



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: 06/03/2023

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	877.01400	877.01400	877.01400	875.96900	875.96900				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	894.29400	894.29400	894.29400	893.23200	893.23200				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	912.34000	912.34000	912.34000	911.25800	911.25800				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	931.43900	931.43900	931.43900	930.33800	930.33800				0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	950.09700	950.09700	950.09700	948.96700	948.96700				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,010.43400	1,010.43400	1,010.43400	1,008.04200	1,008.04200				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,030.34400	1,030.34400	1,030.34400	1,027.90800	1,027.90800				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,051.13500	1,051.13500	1,051.13500	1,048.65200	1,048.65200				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,073.14000	1,073.14000	1,073.14000	1,070.60900	1,070.60900				0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,094.63500	1,094.63500	1,094.63500	1,092.04700	1,092.04700				0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	889.86000	889.86000	889.86000	888.11800	888.11800				0.00	0.00	0	100.00
ALBI	On 03/08/2023	Index Future	907.39400	907.39400	907.39400	905.62100	905.62100				0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	925.70400	925.70400	925.70400	923.89700	923.89700				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			945.08300	945.08300		943.24100	943.24100			0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future			964.01300	964.01300		962.12900	962.12900			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			11.98353	74.90100		12.01607	74.74653			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future			12.13144	76.39523		12.16533	76.23775			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future			12.28252	74.16025		12.31784	73.99963			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future			12.43263	75.73037		12.46947	75.56644			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future			12.60430	73.46544		12.64282	73.29798			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			12.30874	72.58588		12.33599	72.43348			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future			12.44204	74.03422		12.47033	73.87882			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future			12.57758	71.28319		12.60698	71.12469			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future			12.70559	72.79297		12.73611	72.63120			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future			12.85561	70.00163		12.88742	69.83637			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			876.99000	876.99000		875.26100	875.26100			0.00	0.00	0	840.00
GOVI	On 03/08/2023	GOVI			894.27000	894.27000		892.51000	892.51000			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI			912.31500	912.31500		910.52100	910.52100			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI			931.41400	931.41400		929.58600	929.58600			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI			950.07000	950.07000		948.20000	948.20000			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future			169.20603	169.20603		169.12454	169.12454			0.00	0.00	0	5,381.00
I2025	On 03/08/2023	Bond Future			170.84882	170.84882		170.76602	170.76602			0.00	0.00	0	214.00
I2025	On 02/11/2023	Bond Future			174.33646	174.33646		174.25207	174.25207			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future			176.24933	176.24933		176.16366	176.16366			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future			179.81464	179.81464		179.72684	179.72684			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			121.39844	121.39844		121.39539	121.39539			0.00	0.00	0	2,115.00
I2029	On 03/08/2023	Bond Future			123.82029	123.82029		123.81738	123.81738			0.00	0.00	0	728.00
I2029	On 02/11/2023	Bond Future			125.02781	125.02781		125.02506	125.02506			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future			127.67381	127.67381		127.67112	127.67112			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future			128.90631	128.90631		128.90355	128.90355			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			115.65527	115.65527		115.44795	115.44795			0.00	0.00	0	1,540.00
