



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: 26/04/2023

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On	04/05/2023	Index Future	872.44000	872.44000		872.31600	872.31600			0.00	0.00	0	0.0
AL37	On	03/08/2023	Index Future	890.69000	890.69000		890.56700	890.56700			0.00	0.00	0	0.0
AL37	On	02/11/2023	Index Future	909.40400	909.40400		909.27800	909.27800			0.00	0.00	0	0.0
AL37	On	01/02/2024	Index Future	930.03700	930.03700		929.91100	929.91100			0.00	0.00	0	0.0
AL37	On	02/05/2024	Index Future	950.56900	950.56900		950.43900	950.43900			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	999.33800	999.33800		999.41800	999.41800			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	1,020.24200	1,020.24200		1,020.32800	1,020.32800			0.00	0.00	0	0.0
AL7T	On	02/11/2023	Index Future	1,041.67900	1,041.67900		1,041.76500	1,041.76500			0.00	0.00	0	0.0
AL7T	On	01/02/2024	Index Future	1,065.31300	1,065.31300		1,065.40400	1,065.40400			0.00	0.00	0	0.0
AL7T	On	02/05/2024	Index Future	1,088.83100	1,088.83100		1,088.92300	1,088.92300			0.00	0.00	0	0.0
ALBI	On	04/05/2023	Index Future	876.07000	876.07000		875.48700	875.48700			0.00	0.00	0	15.0
ALBI	On	03/08/2023	Index Future	894.39500	894.39500		893.80400	893.80400			0.00	0.00	0	84.0
ALBI	On	02/11/2023	Index Future	913.18700	913.18700		912.58300	912.58300			0.00	0.00	0	0.0

an
ast

00
00
00
00
00

00
00
00
00
00

00
00
00

PM

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 01/02/2024		Index Future		933.90600	933.90600	933.29000	933.29000			0.00	0.00	0	0.0
ALBI	On 02/05/2024		Index Future		954.52300	954.52300	953.89300	953.89300			0.00	0.00	0	0.0
ES26A	On 02/04/2026		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 04/05/2023		Bond Future		12.19938	73.88447	12.20597	73.85373			0.00	0.00	0	0.0
ES33	On 03/08/2023		Bond Future		12.33687	75.44764	12.34366	75.41660			0.00	0.00	0	350.0
ES33	On 02/11/2023		Bond Future		12.48312	73.25433	12.49022	73.22254			0.00	0.00	0	0.0
ES33	On 01/02/2024		Bond Future		12.61259	74.93428	12.61994	74.90202			0.00	0.00	0	0.0
ES33	On 02/05/2024		Bond Future		12.75691	72.80503	12.76461	72.77192			0.00	0.00	0	0.0
ES33	On 15/09/2033		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 04/05/2023		Bond Future		12.62881	70.82869	12.65536	70.68611			0.00	0.00	0	0.0
ES42	On 03/08/2023		Bond Future		12.75846	72.32721	12.78597	72.18197			0.00	0.00	0	4,000.0
ES42	On 02/11/2023		Bond Future		12.89517	69.60135	12.92381	69.45291			0.00	0.00	0	0.0
ES42	On 01/02/2024		Bond Future		13.01152	71.19849	13.04122	71.04686			0.00	0.00	0	0.0
ES42	On 02/05/2024		Bond Future		13.14483	68.52237	13.17575	68.36728			0.00	0.00	0	0.0
ES42	On 25/04/2042		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 04/05/2023		GOVI		863.56900	863.56900	863.01900	863.01900			0.00	0.00	0	95.0
GOVI	On 03/08/2023		GOVI		881.63300	881.63300	881.07500	881.07500			0.00	0.00	0	837.0
GOVI	On 02/11/2023		GOVI		900.15700	900.15700	899.58700	899.58700			0.00	0.00	0	0.0
GOVI	On 01/02/2024		GOVI		920.58000	920.58000	920.00000	920.00000			0.00	0.00	0	0.0
GOVI	On 02/05/2024		GOVI		940.90300	940.90300	940.30900	940.30900			0.00	0.00	0	0.0
I2025	On 04/05/2023		Bond Future		168.74969	168.74969	168.70279	168.70279			0.00	0.00	0	5,239.0
