



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 28/06/2021

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
5Y STND	On 21/12/2021	Interest Rate Swap		90.70000	90.70000		90.70000	90.70000			0.00	0.00	0	51.0
AL37	On 05/08/2021	Index Future		793.77300	793.77300		792.54800	792.54800			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		802.49900	802.49900		801.27000	801.27000			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		811.78500	811.78500		810.54900	810.54900			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		821.40800	821.40800		820.16200	820.16200			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		904.76100	904.76100		904.14000	904.14000			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		914.70700	914.70700		914.09000	914.09000			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		925.29100	925.29100		924.67500	924.67500			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		936.26000	936.26000		935.64100	935.64100			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future		797.17100	797.17100		797.25300	797.25300			0.00	0.00	0	114.0
ALBI	On 04/11/2021	Index Future		805.93500	805.93500		806.02700	806.02700			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future		815.26100	815.26100		815.36100	815.36100			0.00	0.00	0	0.0

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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 05/05/2022	Index Future	824.92500		824.92500		825.03000	825.03000			0.00	0.00	0	0.0
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			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 05/08/2021	Bond Future	11.20112		78.82106		11.18843	78.88953			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future	11.43460		75.92328		11.42132	75.99284			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	11.67874		76.82136		11.66485	76.89192			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	11.92617		73.97375		11.91166	74.04527			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 05/08/2021	Bond Future	11.69445		77.75982		11.67649	77.87014			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future	11.91453		74.36765		11.89575	74.47945			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	12.13713		75.24788		12.11749	75.36129			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.37067		71.90043		12.35013	72.01530			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 05/08/2021	GOVI	787.21500		787.21500		787.28000	787.28000			0.00	15,744,300.00	2	981.0
GOVI	On 04/11/2021	GOVI	795.86800		795.86800		795.94400	795.94400			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	805.07800		805.07800		805.16100	805.16100			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	814.62200		814.62200		814.71000	814.71000			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	153.19991		153.19991		153.38531	153.38531			0.00	0.00	0	5,207.0
I2025	On 04/11/2021	Bond Future	154.90535		154.90535		155.09342	155.09342			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	155.16678		155.16678		155.35752	155.35752			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	157.04385		157.04385		157.23714	157.23714			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 05/08/2021	Bond Future	113.88598		113.88598		114.10626	114.10626			0.00	0.00	0	3,031.0
I2029	On 04/11/2021	Bond Future	113.98492		113.98492		114.20810	114.20810			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	115.33236		115.33236		115.55848	115.55848			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	115.53746		115.53746		115.76649	115.76649			0.00	0.00	0	0.0
I2033	On 14/08/2015	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 05/08/2021	Bond Future	107.23240	107.23240	107.86109	107.86109					0.00	0.00	0	9,059.0
I2033	On 04/11/2021	Bond Future	107.17800	107.17800	107.81402	107.81402					0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	108.44487	108.44487	109.08869	109.08869					0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	108.48774	108.48774	109.13954	109.13954					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 05/08/2021	Bond Future	119.11897	119.11897	120.28146	120.28146					0.00	0.00	0	7,713.0
