



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: 06/08/2021

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
Derivatives														
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 04/11/2021	Index Future		804.41400	804.41400		807.14000	807.14000			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		813.68300	813.68300		816.44400	816.44400			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		823.29300	823.29300		826.08700	826.08700			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future		833.22400	833.22400		836.05300	836.05300			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		918.30100	918.30100		923.11400	923.11400			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		928.88300	928.88300		933.75400	933.75400			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		939.85300	939.85300		944.78400	944.78400			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future		951.19000	951.19000		956.18200	956.18200			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future		805.71900	805.71900		810.66900	810.66900			0.00	0.00	0	115.0
ALBI	On 03/02/2022	Index Future		815.00300	815.00300		820.01300	820.01300			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future		824.62800	824.62800		829.69900	829.69900			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 04/08/2022	Index Future		834.57600	834.57600		839.70900	839.70900			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		11.14000	79.15163		11.14000	79.15163			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		11.44959	75.84487		11.34812	76.37788			0.00	0.00	0	350.0
ES33	On 03/02/2022	Bond Future		11.69527	76.73750		11.58937	77.27704			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future		11.94420	73.88500		11.83371	74.43120			0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future		12.20441	74.75563		12.08901	75.30880			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		11.70500	77.69515		11.70500	77.69515			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.00928	73.80782		11.89705	74.47170			0.00	0.00	0	4,779.0
ES42	On 03/02/2022	Bond Future		12.23676	74.67708		12.11961	75.34903			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future		12.47549	71.31901		12.35301	71.99918			0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future		12.71820	72.15775		12.59019	72.84645			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 04/11/2021	GOVI		795.91100	795.91100		800.74100	800.74100			0.00	0.00	0	984.0
GOVI	On 03/02/2022	GOVI		805.08200	805.08200		809.97100	809.97100			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI		814.59100	814.59100		819.53800	819.53800			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI		824.41700	824.41700		829.42500	829.42500			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		153.66345	153.66345		153.66345	153.66345			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		155.38735	155.38735		155.34080	155.34080			0.00	0.00	0	4,840.0
I2025	On 03/02/2022	Bond Future		155.64925	155.64925		155.59982	155.59982			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future		157.52476	157.52476		157.47501	157.47501			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future		157.87962	157.87962		157.82900	157.82900			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		114.12945	114.12945		114.12945	114.12945			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		113.96434	113.96434		114.20581	114.20581			0.00	0.00	0	2,964.0
I2029	On 03/02/2022	Bond Future		115.30515	115.30515		115.54989	115.54989			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future		115.50810	115.50810		115.75308	115.75308			0.00	0.00	0	0.0
I2029	On 04/08/2022	Bond Future		116.94327	116.94327		117.19133	117.19133			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 05/08/2021	Bond Future	107.82837		107.82837		107.82837	107.82837			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	107.54157		107.54157		107.75735	107.75735			0.00	0.00	0	8,979.0
I2033	On 03/02/2022	Bond Future	108.80665		108.80665		109.02547	109.02547			0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	108.85228		108.85228		109.07092	109.07092			0.00	0.00	0	0.0
I2033	On 04/08/2022	Bond Future	110.20462		110.20462		110.42610	110.42610			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	119.24080		119.24080		119.24080	119.24080			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	120.62371		120.62371		120.77964	120.77964			0.00	0.00	0	7,634.0
I2038	On 03/02/2022	Bond Future	120.28100		120.28100		120.43596	120.43596			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future	121.73043		121.73043		121.88752	121.88752			0.00	0.00	0	0.0
I2038	On 04/08/2022	Bond Future	121.44042		121.44042		121.59923	121.59923			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	108.34028		108.34028		108.34028	108.34028			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	107.13926		107.13926		107.68540	107.68540			0.00	0.00	0	18,100.0
I2046	On 03/02/2022	Bond Future	108.39999		108.39999		108.95275	108.95275			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future	107.84208		107.84208		108.39725	108.39725			0.00	0.00	0	0.0
I2046	On 04/08/2022	Bond Future	109.18216		109.18216		109.74436	109.74436			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	109.88588		109.88588		109.88588	109.88588			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	110.77736		110.77736		111.08540	111.08540			0.00	0.00	0	10,845.0
I2050	On 03/02/2022	Bond Future	110.12170		110.12170		110.43141	110.43141			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future	111.44880		111.44880		111.76240	111.76240			0.00	0.00	0	0.0
I2050	On 04/08/2022	Bond Future	110.83154		110.83154		111.14849	111.14849			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 04/11/2021	Index Future	295.19300		295.19300		295.62400	295.62400			0.00	0.00	0	475.0
IGOV	On 03/02/2022	Index Future	298.66700		298.66700		299.10300	299.10300			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future	302.26500		302.26500		302.70700	302.70700			0.00	0.00	0	0.0
IGOV	On 04/08/2022	Index Future	305.98200		305.98200		306.43000	306.43000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	3.68500		96.31500		3.69500	96.30500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.71500		96.28500		3.72500	96.27500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future	3.81000		96.19000		3.81000	96.19000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	3.85000		96.15000		3.83000	96.17000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.97500		96.02500		3.96500	96.03500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future	4.03000		95.97000		4.01000	95.99000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.22000		95.78000		4.21000	95.79000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.61000		95.39000		4.56500	95.43500			0.00	0.00	0	471.0