I2025	On 03/08/2023		Bond Future		170.55196	170.55196	170.50485	170.50485			0.00	1,705,519.60	10	5,808.0
I2025	On 02/11/2023		Bond Future		174.17639	174.17639	174.12797	174.12797			0.00	0.00	0	0.0
I2025	On 01/02/2024		Bond Future		176.34919	176.34919	176.30038	176.30038			0.00	0.00	0	0.0
I2025	On 02/05/2024		Bond Future		180.28034	180.28034	180.23024	180.23024			0.00	0.00	0	0.0
I2025	On 31/01/2025		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 04/05/2023		Bond Future		122.50201	122.50201	122.52021	122.52021			0.00	0.00	0	1,233.0
I2029	On 03/08/2023		Bond Future		125.09382	125.09382	125.11297	125.11297			0.00	0.00	0	1,886.0
I2029	On 02/11/2023		Bond Future		126.40642	126.40642	126.42578	126.42578			0.00	0.00	0	0.0
I2029	On 01/02/2024		Bond Future		129.30288	129.30288	129.32313	129.32313			0.00	0.00	0	0.0
I2029	On 02/05/2024		Bond Future		130.79971	130.79971	130.82034	130.82034			0.00	0.00	0	0.0
I2029	On 31/03/2029		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2031	On 31/01/2031		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2033	On 04/05/2023	Bond Future	116.68105		116.68105		116.56379	116.56379			0.00	0.00	0	553.0
I2033	On 03/08/2023	Bond Future	119.14966		119.14966		119.03048	119.03048			0.00	0.00	0	7,164.0
I2033	On 02/11/2023	Bond Future	120.24332		120.24332		120.12140	120.12140			0.00	0.00	0	0.0
I2033	On 01/02/2024	Bond Future	122.99853		122.99853		122.87414	122.87414			0.00	0.00	0	0.0
I2033	On 02/05/2024	Bond Future	124.25851		124.25851		124.13137	124.13137			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future	129.33017		129.33017		129.46472	129.46472			0.00	0.00	0	2,894.0
I2038	On 03/08/2023	Bond Future	130.07749		130.07749		130.21545	130.21545			0.00	0.00	0	2,175.0
I2038	On 02/11/2023	Bond Future	132.84157		132.84157		132.98248	132.98248			0.00	0.00	0	1,343.0
I2038	On 01/02/2024	Bond Future	133.84038		133.84038		133.98488	133.98488			0.00	0.00	0	0.0
I2038	On 02/05/2024	Bond Future	136.82366		136.82366		136.97134	136.97134			0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future	113.98829		113.98829		113.97199	113.97199			0.00	0.00	0	10,249.0
I2046	On 03/08/2023	Bond Future	116.40010		116.40010		116.38390	116.38390			0.00	0.00	0	13,069.0
I2046	On 02/11/2023	Bond Future	116.75892		116.75892		116.74224	116.74224			0.00	0.00	0	4,231.0
I2046	On 01/02/2024	Bond Future	119.43474		119.43474		119.41816	119.41816			0.00	0.00	0	0.0
I2046	On 02/05/2024	Bond Future	119.91949		119.91949		119.90266	119.90266			0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future	116.30305		116.30305		116.49030	116.49030			0.00	0.00	0	9,844.0
I2050	On 03/08/2023	Bond Future	116.54922		116.54922		116.74105	116.74105			0.00	0.00	0	10,548.0
I2050	On 02/11/2023	Bond Future	119.02616		119.02616		119.22174	119.22174			0.00	0.00	0	3,146.0
I2050	On 01/02/2024	Bond Future	119.47676		119.47676		119.67734	119.67734			0.00	0.00	0	0.0
I2050	On 02/05/2024	Bond Future	122.13980		122.13980		122.34471	122.34471			0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future	328.14100		328.14100		328.29800	328.29800			0.00	0.00	0	275.0
IGOV	On 03/08/2023	Index Future	335.08700		335.08700		335.24800	335.24800			0.00	0.00	0	638.0
IGOV	On 02/11/2023	Index Future	342.20700		342.20700		342.37100	342.37100			0.00	0.00	0	16.0
IGOV	On 01/02/2024	Index Future	350.04900		350.04900		350.21800	350.21800			0.00	0.00	0	0.0