I2033	On 03/08/2023	Bond Future			117.96246	117.96246		117.75120	117.75120			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	118.96090		118.96090		118.74546	118.74546			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	121.47842		121.47842		121.25859	121.25859			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	122.49120		122.49120		122.26689	122.26689			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	129.00717		129.00717		128.53946	128.53946			0.00	0.00	0	4,625.00
I2038	On 03/08/2023	Bond Future	129.63149		129.63149		129.15463	129.15463			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	132.27784		132.27784		131.79115	131.79115			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	133.07869		133.07869		132.58235	132.58235			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	135.76987		135.76987		135.26330	135.26330			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	113.16324		113.16324		112.07792	112.07792			0.00	0.00	0	17,308.00
I2046	On 03/08/2023	Bond Future	115.42087		115.42087		114.31406	114.31406			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	115.70273		115.70273		114.57354	114.57354			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	118.15170		118.15170		116.99875	116.99875			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	118.41921		118.41921		117.24317	117.24317			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	115.34321		115.34321		115.33876	115.33876			0.00	0.00	0	13,316.00
I2050	On 03/08/2023	Bond Future	115.47334		115.47334		115.46909	115.46909			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	117.83058		117.83058		117.82619	117.82619			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	118.09808		118.09808		118.09430	118.09430			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	120.48624		120.48624		120.48192	120.48192			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 04/05/2023	Index Future	326.35400		326.35400		325.64900	325.64900			0.00	0.00	0	655.00
IGOV	On 03/08/2023	Index Future	332.86400		332.86400		332.14600	332.14600			0.00	0.00	0	0.00
IGOV	On 02/11/2023	Index Future	339.65800		339.65800		338.92600	338.92600			0.00	0.00	0	0.00
IGOV	On 01/02/2024	Index Future	346.84400		346.84400		346.09800	346.09800			0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	353.86600		353.86600		353.10200	353.10200			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.47500		92.52500		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.76500		92.23500		7.75500	92.24500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.78000		92.22000		7.78000	92.22000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	7.93500		92.06500		7.94500	92.05500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	7.95000		92.05000		7.97000	92.03000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.02000		91.98000		8.04000	91.96000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.04000		91.96000		8.06000	91.94000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.04500		91.95500		8.08500	91.91500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	7.99500		92.00500		8.04500	91.95500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	7.90000		92.10000		7.96000	92.04000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	7.84000		92.16000		7.91000	92.09000			0.00	0.00	0	68.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			7.78500	92.21500		7.85500	92.14500			0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.56826	109.89226		8.59544	109.80616		4.27	0.00	20,110,283.58	183	96,442.00
R186	On 04/05/2023	Bond Future	8.36	Call	422.22000	0.42222		408.48000	0.40848	422.220	3.99	0.36	0.00	0	200.00
R186	On 04/05/2023	Bond Future	8.36	Put	1,084.85000	1.08485		1,157.21000	1.15721	1,084.850	3.99	0.64	0.00	0	200.00
