



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: 27/03/2023

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	884.17800	884.17800	883.81000	883.81000					0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	901.50300	901.50300	901.13100	901.13100					0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	919.62200	919.62200	919.24400	919.24400					0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	938.36600	938.36600	937.98000	937.98000					0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	957.13000	957.13000	956.73100	956.73100					0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,011.27100	1,011.27100	1,011.99800	1,011.99800					0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,031.08700	1,031.08700	1,031.83100	1,031.83100					0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,051.81000	1,051.81000	1,052.57100	1,052.57100					0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,073.24800	1,073.24800	1,074.02500	1,074.02500					0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	1,094.71000	1,094.71000	1,095.49600	1,095.49600					0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	885.81400	885.81400	886.64200	886.64200					0.00	0.00	0	99.00
ALBI	On 03/08/2023	Index Future	903.17100	903.17100	904.01900	904.01900					0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	921.32300	921.32300	922.18900	922.18900					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	940.10200	940.10200		940.98500	940.98500			0.00	0.00	0	0.00
ALBI	On 02/05/2024	Index Future	958.90100	958.90100		959.79700	959.79700			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	12.08155	74.43700		12.06795	74.50114			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.23532	75.91397		12.22114	75.97941			0.00	0.00	0	350.00
ES33	On 02/11/2023	Bond Future	12.39211	73.66344		12.37731	73.73027			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.55646	75.18132		12.54101	75.24952			0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	12.73397	72.90378		12.71787	72.97320			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	12.48950	71.58475		12.46063	71.74310			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.63127	73.00523		12.60126	73.16679			0.00	0.00	0	4,000.00
ES42	On 02/11/2023	Bond Future	12.77546	70.22751		12.74423	70.39240			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	12.91897	71.67455		12.88651	71.84280			0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	13.07807	68.85922		13.04428	69.03076			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	873.15500	873.15500		873.96900	873.96900			0.00	0.00	0	840.00
GOVI	On 03/08/2023	GOVI	890.26400	890.26400		891.09700	891.09700			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	908.15700	908.15700		909.00800	909.00800			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	926.66700	926.66700		927.53600	927.53600			0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	945.19800	945.19800		946.07800	946.07800			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	169.89855	169.89855		169.68100	169.68100			0.00	0.00	0	5,381.00
I2025	On 03/08/2023	Bond Future	171.52869	171.52869		171.30724	171.30724			0.00	0.00	0	214.00
I2025	On 02/11/2023	Bond Future	175.01683	175.01683		174.79096	174.79096			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.83830	176.83830		176.60867	176.60867			0.00	0.00	0	0.00
I2025	On 02/05/2024	Bond Future	180.41057	180.41057		180.17593	180.17593			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	122.68082	122.68082		122.47356	122.47356			0.00	0.00	0	2,115.00
I2029	On 03/08/2023	Bond Future	125.11503	125.11503		124.90375	124.90375			0.00	0.00	0	728.00
I2029	On 02/11/2023	Bond Future	126.33430	126.33430		126.11911	126.11911			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	128.93772	128.93772		128.71807	128.71807			0.00	0.00	0	0.00
I2029	On 02/05/2024	Bond Future	130.18483	130.18483		129.96142	129.96142			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	116.14112	116.14112		116.13740	116.13740			0.00	0.00	0	1,540.00