I2038	On 04/11/2021	Bond Future	120.44509	120.44509	121.62102	121.62102					0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	120.10308	120.10308	121.29332	121.29332					0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future	121.55614	121.55614	122.76095	122.76095					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 05/08/2021	Bond Future	109.70669	109.70669	110.05525	110.05525					0.00	0.00	0	18,098.0
I2046	On 04/11/2021	Bond Future	109.09131	109.09131	109.44446	109.44446					0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	110.38115	110.38115	110.73868	110.73868					0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future	109.84673	109.84673	110.20859	110.20859					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 05/08/2021	Bond Future	110.57919	110.57919	111.81498	111.81498					0.00	0.00	0	11,059.0
I2050	On 04/11/2021	Bond Future	111.80991	111.80991	113.06007	113.06007					0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	111.16995	111.16995	112.43519	112.43519					0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future	112.51490	112.51490	113.79563	113.79563					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 05/08/2021	Index Future	292.13700	292.13700	293.18000	293.18000					0.00	0.00	0	451.0
IGOV	On 04/11/2021	Index Future	295.42100	295.42100	296.47900	296.47900					0.00	0.00	0	16.0
IGOV	On 03/02/2022	Index Future	298.91100	298.91100	299.98400	299.98400					0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future	302.52500	302.52500	303.61200	303.61200					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	3.72500	96.27500	3.72500	96.27500					0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	3.77500	96.22500	3.79000	96.21000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.82500	96.17500	3.83500	96.16500					0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future	3.92700	96.07300	3.95000	96.05000					0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	4.01900	95.98100	4.00000	96.00000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.09900	95.90100	4.13500	95.86500					0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.44000	95.56000	4.42000	95.58000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.71400	95.28600	4.77500	95.22500					0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.00000	95.00000	4.96500	95.03500					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.23300	94.76700	5.32000	94.68000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	5.46900	94.53100	5.47500	94.52500					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	5.68500	94.31500	5.63500	94.36500					0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future	7.47481	114.60669	7.50773	114.45199				6.52	0.00	56,386,491.48	492	87,248.0

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
R186	On 04/11/2021	Bond Future			7.66166		115.85439		7.69656	115.69851		5.55	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future	7.77	Put	1,294.04000		1.29404		1,456.48000	1.45648	1,294.040	5.56	0.44	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	246.42000		0.24642		314.19000	0.31419	246.420	6.12	0.12	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.85649		111.91397		7.89366	111.75656		5.41	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.06718		113.24247		8.10690	113.08343		5.32	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 05/08/2021	Bond Future			321.61570		321.61570		321.56992	321.56992			0.00	0.00	0	1,120.0
R197	On 04/11/2021	Bond Future			325.19559		325.19559		325.15067	325.15067			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			320.88926		320.88926		320.84501	320.84501			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			324.77186		324.77186		324.72757	324.72757			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 05/08/2021	Bond Future			235.76066		235.76066		236.64924	236.64924			0.00	0.00	0	9,436.0
R202	On 04/11/2021	Bond Future			238.38499		238.38499		239.28447	239.28447			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			236.87363		236.87363		237.78457	237.78457			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			239.73918		239.73918		240.66157	240.66157			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