R186	On 03/08/2023	Bond Future			8.61979	106.75352		8.64933	106.66585		4.56	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.65915	108.90811		8.69144	108.81875		4.27	0.00	0.00	0	1,161.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,329.65000	2.32965		2,281.93000	2.28193	2,329.650	4.46	0.64	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	322.92000	0.32292		341.77000	0.34177	322.920	5.12	0.14	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.67366	105.88314		8.70915	105.79205		4.05	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.73440	107.99868		8.77388	107.90551		3.64	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			335.97071	335.97071		335.84716	335.84716			0.00	0.00	0	309.00
R197	On 03/08/2023	Bond Future			333.63551	333.63551		333.51015	333.51015			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			340.44636	340.44636		340.31860	340.31860			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			251.72829	251.72829		251.71918	251.71918			0.00	0.00	0	4,960.00
R202	On 03/08/2023	Bond Future			251.94984	251.94984		251.94109	251.94109			0.00	0.00	0	460.00
R202	On 02/11/2023	Bond Future			257.09303	257.09303		257.08429	257.08429			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			257.61246	257.61246		257.60437	257.60437			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			262.82237	262.82237		262.81342	262.81342			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			10.17404	91.73118		10.20640	91.58670		8.32	0.00	286,201,281.60	3,120	85,795.00
R2030	On 04/05/2023	Bond Future	9.03	Call	25.07000	0.02507		25.30000	0.02530	25.070	7.11	0.03	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	240.39000	0.24039		233.58000	0.23358	240.390	7.39	0.17	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	325.07000	0.32507		315.02000	0.31502	325.070	7.49	0.21	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	456.01000	0.45601		440.90000	0.44090	456.010	7.61	0.27	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	821.93000	0.82193		793.34000	0.79334	821.930	7.93	0.40	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	1,877.54000	1.87754		1,816.23000	1.81623	1,877.540	8.60	0.64	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	2,612.24000	2.61224		2,533.17000	2.53317	2,612.240	8.98	0.74	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	134.43000	0.13443		161.01000	0.16101	134.430	10.06	0.08	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	75.90000	0.07590		93.34000	0.09334	75.900	10.47	0.05	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	32.16000	0.03216		41.14000	0.04114	32.160	11.09	0.02	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	9.82000	0.00982		13.30000	0.01330	9.820	11.40	0.01	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	7.86000	0.00786		10.77000	0.01077	7.860	11.40	0.01	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			10.29017	89.53199		10.32423	89.38475		8.83	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	2,287.83000	2.28783		2,228.21000	2.22821	2,287.830	8.94	0.55	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	2,937.54000	2.93754		2,865.86000	2.86586	2,937.540	9.15	0.63	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	138.40000	0.13840		153.10000	0.15310	138.400	10.74	0.05	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	83.66000	0.08366		93.60000	0.09360	83.660	10.74	0.03	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			10.39529	91.33905		10.43112	91.18893		8.39	0.00	1,278,746.70	14	15.00
R2030	On 02/11/2023	Bond Future	9.57	Call	1,040.71000	1.04071		1,010.28000	1.01028	1,040.710	7.99	0.29	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.07	Call	1,799.90000	1.79990		1,751.65000	1.75165	1,799.900	8.14	0.42	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	11.57	Put	942.65000	0.94265		990.40000	0.99040	942.650	9.28	0.23	0.00	0	800.00
R2030	On 01/02/2024	Bond Future			10.49485	89.24679		10.53264	89.09360		8.25	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	1,196.38000	1.19638		1,161.67000	1.16167	1,196.380	7.78	0.30	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.93	Call	1,713.70000	1.71370		1,667.51000	1.66751	1,713.700	7.91	0.38	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.07	Call	1,950.73000	1.95073		1,899.79000	1.89979	1,950.730	7.98	0.41	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	11.31	Put	1,624.14000	1.62414		1,685.43000	1.68543	1,624.140	8.89	0.32	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	12.10	Put	952.86000	0.95286		994.45000	0.99445	952.860	9.55	0.20	0.00	0	400.00