I2033	On 03/08/2023	Bond Future	118.44566	118.44566		118.44182	118.44182			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	119.43887	119.43887		119.43530	119.43530			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	121.90018	121.90018		121.89649	121.89649			0.00	0.00	0	0.00
I2033	On 02/05/2024	Bond Future	122.91069	122.91069		122.90761	122.90761			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	129.26028	129.26028		129.25554	129.25554			0.00	0.00	0	4,625.00
I2038	On 03/08/2023	Bond Future	129.86658	129.86658		129.86206	129.86206			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	132.50754	132.50754		132.50298	132.50298			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	133.22982	133.22982		133.22617	133.22617			0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	135.92058	135.92058		135.91666	135.91666			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	113.34114	113.34114		113.60874	113.60874			0.00	0.00	0	17,308.00
I2046	On 03/08/2023	Bond Future	115.59006	115.59006		115.86315	115.86315			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	115.85868	115.85868		116.13779	116.13779			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	118.24608	118.24608		118.53105	118.53105			0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	118.50102	118.50102		118.79267	118.79267			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	115.73749	115.73749		116.03867	116.03867			0.00	0.00	0	13,316.00
I2050	On 03/08/2023	Bond Future	115.85266	115.85266		116.16002	116.16002			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	118.20863	118.20863		118.52236	118.52236			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	118.40806	118.40806		118.72921	118.72921			0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	120.79928	120.79928		121.12662	121.12662			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I GOV	On 04/05/2023	Index Future	327.80700	327.80700		328.03000	328.03000			0.00	0.00	0	654.00
I GOV	On 03/08/2023	Index Future	334.31100	334.31100		334.53900	334.53900			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	341.10900	341.10900		341.34200	341.34200			0.00	0.00	0	0.00
I GOV	On 01/02/2024	Index Future	348.13800	348.13800		348.37600	348.37600			0.00	0.00	0	0.00
I GOV	On 02/05/2024	Index Future	355.17600	355.17600		355.41600	355.41600			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.66500	92.33500		7.67500	92.32500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.74000	92.26000		7.70000	92.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	7.77000	92.23000		7.77500	92.22500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	7.77000	92.23000		7.77000	92.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	7.76500	92.23500		7.77000	92.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	7.77500	92.22500		7.77500	92.22500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	7.63000	92.37000		7.62000	92.38000			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	7.47500	92.52500		7.47500	92.52500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	7.34000	92.66000		7.34500	92.65500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	7.27500	92.72500		7.25000	92.75000			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	7.28500	92.71500		7.23000	92.77000			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			7.26500	92.73500		7.27500	92.72500			0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.34599	110.59965		8.34654	110.59789		5.40	0.00	995,396.85	9	100,584.00
R186	On 04/05/2023	Bond Future	8.36	Call	764.88000	0.76488		792.72000	0.79272	764.880	5.22	0.51	0.00	0	200.00
R186	On 04/05/2023	Bond Future	8.36	Put	720.12000	0.72012		749.72000	0.74972	720.120	5.22	0.49	0.00	0	200.00
R186	On 03/08/2023	Bond Future			8.38189	107.46290		8.38246	107.46119		5.24	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.40201	109.62314		8.40261	109.62146		4.77	0.00	1,205,854.54	11	21.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,933.90000	2.93390	2,943.07000	2.94307	2,933.900	5.08	5.08	0.69	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	295.50000	0.29550	302.38000	0.30238	295.500	5.72	5.72	0.12	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.41422	106.55210		8.41489	106.55037		4.49	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future			8.44759	108.67867		8.44841	108.67671		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			337.12120	337.12120		336.96624	336.96624			0.00	0.00	0	309.00