IGOV	On 02/05/2024	Index Future	357.85300		357.85300		358.02500	358.02500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	8.08000		91.92000		8.08000	91.92000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	8.39000		91.61000		8.36500	91.63500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/07/2023	Jibar Tradeable Future	8.46000		91.54000		8.43500	91.56500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/08/2023	Jibar Tradeable Future	8.56500		91.43500		8.54500	91.45500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	8.56500		91.43500		8.53500	91.46500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	8.58000		91.42000		8.55000	91.45000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	8.52000		91.48000		8.48000	91.52000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.35500		91.64500		8.31000	91.69000			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On	19/06/2024			Jibar Tradeable Future	8.20000	91.80000		8.13000	91.87000			0.00	0.00	0	0.0
JIBAR FUTURE	On	18/09/2024			Jibar Tradeable Future	8.14000	91.86000		8.07000	91.93000			0.00	0.00	0	0.0
JIBAR FUTURE	On	18/12/2024			Jibar Tradeable Future	8.03000	91.97000		7.91500	92.08500			0.00	0.00	0	0.0
JIBAR FUTURE	On	19/03/2025			Jibar Tradeable Future	8.00000	92.00000		7.91000	92.09000			0.00	0.00	0	0.0
R186	On	04/05/2023			Bond Future	8.82356	109.08698		8.82416	109.08510		5.06	0.00	0.00	0	39,040.0
R186	On	04/05/2023	8.36	Call	Bond Future	9.40000	0.00940		12.99000	0.01299	9.400	4.83	0.03	0.00	0	200.0
R186	On	04/05/2023	8.36	Put	Bond Future	1,477.31000	1.47731	1,482.78000	1.48278		1,477.310	4.83	0.97	0.00	0	200.0
R186	On	03/08/2023			Bond Future	8.85431	106.06002		8.85479	106.05860		4.84	0.00	0.00	0	81,027.0
R186	On	02/11/2023			Bond Future	8.88380	108.28840		8.88439	108.28678		4.40	0.00	0.00	0	16,388.0
R186	On	02/11/2023	9.15	Call	Bond Future	1,857.52000	1.85752	1,860.34000	1.86034	1,857.520		4.72	0.59	0.00	0	1,715.0
R186	On	02/11/2023	10.42	Put	Bond Future	342.22000	0.34222	345.08000	0.34508	342.220		5.37	0.15	0.00	0	1,715.0
R186	On	01/02/2024			Bond Future	8.84832	105.43580		8.84882	105.43453		4.13	0.00	0.00	0	0.0
R186	On	02/05/2024			Bond Future	8.83475	107.76209		8.83534	107.76070		3.67	0.00	0.00	0	0.0
R186	On	21/12/2026			Price Contribution	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R186/R207	On	21/12/2026			Price Contribution	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R186/R208	On	21/12/2026			Price Contribution	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R197	On	04/05/2023			Bond Future	336.53508	336.53508	336.52537	336.52537				0.00	0.00	0	309.0
R197	On	03/08/2023			Bond Future	334.54176	334.54176	334.53333	334.53333				0.00	0.00	0	0.0
R197	On	02/11/2023			Bond Future	341.65116	341.65116	346.79873	346.79873				0.00	0.00	0	0.0
R197	On	07/12/2023			Price Contribution	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R202	On	04/05/2023			Bond Future	252.98964	252.98964	252.93230	252.93230				0.00	0.00	0	4,492.0
R202	On	03/08/2023			Bond Future	253.50164	253.50164	253.44409	253.44409				0.00	0.00	0	5,420.0
R202	On	02/11/2023			Bond Future	258.88902	258.88902	258.82974	258.82974				0.00	0.00	0	0.0
R202	On	01/02/2024			Bond Future	259.79063	259.79063	259.73121	259.73121				0.00	0.00	0	0.0