R2023	On 05/08/2021	Bond Future			5.27602		107.09492		5.27790	107.09208		0.97	0.00	30,843,336.96	288	15,414.0
R2023	On 04/11/2021	Bond Future			5.44685		104.35355		5.44875	104.35114		1.05	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.65143		105.56232		5.65351	105.56019		0.96	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.91864		102.90469		5.92117	102.90270		0.86	0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future			9.02524		94.25280		9.03770	94.18296		11.07	0.00	471,264.00	5	101,294.0
R2030	On 05/08/2021	Bond Future	7.70	Call	8.46000		0.00846		16.24000	0.01624	8.460	10.24	0.01	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	320.67000		0.32067		372.74000	0.37274	320.670	10.63	0.18	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	751.79000		0.75179		814.24000	0.81424	751.790	10.90	0.35	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	855.43000		0.85543		919.88000	0.91988	855.430	10.94	0.38	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,140.42000		1.14042		1,207.43000	1.20743	1,140.420	11.03	0.46	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.15	Put	1,032.80000		1.03280		1,160.78000	1.16078	1,032.800	11.19	0.41	0.00	0	7,500.0
R2030	On 05/08/2021	Bond Future	9.45	Call	2,856.15000		2.85615		2,877.52000	2.87752	2,856.150	11.51	0.76	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.75	Put	235.73000		0.23573		292.29000	0.29229	235.730	11.91	0.13	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	74.26000		0.07426		103.20000	0.10320	74.260	12.41	0.05	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	46.34000		0.04634		68.08000	0.06808	46.340	12.57	0.03	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	0.01000		0.00001		0.07000	0.00007	0.010	13.34	0.00	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.21373		95.27942		9.22667	95.20922		10.03	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	467.24000		0.46724		566.31000	0.56631	467.240	9.30	0.17	0.00	0	300.0

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R2030	On 04/11/2021	Bond Future	8.77	Call	1,205.80000	1.20580	1,339.98000	1.33998	1,205.800	9.70	0.34	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	9.20	Call	2,222.76000	2.22276	2,357.37000	2.35737	2,222.760	10.00	0.51	0.00	0	29.0		
R2030	On 04/11/2021	Bond Future	9.90	Call	4,603.23000	4.60323	4,693.39000	4.69339	4,603.230	10.63	0.74	0.00	0	29.0		
R2030	On 04/11/2021	Bond Future	11.26	Put	165.81000	0.16581	224.50000	0.22450	165.810	12.30	0.05	0.00	0	29.0		
R2030	On 04/11/2021	Bond Future	11.44	Put	119.62000	0.11962	166.97000	0.16697	119.620	12.30	0.04	0.00	0	300.0		
R2030	On 03/02/2022	Bond Future			9.41096	92.37888	9.42446	92.30811		9.70	0.00	0.00	0	0.0		
R2030	On 03/02/2022	Bond Future	8.39	Call	757.09000	0.75709	910.31000	0.91031	757.090	9.04	0.21	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	8.85	Call	1,459.11000	1.45911	1,645.81000	1.64581	1,459.110	9.29	0.34	0.00	0	1,000.0		
R2030	On 03/02/2022	Bond Future	9.35	Put	2,918.64000	2.91864	3,181.48000	3.18148	2,918.640	9.62	0.50	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	9.60	Call	3,298.14000	3.29814	3,483.84000	3.48384	3,298.140	9.76	0.57	0.00	0	1,000.0		
R2030	On 03/02/2022	Bond Future	9.78	Put	1,947.02000	1.94702	2,193.11000	2.19311	1,947.020	9.89	0.38	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	10.85	Put	705.27000	0.70527	865.70000	0.86570	705.270	11.04	0.16	0.00	0	1,000.0		
R2030	On 05/05/2022	Bond Future			9.61938	93.47586	9.63348	93.40448		9.46	0.00	0.00	0	0.0		
R2030	On 05/05/2022	Bond Future	8.14	Call	662.26000	0.66226	837.30000	0.83730	662.260	8.81	0.17	0.00	0	1,800.0		
R2030	On 05/05/2022	Bond Future	8.47	Call	999.60000	0.99960	1,207.20000	1.20720	999.600	8.85	0.23	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	8.89	Call	1,610.04000	1.61004	1,849.63000	1.84963	1,610.040	8.97	0.33	0.00	0	1,800.0		
R2030	On 05/05/2022	Bond Future	9.35	Put	3,937.46000	3.93746	4,262.90000	4.26290	3,937.460	9.24	0.55	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	9.95	Put	2,500.88000	2.50088	2,810.28000	2.81028	2,500.880	9.56	0.40	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	11.04	Put	1,089.76000	1.08976	1,317.07000	1.31707	1,089.760	10.56	0.20	0.00	0	1,800.0		