R197	On 03/08/2023	Bond Future			334.73254	334.73254		334.57489	334.57489			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			341.53959	341.53959		341.37897	341.37897			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 04/05/2023	Bond Future			252.67271	252.67271		253.31894	253.31894			0.00	0.00	0	4,960.00
R202	On 03/08/2023	Bond Future			252.86468	252.86468		253.52399	253.52399			0.00	0.00	0	460.00
R202	On 02/11/2023	Bond Future			258.00670	258.00670		258.67963	258.67963			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			258.38027	258.38027		259.06868	259.06868			0.00	0.00	0	0.00
R202	On 02/05/2024	Bond Future			263.59876	263.59876		264.30053	264.30053			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			9.95768	92.70474		9.97423	92.62980		9.07	0.00	34,208,049.06	369	93,188.00
R2030	On 04/05/2023	Bond Future	9.03	Call	8.71000	0.00871		10.28000	0.01028	8.710	6.34	0.01	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	334.72000	0.33472		345.51000	0.34551	334.720	7.99	0.24	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	468.06000	0.46806		478.70000	0.47870	468.060	8.24	0.30	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	667.47000	0.66747		676.65000	0.67665	667.470	8.52	0.38	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	1,179.62000	1.17962	1,181.83000	1.18183	1,179.620	9.07	9.07	0.53	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	2,490.62000	2.49062	2,470.67000	2.47067	2,490.620	10.02	10.02	0.76	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	3,329.62000	3.32962	3,296.91000	3.29691	3,329.620	10.50	10.50	0.84	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	53.79000	0.05379	68.96000	0.06896	53.790	11.78	11.78	0.04	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	27.62000	0.02762	36.97000	0.03697	27.620	12.26	12.26	0.02	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	9.78000	0.00978	14.01000	0.01401	9.780	12.91	12.91	0.01	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	1.78000	0.00178	2.86000	0.00286	1.780	12.91	12.91	0.00	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	1.34000	0.00134	2.20000	0.00220	1.340	12.91	12.91	0.00	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			10.06467	90.51455		10.08207	90.43825		9.24	0.00	5,883,445.75	65	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	2,846.33000	2.84633	2,821.69000	2.82169	2,846.330	9.56	0.62	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	3,573.25000	3.57325	3,541.75000	3.54175	3,573.250	9.79	0.70	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	76.37000	0.07637	84.00000	0.08400	76.370	11.13	0.03	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	43.47000	0.04347	48.40000	0.04840	43.470	11.13	0.02	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.15967	92.33419	10.17797	92.25640		8.85	0.00	0.00	0	0.00	
R2030	On 02/11/2023	Bond Future	9.57	Call	1,403.24000	1.40324	1,391.36000	1.39136	1,403.240	8.53	0.35	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	10.07	Call	2,316.20000	2.31620	2,295.29000	2.29529	2,316.200	8.74	0.49	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	11.57	Put	781.93000	0.78193	810.31000	0.81031	781.930	9.95	0.19	0.00	0	800.00	
R2030	On 01/02/2024	Bond Future			10.25891	90.21069	10.27822	90.13132		8.61	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future	9.57	Call	1,573.81000	1.57381	1,558.15000	1.55815	1,573.810	8.25	0.35	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.93	Call	2,184.32000	2.18432	2,162.94000	2.16294	2,184.320	8.41	0.44	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	2,460.06000	2.46006	2,436.31000	2.43631	2,460.060	8.50	0.47	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,412.49000	1.41249	1,447.42000	1.44742	1,412.490	9.45	0.28	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	824.66000	0.82466	849.11000	0.84911	824.660	10.11	0.17	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future			10.38056	92.01079	10.40101	91.92964		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			10.63959	87.33522	10.63068	87.38108		10.72	0.00	15,545,669.16	178	171,824.00	