R202	On	02/05/2024			Bond Future	265.58161	265.58161	265.52056	265.52056				0.00	0.00	0	0.0
R202	On	07/12/2033			Price Contribution	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2030	On	04/05/2023			Bond Future	10.20173	91.60753	10.20788	91.58010			8.62	0.00	2,198,580.72	24	14,092.0
R2030	On	04/05/2023	9.03	Call	Bond Future	0.00000	0.00000	0.00000	0.00000	0.000		6.21	0.00	0.00	0	388.0
R2030	On	04/05/2023	9.58	Call	Bond Future	2.03000	0.00203	3.13000	0.00313	2.030		8.12	0.01	0.00	0	150.0
R2030	On	04/05/2023	9.67	Call	Bond Future	7.57000	0.00757	10.44000	0.01044	7.570		8.38	0.02	0.00	0	479.0
R2030	On	04/05/2023	9.78	Call	Bond Future	27.78000	0.02778	34.64000	0.03464	27.780		8.70	0.06	0.00	0	388.0
R2030	On	04/05/2023	10.00	Call	Bond Future	176.71000	0.17671	193.99000	0.19399	176.710		9.30	0.24	0.00	0	1,080.0
R2030	On	04/05/2023	10.42	Call	Bond Future	1,167.44000	1.16744	1,173.84000	1.17384	1,167.440		10.31	0.76	0.00	0	479.0
R2030	On	04/05/2023	10.65	Call	Bond Future	2,030.44000	2.03044	2,020.50000	2.02050	2,030.440		10.83	0.91	0.00	0	350.0
R2030	On	04/05/2023	11.34	Put	Bond Future	0.50000	0.00050	1.04000	0.00104	0.500		12.16	0.00	0.00	0	150.0
R2030	On	04/05/2023	11.62	Put	Bond Future	0.05000	0.00005	0.14000	0.00014	0.050		12.69	0.00	0.00	0	388.0
R2030	On	04/05/2023	12.04	Put	Bond Future	0.00000	0.00000	0.00000	0.00000	0.000		12.93	0.00	0.00	0	1,080.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 04/05/2023	Bond Future	12.50	Put	0.00000	0.00000		0.00000	0.00000	0.000	12.93	0.00	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	12.57	Put	0.00000	0.00000		0.00000	0.00000	0.000	12.93	0.00	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future			10.29396	89.51559		10.30034	89.48799		8.79	0.00	0.00	0	90,165.0	
R2030	On 03/08/2023	Bond Future	10.40	Call	1,928.70000	1.92870		1,921.95000	1.92195	1,928.700	9.11	0.55	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	10.65	Call	2,590.39000	2.59039		2,580.74000	2.58074	2,590.390	9.34	0.65	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future	12.59	Put	43.26000	0.04326		45.28000	0.04528	43.260	10.66	0.02	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	12.89	Put	21.36000	0.02136		22.51000	0.02251	21.360	10.66	0.01	0.00	0	350.0	
R2030	On 02/11/2023	Bond Future			10.38169	91.39612		10.38843	91.36783		8.46	0.00	0.00	0	10.0	
R2030	On 02/11/2023	Bond Future	9.57	Call	884.87000	0.88487		881.88000	0.88188	884.870	8.22	0.27	0.00	0	800.0	
R2030	On 02/11/2023	Bond Future	10.07	Call	1,655.53000	1.65553		1,649.45000	1.64945	1,655.530	8.51	0.42	0.00	0	800.0	
R2030	On 02/11/2023	Bond Future	11.57	Put	798.98000	0.79898		809.89000	0.80989	798.980	9.78	0.21	0.00	0	800.0	
R2030	On 01/02/2024	Bond Future			10.44126	89.46459		10.44829	89.43598		8.26	0.00	0.00	0	0.0	
R2030	On 01/02/2024	Bond Future	9.57	Call	1,139.98000	1.13998		1,135.35000	1.13535	1,139.980	8.01	0.30	0.00	0	400.0	
R2030	On 01/02/2024	Bond Future	9.93	Call	1,681.66000	1.68166		1,675.00000	1.67500	1,681.660	8.22	0.39	0.00	0	1,360.0	
R2030	On 01/02/2024	Bond Future	10.07	Call	1,930.72000	1.93072		1,923.20000	1.92320	1,930.720	8.31	0.42	0.00	0	400.0	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,454.66000	1.45466		1,467.80000	1.46780	1,454.660	9.30	0.30	0.00	0	1,360.0	