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2032	On 05/08/2021	Bond Future			9.72496	93.33546	9.72717	93.32196		12.43	0.00	4,293,431.16	46	120,231.0		
R2032	On 04/11/2021	Bond Future			9.92073	90.20692	9.92296	90.19370		12.05	0.00	0.00	0	21.0		
R2032	On 04/11/2021	Bond Future	9.33	Call	1,066.00000	1.06600	1,244.58000	1.24458	1,066.000	11.26	0.29	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	2,290.77000	2.29077	2,491.70000	2.49170	2,290.770	11.89	0.48	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	52.60000	0.05260	79.97000	0.07997	52.600	14.97	0.02	0.00	0	700.0		
R2032	On 03/02/2022	Bond Future			10.12148	91.25228	10.12375	91.23922		11.45	0.00	0.00	0	0.0		
R2032	On 03/02/2022	Bond Future	8.91	Call	684.81000	0.68481	860.72000	0.86072	684.810	10.38	0.18	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	9.14	Call	964.18000	0.96418	1,172.68000	1.17268	964.180	10.45	0.23	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	9.58	Call	1,776.77000	1.77677	2,028.06000	2.02806	1,776.770	10.84	0.36	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	9.62	Call	1,868.13000	1.86813	2,121.71000	2.12171	1,868.130	10.88	0.37	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	9.81	Put	4,150.99000	4.15099	4,425.35000	4.42535	4,150.990	11.08	0.57	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.14	Put	3,155.40000	3.15540	3,430.54000	3.43054	3,155.400	11.36	0.48	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.35	Put	2,624.12000	2.62412	2,893.94000	2.89394	2,624.120	11.53	0.42	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	10.45	Put	2,397.73000	2.39773	2,663.31000	2.66331	2,397.730	11.60	0.39	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.53	Put	2,231.01000	2.23101	2,492.26000	2.49226	2,231.010	11.67	0.37	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	10.66	Put	1,988.45000	1.98845	2,240.49000	2.24049	1,988.450	11.81	0.34	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.95	Put	1,540.95000	1.54095	1,771.79000	1.77179	1,540.950	12.17	0.28	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	11.13	Put	1,316.01000	1.31601	1,532.63000	1.53263	1,316.010	12.40	0.24	0.00	0	210.0		
R2032	On 05/05/2022	Bond Future			10.32910	88.18913	10.33145	88.17602		11.68	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 05/08/2021	Bond Future			10.30026	93.65375	10.28719	93.74111		13.64	0.00	104,236,623.75	1,113	82,172.0		

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 05/08/2021	Bond Future	10.02	Call	850.54000		0.85054		983.31000	0.98331	850.540	13.36	0.33	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	600.74000		0.60074		666.31000	0.66631	600.740	14.45	0.23	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	137.94000		0.13794		168.95000	0.16895	137.940	15.62	0.07	0.00	0	100.0
R2035	On 04/11/2021	Bond Future			10.49683		90.19884		10.48318	90.28754		13.34	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.11	Call	1,697.89000		1.69789		1,877.75000	1.87775	1,697.890	12.89	0.37	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,723.84000		1.72384		1,905.32000	1.90532	1,723.840	12.90	0.38	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	2,024.75000		2.02475		2,222.16000	2.22216	2,024.750	13.04	0.42	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.60	Put	2,544.62000		2.54462		2,683.91000	2.68391	2,544.620	13.45	0.45	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	3,282.88000		3.28288		3,511.09000	3.51109	3,282.880	13.47	0.56	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	1,480.00000		1.48000		1,583.99000	1.58399	1,480.000	14.14	0.30	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	1,294.31000		1.29431		1,387.50000	1.38750	1,294.310	14.36	0.26	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	697.35000		0.69735		764.74000	0.76474	697.350	15.36	0.16	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	31.52000		0.03152		48.53000	0.04853	31.520	16.72	0.01	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			10.70155		91.24389		10.68729	91.33388		12.71	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	1,063.43000		1.06343		1,319.77000	1.31977	1,063.430	11.64	0.23	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	10.10	