R2032	On 04/05/2023	Bond Future	9.80	Call	30.00000	0.03000	38.92000	0.03892	30.000	8.34	0.03	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	9.85	Call	44.67000	0.04467	56.52000	0.05652	44.670	8.53	0.05	0.00	0	6,500.00	
R2032	On 04/05/2023	Bond Future	10.03	Call	143.56000	0.14356	169.38000	0.16938	143.560	9.21	0.11	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.30	Call	472.83000	0.47283	522.91000	0.52291	472.830	10.10	0.27	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	10.53	Call	956.65000	0.95665	1,023.21000	1.02321	956.650	10.81	0.43	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	1,195.48000	1.19548	1,266.50000	1.26650	1,195.480	11.07	0.49	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	10.69	Put	1,140.37000	1.14037	1,168.20000	1.16820	1,140.370	11.28	0.46	0.00	0	500.00	
R2032	On 04/05/2023	Bond Future	11.00	Put	627.54000	0.62754	659.53000	0.65953	627.540	12.13	0.29	0.00	0	13,000.00	
R2032	On 04/05/2023	Bond Future	11.06	Put	555.46000	0.55546	587.08000	0.58708	555.460	12.28	0.26	0.00	0	730.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	3,943.83000	3.94383	4,016.30000	4.01630	3,943.830	13.04	0.85	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	0.74000	0.00074	1.15000	0.00115	0.740	15.48	0.00	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			10.75230	89.04672	10.74298	89.09356		11.27	0.00	0.00	0	2,686.00	
R2032	On 03/08/2023	Bond Future	9.60	Call	443.27000	0.44327	466.33000	0.46633	443.270	10.59	0.16	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	10.30	Call	1,345.86000	1.34586	1,387.57000	1.38757	1,345.860	10.85	0.36	0.00	0	1,500.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	6,226.86000	6.22686	6,285.67000	6.28567	6,226.860	12.61	0.81	0.00	0	5,000.00	
R2032	On 02/11/2023	Bond Future			10.86374	86.67701	10.85399	86.72485		11.42	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future			10.97684	88.44362	10.96665	88.49240		10.64	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	1,488.74000	1.48874	1,517.22000	1.51722	1,488.740	10.04	0.30	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	2,924.04000	2.92404	2,963.40000	2.96340	2,924.040	10.45	0.47	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	1,184.77000	1.18477	1,188.39000	1.18839	1,184.770	12.17	0.20	0.00	0	1,200.00	
R2032	On 02/05/2024	Bond Future			11.10592	86.05074	11.09529	86.10031		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			11.28298	86.15589	11.25888	86.29389		13.05	0.00	0.00	0	151,356.00	
R2035	On 04/05/2023	Bond Future	9.85	Call	5.77000	0.00577	9.13000	0.00913	5.770	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	99.05000	0.09905		127.76000	0.12776	99.050	11.95	0.07	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.55	Call	170.34000	0.17034		211.69000	0.21169	170.340	12.09	0.11	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	10.60	Call	206.58000	0.20658		253.41000	0.25341	206.580	12.15	0.13	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.05	Call	850.98000	0.85098		953.99000	0.95399	850.980	12.75	0.36	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	11.17	Call	1,137.47000	1.13747		1,254.01000	1.25401	1,137.470	12.93	0.44	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	11.80	Put	493.53000	0.49353		507.71000	0.50771	493.530	13.94	0.22	0.00	0	1,035.00
R2035	On 04/05/2023	Bond Future	11.87	Put	419.93000	0.41993		434.80000	0.43480	419.930	14.06	0.19	0.00	0	770.00
R2035	On 04/05/2023	Bond Future	12.46	Put	95.88000	0.09588		106.25000	0.10625	95.880	14.99	0.05	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	12.90000	0.01290		15.94000	0.01594	12.900	16.08	0.01	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.40397	87.84431		11.37889	87.98506		13.85	0.00	224,881,433.60	2,560	9,321.00
R2035	On 02/11/2023	Bond Future			11.52712	85.10606		11.50100	85.24975		14.07	0.00	0.00	0	6.00