R2030	On 01/02/2024	Bond Future	12.10	Put	801.06000	0.80106		809.94000	0.80994	801.060	9.87	0.18	0.00	0	400.0	
R2030	On 02/05/2024	Bond Future			10.52533	91.43827		10.53277	91.40897		7.64	0.00	0.00	0	0.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 04/05/2023	Bond Future			10.89713	86.02341		10.89330	86.04273		10.26	0.00	7,053,919.62	82	72,110.0	
R2032	On 04/05/2023	Bond Future	9.85	Call	0.00000	0.00000		0.00000	0.00000	0.000	7.62	0.00	0.00	0	6,500.0	
R2032	On 04/05/2023	Bond Future	10.03	Call	0.01000	0.00001		0.02000	0.00002	0.010	8.45	0.00	0.00	0	730.0	
R2032	On 04/05/2023	Bond Future	10.53	Call	48.04000	0.04804		62.54000	0.06254	48.040	10.36	0.08	0.00	0	730.0	
R2032	On 04/05/2023	Bond Future	10.62	Call	107.20000	0.10720		130.51000	0.13051	107.200	10.66	0.15	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	11.00	Put	377.97000	0.37797		405.38000	0.40538	377.970	11.87	0.36	0.00	0	13,000.0	
R2032	On 04/05/2023	Bond Future	11.06	Put	285.76000	0.28576		312.20000	0.31220	285.760	12.04	0.29	0.00	0	730.0	
R2032	On 04/05/2023	Bond Future	11.37	Call	2,394.96000	2.39496		2,427.34000	2.42734	2,394.960	12.91	0.93	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	13.43	Put	0.00000	0.00000		0.00000	0.00000	0.000	15.62	0.00	0.00	0	400.0	
R2032	On 03/08/2023	Bond Future			10.99835	87.82202		10.99427	87.84214		10.71	0.00	5,269,321.20	60	103,110.0	
R2032	On 03/08/2023	Bond Future	9.60	Call	131.93000	0.13193		136.32000	0.13632	131.930	10.02	0.07	0.00	0	1,500.0	
R2032	On 03/08/2023	Bond Future	10.30	Call	643.14000	0.64314		655.34000	0.65534	643.140	10.28	0.24	0.00	0	1,500.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	4,945.97000	4.94597		4,969.87000	4.96987	4,945.970	12.07	0.80	0.00	0	5,000.0	
R2032	On 02/11/2023	Bond Future			11.10464	85.50609		11.10041	85.52647		11.01	0.00	19,238,870.25	225	64,382.0	
R2032	On 01/02/2024	Bond Future			11.18653	87.44772		11.18204	87.46889		10.35	0.00	0.00	0	0.0	
R2032	On 01/02/2024	Bond Future	10.01	Call	1,042.42000	1.04242		1,051.79000	1.05179	1,042.420	9.87	0.24	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	10.76	Call	2,288.65000	2.28865		2,303.02000	2.30302	2,288.650	10.36	0.42	0.00	0	1,200.0	
R2032	On 01/02/2024	Bond Future	12.62	Put	1,247.32000	1.24732		1,247.56000	1.24756	1,247.320	12.14	0.22	0.00	0	1,200.0	
R2032	On 02/05/2024	Bond Future			11.28630	85.21524		11.28162	85.23678		10.14	0.00	0.00	0	0.0	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On 04/05/2023	Bond Future			11.40235	85.47704		11.40358	85.47008		12.06	0.00	21,540,214.08	252	25,288.0	
R2035	On 04/05/2023	Bond Future	9.85	Call	0.00000	0.00000		0.00000	0.00000	0.000	10.95	0.00	0.00	0	388.0	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 04/05/2023	Bond Future	10.42	Call	0.01000	0.00001		0.02000	0.00002	0.010	10.96	0.00	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	10.55	Call	0.09000	0.00009		0.21000	0.00021	0.090	11.10	0.00	0.00	0	770.0
R2035	On 04/05/2023	Bond Future	10.60	Call	0.22000	0.00022		0.46000	0.00046	0.220	11.16	0.00	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	11.05	Call	62.06000	0.06206	76.85000	0.07685	62.060	11.76	0.09	0.00	0.00	0	770.0
R2035	On 04/05/2023	Bond Future	11.17	Call	160.71000	0.16071	185.00000	0.18500	160.710	11.94	0.19	0.00	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	11.80	Put	64.20000	0.06420	81.17000	0.08117	64.200	12.95	0.08	0.00	0.00	0	1,035.0