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
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			4.83000		95.17000		4.78000	95.22000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.13500		94.86500		5.07000	94.93000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			5.32500		94.67500		5.26500	94.73500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			5.54500		94.45500		5.47500	94.52500			0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future			7.35000		115.19564		7.35000	115.19564		6.13	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.60151		116.12369		7.51323	116.52040		5.76	0.00	2,438,597.49	21	74,854.0
R186	On 04/11/2021	Bond Future	7.77	Put	998.83000		0.99883		853.80000	0.85380	998.830	5.85	0.41	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	138.50000		0.13850		112.30000	0.11230	138.500	6.51	0.08	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.79390		112.17965		7.69962	112.58137		5.64	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.00164		113.50552		7.90071	113.91217		5.30	0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future			8.22743		109.55741		8.11902	109.96956		5.26	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			322.42687		322.42687		322.42687	322.42687			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			325.92774		325.92774		325.94636	325.94636			0.00	0.00	0	1,274.0
R197	On 03/02/2022	Bond Future			321.61835		321.61835		321.63159	321.63159			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			325.49433		325.49433		325.50830	325.50830			0.00	0.00	0	0.0
R197	On 04/08/2022	Bond Future			321.22880		321.22880		321.23641	321.23641			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			236.14591		236.14591		236.14591	236.14591			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			238.72704		238.72704		238.72370	238.72370			0.00	0.00	0	9,704.0
R202	On 03/02/2022	Bond Future			237.21000		237.21000		237.20363	237.20363			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			240.06829		240.06829		240.06233	240.06233			0.00	0.00	0	0.0
R202	On 04/08/2022	Bond Future			238.63726		238.63726		238.62777	238.62777			0.00	0.00	0	0.0
R202	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.98000		107.54347		4.98000	107.54347		1.07	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			5.15027		104.73184		5.16374	104.71461		1.02	0.00	0.00	0	13,768.0
R2023	On 03/02/2022	Bond Future			5.28626		105.93856		5.30277	105.92151		0.87	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.44400		103.27991		5.46555	103.26282		0.79	0.00	0.00	0	0.0
R2023	On 04/08/2022	Bond Future			5.69320		104.50762		5.72456	104.49029		0.61	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			8.87000		95.12856		8.87000	95.12856		9.93	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future			9.13169		95.72608		9.05025	96.17220		9.66	0.00	957,260.80	10	97,529.0
R2030	On 04/11/2021	Bond Future	8.27	Call	304.60000		0.30460		378.83000	0.37883	304.600	9.08	0.14	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.75	Call	954.14000		0.95414		1,118.87000	1.11887	954.140	9.49	0.33	0.00	0	3,250.0