R2030	On 02/05/2024	Bond Future			10.62939	91.02954		10.66938	90.87309		7.73	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			10.72929	86.87532		10.76670	86.68447		10.43	0.00	0.00	0	184,552.00
R2032	On 04/05/2023	Bond Future	9.80	Call	71.80000	0.07180		69.62000	0.06962	71.800	8.58	0.06	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	9.85	Call	91.80000	0.09180		88.79000	0.08879	91.800	8.67	0.07	0.00	0	6,500.00
R2032	On 04/05/2023	Bond Future	10.03	Call	200.72000	0.20072		192.92000	0.19292	200.720	8.99	0.13	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	10.30	Call	508.46000	0.50846		486.77000	0.48677	508.460	9.48	0.26	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	10.53	Call	943.00000	0.94300		903.12000	0.90312	943.000	9.96	0.39	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	10.62	Call	1,156.70000	1.15670		1,108.54000	1.10854	1,156.700	10.16	0.45	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	10.69	Put	1,539.98000	1.53998		1,675.92000	1.67592	1,539.980	10.30	0.51	0.00	0	500.00
R2032	On 04/05/2023	Bond Future	11.00	Put	927.94000	0.92794		1,032.96000	1.03296	927.940	10.96	0.35	0.00	0	13,000.00
R2032	On 04/05/2023	Bond Future	11.06	Put	838.00000	0.83800		937.16000	0.93716	838.000	11.08	0.32	0.00	0	730.00
R2032	On 04/05/2023	Bond Future	11.37	Call	3,680.15000	3.68015		3,560.60000	3.56060	3,680.150	11.72	0.79	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	13.43	Put	4.89000	0.00489		6.99000	0.00699	4.890	14.25	0.00	0.00	0	400.00
R2032	On 03/08/2023	Bond Future			10.84402	88.58749		10.88307	88.39295		11.00	0.00	0.00	0	2,600.00
R2032	On 03/08/2023	Bond Future	9.60	Call	450.77000	0.45077		435.43000	0.43543	450.770	10.40	0.15	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	10.30	Call	1,264.33000	1.26433		1,221.53000	1.22153	1,264.330	10.43	0.33	0.00	0	1,500.00
R2032	On 03/08/2023	Bond Future	11.90	Call	5,913.04000	5.91304		5,780.57000	5.78057	5,913.040	12.03	0.79	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			10.95815	86.21562		10.99895	86.01722		10.99	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future			11.06524	88.02192		11.10787	87.81953		10.44	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	1,406.72000	1.40672		1,362.18000	1.36218	1,406.720	9.86	0.29	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.76	Call	2,714.71000	2.71471		2,639.48000	2.63948	2,714.710	10.07	0.45	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	1,258.79000	1.25879		1,315.59000	1.31559	1,258.790	11.73	0.21	0.00	0	1,200.00
R2032	On 02/05/2024	Bond Future			11.19808	85.62253		11.24278	85.41584		10.37	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			11.17747	86.76241		11.21981	86.51828		12.95	0.00	0.00	0	158,829.00
R2035	On 04/05/2023	Bond Future	9.85	Call	45.56000	0.04556		45.26000	0.04526	45.560	11.71	0.03	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	311.05000	0.31105		299.36000	0.29936	311.050	11.88	0.15	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.55	Call	452.44000	0.45244		434.08000	0.43408	452.440	12.02	0.20	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	10.60	Call	517.55000	0.51755		496.09000	0.49609	517.550	12.08	0.22	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.05	Call	1,422.43000	1.42243		1,360.05000	1.36005	1,422.430	12.65	0.44	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	11.17	Call	1,764.34000	1.76434		1,688.03000	1.68803	1,764.340	12.83	0.51	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	11.80	Put	630.87000	0.63087		724.28000	0.72428	630.870	13.82	0.22	0.00	0	1,035.00
R2035	On 04/05/2023	Bond Future	11.87	Put	555.76000	0.55576		641.93000	0.64193	555.760	13.93	0.20	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	12.46	Put	180.36000	0.18036		219.92000	0.21992	180.360	14.85	0.08	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	41.64000	0.04164		54.51000	0.05451	41.640	15.93	0.02	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.29254	88.47221		11.33656	88.22337		13.45	0.00	0.00	0	6,761.00
R2035	On 02/11/2023	Bond Future			11.40993	85.75345		11.45572	85.49966		13.44	0.00	3,515,891.45	41	41.00