R2035	On 04/05/2023	Bond Future	11.87	Put	38.88000	0.03888	51.34000	0.05134	38.880	13.07	0.06	0.00	0.00	0	770.0
R2035	On 04/05/2023	Bond Future	12.46	Put	0.20000	0.00020	0.43000	0.00043	0.200	14.00	0.00	0.00	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	13.18	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.08	0.00	0.00	0.00	0	491.0
R2035	On 03/08/2023	Bond Future			11.50797	87.26420	11.50917	87.25754		12.64	0.00		22,863,220.40	262	54,920.0
R2035	On 02/11/2023	Bond Future			11.62140	84.59030	11.62268	84.58333		12.82	0.00		18,525,275.70	219	99,689.0
R2035	On 02/11/2023	Bond Future	10.62	Call	971.63000	0.97163	975.89000	0.97589	971.630	11.94	0.24	0.00	0.00	0	400.0
R2035	On 02/11/2023	Bond Future	11.12	Call	1,865.92000	1.86592	1,870.84000	1.87084	1,865.920	12.38	0.37	0.00	0.00	0	400.0
R2035	On 02/11/2023	Bond Future	12.85	Put	1,143.09000	1.14309	1,151.41000	1.15141	1,143.090	14.58	0.21	0.00	0.00	0	400.0
R2035	On 01/02/2024	Bond Future			11.71742	86.51088	11.71869	86.50408		12.37	0.00	0.00	0.00	0	0.0
R2035	On 01/02/2024	Bond Future	10.62	Call	1,368.50000	1.36850	1,371.86000	1.37186	1,368.500	11.67	0.27	0.00	0.00	0	400.0
R2035	On 01/02/2024	Bond Future	11.12	Call	2,292.62000	2.29262	2,296.21000	2.29621	2,292.620	12.02	0.38	0.00	0.00	0	400.0
R2035	On 01/02/2024	Bond Future	13.46	Put	1,206.95000	1.20695	1,213.51000	1.21351	1,206.950	14.55	0.19	0.00	0.00	0	400.0
R2035	On 02/05/2024	Bond Future			11.81990	83.90754	11.82124	83.90050		12.39	0.00	0.00	0.00	0	0.0
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2037	On 04/05/2023	Bond Future			11.68800	80.72955	11.69435	80.69362		13.01	0.00		1,291,672.80	16	30,510.0
R2037	On 04/05/2023	Bond Future	10.95	Call	0.77000	0.00077	1.32000	0.00132	0.770	12.15	0.00	0.00	0.00	0	703.0
R2037	On 04/05/2023	Bond Future	11.03	Call	2.39000	0.00239	3.73000	0.00373	2.390	12.26	0.01	0.00	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.78	Call	933.42000	0.93342	948.20000	0.94820	933.420	13.49	0.63	0.00	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.94	Put	175.44000	0.17544	210.72000	0.21072	175.440	13.77	0.19	0.00	0.00	0	703.0
R2037	On 04/05/2023	Bond Future	13.73	Put	0.00000	0.00000	0.00000	0.00000	0.000	16.40	0.00	0.00	0.00	0	400.0
R2037	On 03/08/2023	Bond Future			11.80320	78.15967	11.80973	78.12337		14.37	0.00		9,769,958.75	125	127,118.0
R2037	On 03/08/2023	Bond Future	10.30	Call	125.90000	0.12590	126.89000	0.12689	125.900	13.04	0.06	0.00	0.00	0	1,800.0
R2037	On 03/08/2023	Bond Future	11.00	Call	666.07000	0.66607	666.40000	0.66640	666.070	13.62	0.22	0.00	0.00	0	1,800.0
R2037	On 02/11/2023	Bond Future			11.91342	79.80155	11.92022	79.76437		13.87	0.00	0.00	0.00	0	0.0
R2037	On 01/02/2024	Bond Future			12.00672	77.35678	12.01374	77.31898		14.20	0.00	0.00	0.00	0	0.0
R2037	On 02/05/2024	Bond Future			12.11593	79.06302	12.12323	79.02435		13.74	0.00	0.00	0.00	0	0.0
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future			11.88805	81.62989	11.91948	81.44153		13.88	0.00		14,530,120.42	178	17,730.0
