	85.20237		10.21	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	10.42051	84.08706		10.58368	83.36225		10.45	0.00	0.00	0	566.00
R213	On 01/02/2024	Bond Future	10.52256	85.81684		10.69737	85.06134		9.62	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	10.63415	83.97966		10.81799	83.20698		9.43	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	11.42938	64.04387		11.54539	63.43434		16.68	0.00	0.00	0	17,989.00
R214	On 03/08/2023	Bond Future	11.51870	65.35894		11.65026	64.67714		17.76	0.00	0.00	0	2,980.00
R214	On 02/11/2023	Bond Future	11.60951	63.42677		11.75588	62.67829		18.24	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	11.71114	64.73131		11.86502	63.95578		16.81	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	11.81679	62.72541		11.97624	61.93326		16.27	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
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 :											39,926,914,441.54	473,350	1 462 178.00
Grand Total:											39,926,914,441.54	473,350	1 462 178.00