R2035	On 02/11/2023	Bond Future	10.62	Call	1,575.25000	1.57525		1,639.58000	1.63958	1,575.250	13.23	0.30	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	2,618.71000	2.61871		2,703.93000	2.70393	2,618.710	13.66	0.42	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	12.85	Put	1,458.19000	1.45819		1,446.98000	1.44698	1,458.190	15.74	0.23	0.00	0	400.00
R2035	On 01/02/2024	Bond Future			11.65596	86.84061		11.62874	86.98723		13.17	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	1,847.78000	1.84778		1,910.13000	1.91013	1,847.780	12.50	0.31	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	2,858.28000	2.85828		2,938.40000	2.93840	2,858.280	12.83	0.41	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	1,461.98000	1.46198		1,449.31000	1.44931	1,461.980	15.28	0.20	0.00	0	400.00
R2035	On 02/05/2024	Bond Future			11.78930	84.06855		11.76100	84.21786		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			11.57704	81.36134		11.55813	81.46976		14.08	0.00	0.00	0	63,080.00
R2037	On 04/05/2023	Bond Future	10.95	Call	269.77000	0.26977		320.05000	0.32005	269.770	13.21	0.15	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	354.62000	0.35462		413.65000	0.41365	354.620	13.32	0.19	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	2,158.22000	2.15822		2,282.53000	2.28253	2,158.220	14.56	0.63	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	725.96000	0.72596		746.25000	0.74625	725.960	14.84	0.29	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	6.56000	0.00656		8.60000	0.00860	6.560	17.48	0.00	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.70679	78.69846		11.68712	78.80905		15.75	0.00	0.00	0	74,072.00
R2037	On 03/08/2023	Bond Future	10.30	Call	403.77000	0.40377		434.29000	0.43429	403.770	14.47	0.12	0.00	0	1,800.00
R2037	On 03/08/2023	Bond Future	11.00	Call	1,273.90000	1.27390		1,335.85000	1.33585	1,273.900	15.03	0.30	0.00	0	1,800.00
R2037	On 02/11/2023	Bond Future			11.82624	80.28057		11.80580	80.39350		15.23	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.95038	77.66111		11.92914	77.77630		14.98	0.00	0.00	0	0.00
R2037	On 02/05/2024	Bond Future			12.08822	79.21006		12.06617	79.32737		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			11.78221	82.26938		11.74805	82.47751		15.01	0.00	0.00	0	52,071.00
R2040	On 04/05/2023	Bond Future	10.17	Call	2.62000	0.00262		4.65000	0.00465	2.620	13.53	0.00	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	49.75000	0.04975		70.44000	0.07044	49.750	13.51	0.04	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	118.84000	0.11884		157.51000	0.15751	118.840	13.73	0.07	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	186.10000	0.18610		238.57000	0.23857	186.100	13.87	0.11	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	796.80000	0.79680		921.61000	0.92161	796.800	14.54	0.32	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	954.22000	0.95422		943.27000	0.94327	954.220	15.56	0.34	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	189.33000	0.18933		198.88000	0.19888	189.330	16.93	0.09		0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	35.41000	0.03541		40.37000	0.04037	35.410	18.11	0.02		0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.91243	79.37387		11.87692	79.58614		16.84	0.00		0.00	0	98,195.00
R2040	On 02/11/2023	Bond Future			12.03234	80.96960		11.99549	81.18620		16.30	0.00		1,133,574.40	14	14.00
R2040	On 01/02/2024	Bond Future			12.15687	78.11380		12.11859	78.33478		15.76	0.00		0.00	0	11.00
R2040	On 02/05/2024	Bond Future			12.29397	79.67160		12.25422	79.89685		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			11.88569	78.36456		11.86676	78.48022		16.12	0.00		0.00	0	62,604.00
R2044	On 04/05/2023	Bond Future	11.75	Put	2,086.22000	2.08622		2,083.26000	2.08326	2,086.220	16.12	0.57		0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.00	Put	1,344.49000	1.34449		1,359.57000	1.35957	1,344.490	16.61	0.42		0.00	0	4,423.00
R2044	On 04/05/2023	Bond Future	12.25	Put	833.16000	0.83316		856.93000	0.85693	833.160	17.12	0.30		0.00	0	1,798.00
R2044	On 03/08/2023	Bond Future			12.01239	75.51772		11.99271	75.63574		18.13	0.00		0.00	0	20,083.00
R2044	On 03/08/2023	Bond Future	11.75	Put	4,065.00000	4.06500		4,035.85000	4.03585	4,065.000	17.70	0.56		0.00	0	3,076.00