R2040	On 04/05/2023	Bond Future	10.17	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.66	0.00	0.00	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	10.73	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.39	0.00	0.00	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	10.92	Call	0.02000	0.00002	0.03000	0.00003	0.020	12.60	0.00	0.00	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	11.03	Call	0.13000	0.00013	0.19000	0.00019	0.130	12.74	0.00	0.00	0.00	0	684.0
R2040	On 04/05/2023	Bond Future	11.48	Call	45.26000	0.04526	45.53000	0.04553	45.260	13.40	0.06	0.00	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	12.05	Put	314.23000	0.31423	409.70000	0.40970	314.230	14.43	0.29	0.00	0.00	0	684.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 04/05/2023	Bond Future	12.78	Put	1.66000		0.00166		3.93000	0.00393	1.660	15.79	0.00	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	13.45	Put	0.00000		0.00000		0.01000	0.00001	0.000	16.97	0.00	0.00	0	486.0
R2040	On 03/08/2023	Bond Future			12.00437		78.82838		12.03696	78.63644		15.38	0.00	33,107,919.60	420	139,375.0
R2040	On 02/11/2023	Bond Future			12.11549		80.48427		12.14932	80.28815		14.86	0.00	0.00	0	29.0
R2040	On 01/02/2024	Bond Future			12.21071		77.80465		12.24576	77.60441		15.28	0.00	0.00	0	11.0
R2040	On 02/05/2024	Bond Future			12.32070		79.52070		12.35709	79.31601		14.93	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future			11.94274		78.01776		11.96409	77.88866		14.84	0.00	1,092,248.64	14	30,436.0
R2044	On 04/05/2023	Bond Future	11.75	Put	1,435.63000		1.43563		1,565.75000	1.56575	1,435.630	14.84	0.75	0.00	0	4,423.0
R2044	On 04/05/2023	Bond Future	12.00	Put	545.49000		0.54549		643.72000	0.64372	545.490	15.33	0.42	0.00	0	4,423.0
R2044	On 04/05/2023	Bond Future	12.25	Put	148.27000		0.14827		198.12000	0.19812	148.270	15.84	0.15	0.00	0	1,798.0
R2044	On 03/08/2023	Bond Future			12.05454		75.26598		12.07665	75.13449		16.48	0.00	4,967,554.68	66	84,414.0
R2044	On 03/08/2023	Bond Future	11.75	Put	3,568.88000		3.56888		3,660.26000	3.66026	3,568.880	16.03	0.60	0.00	0	3,076.0
R2044	On 03/08/2023	Bond Future	12.00	Put	2,748.20000		2.74820		2,827.82000	2.82782	2,748.200	16.48	0.50	0.00	0	4,754.0
R2044	On 02/11/2023	Bond Future			12.16106		76.84703		12.18399	76.71270		15.94	0.00	0.00	0	0.0
R2044	On 01/02/2024	Bond Future			12.25237		74.21004		12.27609	74.07298		16.29	0.00	0.00	0	0.0
R2044	On 02/05/2024	Bond Future			12.35729		75.84682		12.38191	75.70661		15.46	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2048	On 04/05/2023	Bond Future			11.89698		76.68682		11.92321	76.52489		15.55	0.00	613,494.56	8	24,817.0
R2048	On 04/05/2023	Bond Future	10.40	Call	0.00000		0.00000		0.00000	0.00000	0.000	14.09	0.00	0.00	0	1,500.0
R2048	On 04/05/2023	Bond Future	11.10	Call	0.46000		0.00046		0.65000	0.00065	0.460	14.39	0.00	0.00	0	1,500.0
R2048	On 03/08/2023	Bond Future			11.99798		78.29027		12.02512	78.12529		16.34	0.00	0.00	0	239,474.0
R2048	On 02/11/2023	Bond Future			12.10465		75.49130		12.13283	75.32267		16.71	0.00	0.00	0	11,069.0
R2048	On 01/02/2024	Bond Future			12.19695		77.20544		12.22612	77.03330		16.13	0.00	0.00	0	0.0
R2048	On 02/05/2024	Bond Future			12.29336		74.46024		12.32361	74.28420		16.17	0.00	0.00	0	13,000.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2053	On 31/03/2053	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 04/05/2023	Bond Future			11.44671		66.06055		11.45285	66.03015		13.65	0.00	1,717,574.30	26	18,758.0