R2035	On 02/11/2023	Bond Future	10.62	Call	1,776.23000	1.77623		1,714.31000	1.71431	1,776.230	12.64	0.33	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	2,899.33000	2.89933		2,808.62000	2.80862	2,899.330	13.04	0.45	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	12.85	Put	1,325.79000	1.32579		1,399.07000	1.39907	1,325.790	15.09	0.21	0.00	0	400.00
R2035	On 01/02/2024	Bond Future			11.52490	87.54992		11.57258	87.29089		12.94	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	2,134.47000	2.13447		2,065.63000	2.06563	2,134.470	12.30	0.33	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	3,224.81000	3.22481		3,130.63000	3.13063	3,224.810	12.62	0.44	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	1,375.29000	1.37529		1,439.88000	1.43988	1,375.290	15.01	0.19	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			11.65250	84.79378		11.70218	84.52938		12.55	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			11.42756	82.22435		11.45972	82.03751		13.94	0.00	0.00	0	63,174.00
R2037	On 04/05/2023	Bond Future	10.95	Call	687.62000	0.68762		673.91000	0.67391	687.620	13.10	0.27	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	830.34000	0.83034		812.22000	0.81222	830.340	13.21	0.31	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	3,052.80000	3.05280		2,971.53000	2.97153	3,052.800	14.41	0.68	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	793.04000	0.79304		883.82000	0.88382	793.040	14.69	0.26	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	22.18000	0.02218		29.12000	0.02912	22.180	17.26	0.01	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.54984	79.58733		11.58323	79.39700		15.27	0.00	0.00	0	74,072.00
R2037	On 03/08/2023	Bond Future	10.30	Call	603.07000	0.60307		589.53000	0.58953	603.070	14.03	0.17	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	1,629.73000	1.62973		1,590.79000	1.59079	1,629.730	14.31	0.35	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			11.66218	81.19380		11.69683	80.99963		14.52	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.77155	78.63876		11.80752	78.44068		14.52	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future			11.90202	80.20885		11.93945	80.00657		13.46	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			11.52525	83.85606		11.54709	83.71929		14.82	0.00	0.00	0	51,460.00
R2040	On 04/05/2023	Bond Future	10.17	Call	47.15000	0.04715		50.63000	0.05063	47.150	13.39	0.03	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	324.16000	0.32416		330.72000	0.33072	324.160	13.66	0.14	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	554.53000	0.55453		559.57000	0.55957	554.530	13.89	0.21	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	732.38000	0.73238		735.29000	0.73529	732.380	14.04	0.26	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	1,852.79000	1.85279		1,836.42000	1.83642	1,852.790	14.79	0.49	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	868.41000	0.86841		948.94000	0.94894	868.410	15.82	0.26	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	238.04000	0.23804		274.37000	0.27437	238.040	17.12	0.09	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	13.45	Put	67.75000	0.06775		82.44000	0.08244	67.750	18.27	0.03	0.00	0	486.00	
R2040	On 03/08/2023	Bond Future			11.64400	81.00082		11.66667	80.86141		16.27	0.00	0.00	0	99,201.00	
R2040	On 02/11/2023	Bond Future			11.75287	82.63579		11.77636	82.49364		15.48	0.00	0.00	0	0.00	
R2040	On 01/02/2024	Bond Future			11.85878	79.86070		11.88314	79.71567		14.89	0.00	0.00	0	6.00	
R2040	On 02/05/2024	Bond Future			11.98409	81.45493		12.00941	81.30684		13.71	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			11.60754	80.09410		11.63446	79.92386		15.93	0.00	451,009,877.10	5,631	54,585.00	
R2044	On 04/05/2023	Bond Future	11.75	Put	1,618.89000	1.61889		1,741.65000	1.74165	1,618.890	15.93	0.42	0.00	0	4,423.00	
R2044	On 04/05/2023	Bond Future	12.00	Put	1,085.61000	1.08561		1,186.69000	1.18669	1,085.610	16.41	0.31	0.00	0	4,423.00	
R2044	On 04/05/2023	Bond Future	12.25	Put	714.70000	0.71470		794.84000	0.79484	714.700	16.90	0.22	0.00	0	1,798.00	
R2044	On 03/08/2023	Bond Future			11.72219	77.28993		11.75010	77.11648		17.53	0.00	0.00	0	21,473.00	
R2044	On 03/08/2023	Bond Future	11.75	Put	3,373.67000	3.37367		3,490.17000	3.49017	3,373.670	17.53	0.47	0.00	0	3,076.00	