Call	1,867.72000		1.86772		2,184.79000	2.18479	1,867.720	12.06	0.34	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.26	Call	2,271.95000		2.27195		2,606.19000	2.60619	2,271.950	12.25	0.39	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.35	Call	2,515.47000		2.51547		2,856.58000	2.85658	2,515.470	12.34	0.42	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.65	Put	3,738.45000		3.73845		4,004.77000	4.00477	3,738.450	12.63	0.50	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	2,696.96000		2.69696		2,959.40000	2.95940	2,696.960	12.98	0.39	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	2,651.29000		2.65129		2,913.17000	2.91317	2,651.290	13.00	0.39	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.28	Put	2,176.96000		2.17696		2,427.14000	2.42714	2,176.960	13.29	0.33	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.39	Put	1,986.44000		1.98644		2,229.77000	2.22977	1,986.440	13.45	0.31	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	1,496.96000		1.49696		1,715.08000	1.71508	1,496.960	13.96	0.24	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	1,325.17000		1.32517		1,531.81000	1.53181	1,325.170	14.20	0.22	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.90478		87.84894		10.88991	87.94017		13.07	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 05/08/2021	Bond Future			10.52477		84.94558		10.51174	85.03272		14.95	0.00	3,227,932.04	38	126,501.0
R2037	On 04/11/2021	Bond Future			10.71214		85.87089		10.69855	85.95939		13.92	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future	11.49	Call	6,010.08000		6.01008		6,256.68000	6.25668	6,010.080	15.10	0.76	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	475.72000		0.47572		571.73000	0.57173	475.720	16.70	0.11	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			10.90715		82.61116		10.89297	82.70096		13.95	0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			11.10854		83.59247		11.09378	83.68341		13.69	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 05/08/2021	Bond Future			10.65769		86.99384		10.63952	87.12410		15.53	0.00	17,311,774.16	199	85,663.0
R2040	On 05/08/2021	Bond Future	11.05	Call	3,463.91000		3.46391		3,699.39000	3.69939	3,463.910	16.04	0.74	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	6,253.03000		6.25303		6,439.18000	6.43918	6,253.030	17.29	0.91	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	0.00000		0.00000		0.00000	0.00000	0.000	19.97	0.00	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			10.84053		87.94149		10.82161	88.07355		14.47	0.00	0.00	0	0.0
R2040	On 03/02/2022	Bond Future			11.03070		84.45553		11.01097	84.58944		14.54	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	Options Inter
R2040	On 05/05/2022	Bond Future			11.22655		85.45880		11.20601	85.59440		14.25	0.00	0.00	0	0.00
R2040	On 05/05/2022	Bond Future	9.82	Call	1,079.91000		1.07991		1,326.06000	1.32606	1,079.910	13.28	0.20	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	2,511.91000		2.51191		2,903.64000	2.90364	2,511.910	13.65	0.36	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	1,341.91000		1.34191		1,538.51000	1.53851	1,341.910	16.87	0.17	0.00	0	1,200.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/08/2021	Bond Future			10.68844		83.86680		10.66506	84.03764		16.18	0.00	11,657,485.20	139	62,468.00
R2044	On 04/11/2021	Bond Future			10.86217		84.78043		10.83785	84.95347		15.07	0.00	0.00	0	0.00
R2044	On 03/02/2022	Bond Future			11.04257		81.38303		11.01725	81.55824		15.15	0.00	0.00	0	0.00
R2044	On 05/05/2022	Bond Future			11.22796		82.34979		11.20160	82.52725		14.84	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 05/08/2021	Bond Future			10.60832		87.49656		10.57969	87.71350		15.81	0.00	9,624,621.60	110	171,055.00
R2048	On 05/08/2021	Bond Future	10.30	Call	831.59000		0.83159		997.42000	0.99742	831.590	15.56	0.30	0.00	0	1,300.00
R2048	On 05/08/2021	Bond Future	10.90	Call	3,123.73000		3.12373		3,367.04000	3.36704	3,123.730	16.63	0.69	0.00	0	1,300.00
R2048	On 04/11/2021	Bond Future			10.77801		84.03767		10.74822	84.25730		15.49	0.00	0.00	0	0.00
R2048	On 04/11/2021	Bond Future	9.60	Call	365.98000		0.36598		451.82000	0.45182	365.980	14.25	0.11	0.00	0	1,200.00