R209	On 04/05/2023	Bond Future	10.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	12.31	0.00	0.00	0	500.0
R209	On 04/05/2023	Bond Future	10.50	Call	0.01000		0.00001		0.04000	0.00004	0.010	12.50	0.00	0.00	0	4,500.0
R209	On 04/05/2023	Bond Future	11.00	Call	22.62000		0.02262		28.87000	0.02887	22.620	13.21	0.04	0.00	0	1,250.0
R209	On 04/05/2023	Bond Future	11.00	Put	2,288.84000		2.28884		2,325.49000	2.32549	2,288.840	13.21	0.96	0.00	0	8,250.0
R209	On 04/05/2023	Bond Future	11.50	Call	691.04000		0.69104		706.42000	0.70642	691.040	14.11	0.58	0.00	0	2,250.0
R209	On 04/05/2023	Bond Future	12.50	Put	0.19000		0.00019		0.44000	0.00044	0.190	15.92	0.00	0.00	0	9,750.0
R209	On 03/08/2023	Bond Future			11.54299		67.44179		11.54928	67.41108		14.34	0.00	0.00	0	12,806.0
R209	On 03/08/2023	Bond Future	10.00	Call	90.79000		0.09079		91.62000	0.09162	90.790	13.01	0.05	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.70	Call	512.55000		0.51255		513.11000	0.51311	512.550	13.53	0.20	0.00	0	1,800.0
R209	On 03/08/2023	Bond Future	10.75	Call	568.23000		0.56823		568.64000	0.56864	568.230	13.59	0.22	0.00	0	3,500.0
R209	On 03/08/2023	Bond Future	11.25	Call	1,386.15000		1.38615		1,383.64000	1.38364	1,386.150	14.34	0.40	0.00	0	3,500.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 02/11/2023	Bond Future	11.64264		65.70641		11.64918	65.67494		14.50	0.00	0.00	0	0.0
R209	On 01/02/2024	Bond Future	11.72291		67.19838		11.72963	67.16646		14.07	0.00	0.00	0	0.0
R209	On 02/05/2024	Bond Future	11.81631		65.52811		11.82329	65.49541		14.20	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution	6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 04/05/2023	Bond Future	225.04095		225.04095		225.01439	225.01439			0.00	0.00	0	72.0
R210	On 03/08/2023	Bond Future	229.80217		229.80217		229.77615	229.77615			0.00	0.00	0	371.0
R210	On 02/11/2023	Bond Future	231.47992		231.47992		231.45301	231.45301			0.00	0.00	0	0.0
R210	On 01/02/2024	Bond Future	236.78446		236.78446		236.75772	236.75772			0.00	0.00	0	0.0
R210	On 02/05/2024	Bond Future	238.76197		238.76197		238.73457	238.73457			0.00	0.00	0	0.0
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 04/05/2023	Bond Future	10.62661		82.38553		10.62270	82.40339		9.80	0.00	2,471,565.90	30	8,503.0
R213	On 03/08/2023	Bond Future	10.71919		84.10807		10.71502	84.12666		9.91	0.00	0.00	0	25,611.0
R213	On 02/11/2023	Bond Future	10.82147		82.32020		10.81713	82.33907		10.15	0.00	0.00	0	0.0
R213	On 01/02/2024	Bond Future	10.90178		84.18884		10.89716	84.20844		9.45	0.00	0.00	0	0.0
R213	On 02/05/2024	Bond Future	10.99107		82.48775		10.98624	82.50772		9.15	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 04/05/2023	Bond Future	11.77670		62.24619		11.80288	62.11395		15.21	0.00	871,446.66	14	11,585.0
R214	On 03/08/2023	Bond Future	11.87324		63.54766		11.90027	63.41294		16.00	0.00	0.00	0	16,996.0
R214	On 02/11/2023	Bond Future	11.97539		61.58169		12.00338	61.44405		16.31	0.00	0.00	0	0.0
R214	On 01/02/2024	Bond Future	12.06301		62.97984		12.09193	62.83931		15.87	0.00	0.00	0	0.0
R214	On 02/05/2024	Bond Future	12.15477		61.06483		12.18471	60.92107		16.24	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :												168,828,477.88	2,031	1 699 096.
Grand Total:												168,828,477.88	2,031	1 699 096.