R2044	On 03/08/2023	Bond Future	12.00	Put	2,725.21000	2.72521		2,829.76000	2.82976	2,725.210	17.96	0.40	0.00	0	4,754.00	
R2044	On 02/11/2023	Bond Future			11.82714	78.85000		11.85605	78.67306		16.71	0.00	0.00	0	0.00	
R2044	On 01/02/2024	Bond Future			11.92916	76.12080		11.95912	75.94025		16.11	0.00	0.00	0	0.00	
R2044	On 02/05/2024	Bond Future			12.04911	77.64030		12.08022	77.45598		14.86	0.00	0.00	0	0.00	
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2048	On 04/05/2023	Bond Future			11.47292	79.39278		11.49964	79.21725		16.64	0.00	0.00	0	237,035.00	
R2048	On 04/05/2023	Bond Future	10.40	Call	139.70000	0.13970		143.58000	0.14358	139.700	15.05	0.07	0.00	0	1,500.00	
R2048	On 04/05/2023	Bond Future	11.10	Call	1,035.67000	1.03567		1,025.03000	1.02503	1,035.670	15.90	0.32	0.00	0	1,500.00	
R2048	On 03/08/2023	Bond Future			11.57344	80.95735		11.60111	80.77844		17.33	0.00	0.00	0	0.00	
R2048	On 02/11/2023	Bond Future			11.67476	78.15038		11.70342	77.96791		17.46	0.00	0.00	0	0.00	
R2048	On 01/02/2024	Bond Future			11.77336	79.78762		11.80306	79.60141		15.91	0.00	0.00	0	13,000.00	
R2048	On 02/05/2024	Bond Future			11.88052	76.93961		11.91133	76.74950		15.53	0.00	0.00	0	0.00	
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R209	On 04/05/2023	Bond Future			11.20700	67.26324		11.23898	67.10102		14.65	0.00	0.00	0	19,542.00	
R209	On 04/05/2023	Bond Future	10.00	Call	61.35000	0.06135		62.58000	0.06258	61.350	13.24	0.04	0.00	0	500.00	
R209	On 04/05/2023	Bond Future	10.50	Call	317.91000	0.31791		313.93000	0.31393	317.910	13.54	0.17	0.00	0	4,500.00	
R209	On 04/05/2023	Bond Future	11.00	Put	2,136.70000	2.13670		2,271.81000	2.27181	2,136.700	14.23	0.60	0.00	0	8,250.00	
R209	On 04/05/2023	Bond Future	11.00	Call	1,073.17000	1.07317		1,046.06000	1.04606	1,073.170	14.23	0.40	0.00	0	1,250.00	
R209	On 04/05/2023	Bond Future	11.50	Call	2,448.99000	2.44899		2,382.64000	2.38264	2,448.990	15.10	0.65	0.00	0	2,250.00	
R209	On 04/05/2023	Bond Future	12.50	Put	155.20000	0.15520		184.89000	0.18489	155.200	16.87	0.07	0.00	0	9,750.00	
R209	On 03/08/2023	Bond Future			11.31095	68.58885		11.34404	68.42357		15.25	0.00	0.00	0	1,690.00	
R209	On 03/08/2023	Bond Future	10.00	Call	456.10000	0.45610		445.88000	0.44588	456.100	14.02	0.15	0.00	0	1,800.00	
R209	On 03/08/2023	Bond Future	10.70	Call	1,281.19000	1.28119		1,250.07000	1.25007	1,281.190	14.25	0.33	0.00	0	1,800.00	
R209	On 02/11/2023	Bond Future			11.41359	66.82177		11.44787	66.65317		15.20	0.00	0.00	0	741.00	
R209	On 01/02/2024	Bond Future			11.50988	68.22174		11.54537	68.04972		14.69	0.00	0.00	0	0.00	
R209	On 02/05/2024	Bond Future			11.62464	66.43483		11.66148	66.25921		14.26	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	223.51961	223.51961		223.46346	223.46346			0.00	0.00	0	386.00
R210	On 03/08/2023	Bond Future	227.97882	227.97882		227.92184	227.92184			0.00	0.00	0	300.00
R210	On 02/11/2023	Bond Future	229.48819	229.48819		229.43051	229.43051			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future	234.34513	234.34513		234.28649	234.28649			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future	235.86864	235.86864		235.80902	235.80902			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	10.52971	82.82959		10.55671	82.70555		9.71	0.00	0.00	0	33,941.00
R213	On 03/08/2023	Bond Future	10.64004	84.46188		10.66826	84.33551		10.05	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	10.75409	82.61378		10.78364	82.48486		9.99	0.00	0.00	0	5,775.00
R213	On 01/02/2024	Bond Future	10.86516	84.34429		10.89613	84.21280		9.46	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	10.99376	82.47664		11.02630	82.34232		9.32	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	11.38130	64.29920		11.40797	64.15737		16.26	0.00	0.00	0	22,780.00
R214	On 03/08/2023	Bond Future	11.47913	65.56630		11.50669	65.42177		16.95	0.00	0.00	0	2,980.00
R214	On 02/11/2023	Bond Future	11.57783	63.59062		11.60632	63.44324		17.01	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	11.67360	64.92281		11.70307	64.77240		15.51	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	11.77805	62.92027		11.80856	62.76673		15.07	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 :											762,116,080.43	8,989	1 438 502.00
Grand Total:											762,116,080.43	8,989	1 438 502.00