R2044	On 03/08/2023	Bond Future	12.00	Put	3,284.48000	3.28448		3,265.45000	3.26545	3,284.480	18.13	0.48		0.00	0	4,754.00
R2044	On 02/11/2023	Bond Future			12.12892	77.03599		12.10851	77.15641		17.56	0.00		0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.24976	74.22515		12.22856	74.34806		17.03	0.00		0.00	0	0.00
R2044	On 02/05/2024	Bond Future			12.38213	75.70536		12.36015	75.83051		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			11.76939	77.48337		11.71983	77.79680		16.83	0.00		0.00	0	222,403.00
R2048	On 04/05/2023	Bond Future	10.40	Call	11.75000	0.01175		19.98000	0.01998	11.750	15.19	0.01		0.00	0	1,500.00
R2048	On 04/05/2023	Bond Future	11.10	Call	275.99000	0.27599		360.85000	0.36085	275.990	15.67	0.14		0.00	0	1,500.00
R2048	On 03/08/2023	Bond Future			11.88214	79.00176		11.83072	79.32142		17.90	0.00		0.00	0	20,000.00
R2048	On 02/11/2023	Bond Future			11.99577	76.14927		11.94243	76.47539		18.34	0.00		0.00	0	0.00
R2048	On 01/02/2024	Bond Future			12.11360	77.70125		12.05821	78.03401		16.79	0.00		0.00	0	0.00
R2048	On 02/05/2024	Bond Future			12.23365	74.80992		12.17619	75.14922		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			11.31307	66.72729		11.29907	66.79768		14.77	0.00		16,681,822.50	250	20,107.00
R209	On 04/05/2023	Bond Future	10.00	Call	9.55000	0.00955		13.74000	0.01374	9.550	13.31	0.01		0.00	0	500.00
R209	On 04/05/2023	Bond Future	10.50	Call	108.16000	0.10816		132.59000	0.13259	108.160	13.62	0.08		0.00	0	4,500.00
R209	On 04/05/2023	Bond Future	11.00	Call	605.68000	0.60568		670.94000	0.67094	605.680	14.33	0.31		0.00	0	1,250.00
R209	On 04/05/2023	Bond Future	11.00	Put	2,205.16000	2.20516		2,200.03000	2.20003	2,205.160	14.33	0.69		0.00	0	8,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	1,815.69000	1.81569		1,907.79000	1.90779	1,815.690	15.22	0.62		0.00	0	2,250.00
R209	On 04/05/2023	Bond Future	12.50	Put	82.21000	0.08221		94.05000	0.09405	82.210	17.03	0.05		0.00	0	9,750.00
R209	On 03/08/2023	Bond Future			11.42230	68.03493		11.40779	68.10675		15.70	0.00		0.00	0	1,690.00
R209	On 03/08/2023	Bond Future	10.00	Call	322.43000	0.32243		344.51000	0.34451	322.430	14.43	0.12		0.00	0	1,800.00
R209	On 03/08/2023	Bond Future	10.70	Call	1,047.64000	1.04764		1,092.70000	1.09270	1,047.640	14.93	0.29		0.00	0	1,800.00
R209	On 02/11/2023	Bond Future			11.53007	66.25129		11.51503	66.32456		15.91	0.00		0.00	0	594.00
R209	On 01/02/2024	Bond Future			11.63844	67.60152		11.62284	67.67635		14.99	0.00		0.00	0	0.00
R209	On 02/05/2024	Bond Future			11.75830	65.80071		11.74215	65.87688		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	226.03645		226.03645		226.03428	226.03428			0.00	0.00	0	386.00
R210	On 03/08/2023	Bond Future	230.52143		230.52143		230.51944	230.51944			0.00	0.00	0	300.00
R210	On 02/11/2023	Bond Future	232.05304		232.05304		232.05184	232.05184			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future	236.83509		236.83509		236.83370	236.83370			0.00	0.00	0	0.00
R210	On 02/05/2024	Bond Future	238.38516		238.38516		238.38535	238.38535			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	10.40713		83.39575		10.39812	83.43756		10.25	0.00	0.00	0	32,834.00
R213	On 03/08/2023	Bond Future	10.51384		85.03007		10.50441	85.07273		10.38	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	10.62345		83.18680		10.61356	83.23038		10.44	0.00	415,934.00	5	3,319.00
R213	On 01/02/2024	Bond Future	10.73911		84.88222		10.72873	84.92672		9.72	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	10.86197		83.02347		10.85113	83.06865		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	11.62225		63.03557		11.59299	63.18691		16.45	0.00	0.00	0	17,989.00
R214	On 03/08/2023	Bond Future	11.72974		64.27082		11.69944	64.42523		17.52	0.00	0.00	0	2,980.00
R214	On 02/11/2023	Bond Future	11.83808		62.26405		11.80672	62.42158		17.88	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	11.95017		63.53307		11.91769	63.69377		16.39	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	12.06452		61.50142		12.03092	61.66522		15.81	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
Total for Derivatives :												300,951,179.86	3,461	1 434 881.00
Grand Total:												300,951,179.86	3,461	1 434 881.00