R2048	On 04/11/2021	Bond Future	10.30	Call	1,552.19000		1.55219		1,743.47000	1.74347	1,552.190	14.91	0.33	0.00	0	1,200.00
R2048	On 03/02/2022	Bond Future			10.95374		85.01129		10.92270	85.23374		14.77	0.00	0.00	0	0.00
R2048	On 05/05/2022	Bond Future			11.12677		81.60551		11.09447	81.83078		15.25	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 05/08/2021	Bond Future			10.22461		72.41456		10.21131	72.49240		15.05	0.00	1,375,876.64	19	28,812.00
R209	On 04/11/2021	Bond Future			10.39705		70.06305		10.38322	70.14205		14.69	0.00	0.00	0	4,785.00
R209	On 04/11/2021	Bond Future	9.50	Call	524.00000		0.52400		664.64000	0.66464	524.000	13.18	0.18	0.00	0	6,000.00
R209	On 04/11/2021	Bond Future	10.00	Put	3,707.21000		3.70721		3,844.34000	3.84434	3,707.210	14.03	0.64	0.00	0	3,100.00
R209	On 04/11/2021	Bond Future	10.50	Put	2,149.18000		2.14918		2,311.93000	2.31193	2,149.180	14.69	0.44	0.00	0	9,400.00
R209	On 04/11/2021	Bond Future	12.00	Put	366.54000		0.36654		445.55000	0.44555	366.540	17.48	0.10	0.00	0	9,000.00
R209	On 03/02/2022	Bond Future			10.57233		70.87497		10.55795	70.95512		14.05	0.00	0.00	0	0.00
R209	On 05/05/2022	Bond Future			10.75161		68.57505		10.73668	68.65625		14.43	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
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 05/08/2021	Bond Future			209.90083		209.90083		209.86178	209.86178			0.00	0.00	0	1,486.00
R210	On 04/11/2021	Bond Future			209.45336		209.45336		209.41477	209.41477			0.00	0.00	0	0.00
R210	On 03/02/2022	Bond Future			211.92939		211.92939		211.89105	211.89105			0.00	0.00	0	0.00
R210	On 05/05/2022	Bond Future			211.65864		211.65864		211.62004	211.62004			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



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
R212		On 05/08/2021	Bond Future	172.90245	172.90245		172.88091	172.88091			0.00	0.00	0	2,207.0
R212		On 04/11/2021	Bond Future	174.82732	174.82732		174.80626	174.80626			0.00	0.00	0	0.0
R212		On 31/01/2022	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213		On 05/08/2021	Bond Future	9.39134	88.24352		9.39345	88.23170		11.91	0.00	0.00	0	9,084.0
R213		On 04/11/2021	Bond Future	9.58018	85.67503		9.58231	85.66345		11.56	0.00	0.00	0	0.0
R213		On 03/02/2022	Bond Future	9.77717	86.66751		9.77935	86.65602		10.88	0.00	0.00	0	0.0
R213	8.63	Call	Bond Future	697.10000	0.69710		857.50000	0.85750	697.100	10.05	0.19	0.00	0	200.0
R213	8.80	Call	Bond Future	896.62000	0.89662		1,076.16000	1.07616	896.620	10.11	0.23	0.00	0	102.0
R213	9.15	Call	Bond Future	1,470.43000	1.47043		1,679.88000	1.67988	1,470.430	10.42	0.33	0.00	0	220.0
R213	9.22	Call	Bond Future	1,607.00000	1.60700		1,820.82000	1.82082	1,607.000	10.48	0.35	0.00	0	430.0
R213	9.58	Put	Bond Future	3,459.86000	3.45986		3,696.21000	3.69621	3,459.860	10.76	0.54	0.00	0	200.0
R213	9.76	Put	Bond Future	2,968.58000	2.96858		3,207.41000	3.20741	2,968.580	10.89	0.49	0.00	0	102.0
R213	10.00	Put	Bond Future	2,402.40000	2.40240		2,633.83000	2.63383	2,402.400	11.06	0.42	0.00	0	430.0
R213	10.15	Put	Bond Future	2,104.62000	2.10462		2,330.43000	2.33043	2,104.620	11.20	0.38	0.00	0	200.0
R213	10.17	Put	Bond Future	2,067.39000	2.06739		2,292.31000	2.29231	2,067.390	11.22	0.38	0.00	0	220.0
R213	10.25	Put	Bond Future	1,924.42000	1.92442		2,145.48000	2.14548	1,924.420	11.30	0.36	0.00	0	102.0
R213	10.60	Put	Bond Future	1,415.76000	1.41576		1,614.44000	1.61444	1,415.760	11.72	0.28	0.00	0	430.0
R213	10.67	Put	Bond Future	1,330.73000	1.33073		1,524.25000	1.52425	1,330.730	11.80	0.26	0.00	0	220.0
R213		On 05/05/2022	Bond Future	9.97430	84.16417		9.97655	84.15266		10.93	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 05/08/2021	Bond Future	10.60359	69.32044		10.58518	69.43045		16.04	0.00	0.00	0	17,880.0
R214		On 04/11/2021	Bond Future	10.77401	66.79799		10.75487	66.90956		15.71	0.00	0.00	0	0.0
R214		On 03/02/2022	Bond Future	10.95016	67.57187		10.93026	67.68493		15.02	0.00	0.00	0	0.0
R214		On 05/05/2022	Bond Future	11.12362	65.09433		11.10297	65.20881		15.47	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
<b>Total for Derivatives :</b>												<b>255,173,136.99</b>	<b>2,451</b>	<b>1 138 713.0</b>
<b>Grand Total:</b>												<b>255,173,136.99</b>	<b>2,451</b>	<b>1 138 713.0</b>