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R2030	On 04/11/2021	Bond Future	8.77	Call	992.22000	0.99222	1,161.18000	1.16118	992.220	9.50	0.34	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	9.20	Call	2,048.86000	2.04886	2,309.02000	2.30902	2,048.860	9.81	0.54	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	9.35	Put	1,344.20000	1.34420	1,187.47000	1.18747	1,344.200	9.96	0.39	0.00	0	9,100.0	
R2030	On 04/11/2021	Bond Future	9.90	Call	4,646.94000	4.64694	5,017.57000	5.01757	4,646.940	10.63	0.80	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	11.26	Put	45.22000	0.04522	38.04000	0.03804	45.220	11.98	0.02	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	28.52000	0.02852	23.83000	0.02383	28.520	11.98	0.01	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			9.32618	92.82490	9.24088	93.27643		9.50	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	653.07000	0.65307	755.74000	0.75574	653.070	8.91	0.21	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	8.85	Call	1,375.63000	1.37563	1,546.44000	1.54644	1,375.630	9.25	0.35	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	2,428.58000	2.42858	2,225.82000	2.22582	2,428.580	9.56	0.48	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.60	Call	3,300.04000	3.30004	3,585.04000	3.58504	3,300.040	9.74	0.60	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	1,544.87000	1.54487	1,401.94000	1.40194	1,544.870	9.91	0.34	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	489.13000	0.48913	437.51000	0.43751	489.130	11.15	0.13	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.53154	93.92216	9.44214	94.37924		8.91	0.00	0.00	0	0.0	
R2030	On 05/05/2022	Bond Future	7.73	Call	268.09000	0.26809	313.38000	0.31338	268.090	8.30	0.09	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	512.71000	0.51271	588.79000	0.58879	512.710	8.30	0.15	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	816.46000	0.81646	925.14000	0.92514	816.460	8.30	0.22	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.81	Call	1,311.15000	1.31115	1,462.14000	1.46214	1,311.150	8.50	0.31	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	1,451.66000	1.45166	1,613.20000	1.61320	1,451.660	8.55	0.33	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	3,357.89000	3.35789	3,123.78000	3.12378	3,357.890	8.83	0.54	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	2,010.14000	2.01014	1,850.12000	1.85012	2,010.140	9.20	0.37	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	10.20	Put	1,623.53000	1.62353	1,489.48000	1.48948	1,623.530	9.44	0.31	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	795.28000	0.79528	724.16000	0.72416	795.280	10.32	0.17	0.00	0	1,800.0	
R2030	On 04/08/2022	Bond Future			9.75274	91.01530	9.65883	91.47822		8.78	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 05/08/2021	Bond Future			9.58500	94.19587	9.58500	94.19587		10.95	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future			9.85945	90.57121	9.76795	91.11887		11.26	0.00	5,434,272.60	60	123,150.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	754.97000	0.75497	919.44000	0.91944	754.970	10.75	0.26	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	1,950.21000	1.95021	2,245.65000	2.24565	1,950.210	11.34	0.50	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	7.18000	0.00718	5.76000	0.00576	7.180	14.23	0.00	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.05855	91.61524	9.96311	92.16953		10.70	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	451.51000	0.45151	542.58000	0.54258	451.510	9.60	0.15	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	711.83000	0.71183	838.97000	0.83897	711.830	9.78	0.21	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	1,513.82000	1.51382	1,724.16000	1.72416	1,513.820	10.31	0.35	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	1,603.71000	1.60371	1,821.85000	1.82185	1,603.710	10.36	0.37	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	3,521.44000	3.52144	3,222.21000	3.22221	3,521.440	10.54	0.57	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	2,546.58000	2.54658	2,309.00000	2.30900	2,546.580	10.81	0.46	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	2,054.67000	2.05467	1,853.22000	1.85322	2,054.670	11.02	0.39	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	1,854.77000	1.85477	1,669.26000	1.66926	1,854.770	11.13	0.36	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	1,709.20000	1.70920	1,535.77000	1.53577	1,709.200	11.23	0.34	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	1,499.19000	1.49919	1,344.03000	1.34403	1,499.190	11.41	0.31	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	1,116.19000	1.11619	996.22000	0.99622	1,116.190	11.82	0.24	0.00	0	400.0	

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
R2032	On 03/02/2022	Bond Future	11.13	Put	929.31000		0.92931		827.50000	0.82750	929.310	12.08	0.20	0.00	0	210.0
R2032	On 05/05/2022	Bond Future			10.26430		88.55156		10.16470	89.11257		10.65	0.00	0.00	0	0.0
R2032	On 04/08/2022	Bond Future			10.47866		89.58206		10.37464	90.15015		10.19	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			10.19000		94.39458		10.19000	94.39458		12.06	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future			10.46622		90.39792		10.36970	91.02991		12.49	0.00	9,943,771.20	110	81,398.0
R2035	On 04/11/2021	Bond Future	10.11	Call	1,248.80000		1.24880		1,493.90000	1.49390	1,248.800	12.32	0.35	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,272.95000		1.27295		1,521.03000	1.52103	1,272.950	12.33	0.35	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	1,557.40000		1.55740		1,838.44000	1.83844	1,557.400	12.47	0.40	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.60	Put	1,902.75000		1.90275		1,658.06000	1.65806	1,902.750	12.96	0.43	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	2,844.81000		2.84481		3,237.38000	3.23738	2,844.810	13.00	0.58	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	968.30000		0.96830		829.71000	0.82971	968.300	13.87	0.25	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	814.24000		0.81424		695.43000	0.69543	814.240	14.10	0.22	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	354.04000		0.35404		298.43000	0.29843	354.040	15.06	0.11	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	3.57000		0.00357		2.81000	0.00281	3.570	15.91	0.00	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			10.67057		91.43956		10.56999	92.07919		11.91	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	756.71000		0.75671		898.23000	0.89823	756.710	10.98	0.20	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	10.10	Call	1,513.02000		1.51302		1,739.15000	1.73915	1,513.020	11.51	0.33	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.26	Call	1,900.59000		1.90059		2,161.97000	2.16197	1,900.590	11.69	0.38	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.35	Call	2,136.08000		2.13608		2,417.15000	2.41715	2,136.080	11.77	0.41	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.65	Put	3,163.34000		3.16334		2,869.09000	2.86909	3,163.340	12.05	0.49	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	2,185.71000		2.18571		1,964.94000	1.96494	2,185.710	12.53	0.37	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	2,144.31000		2.14431		1,927.02000	1.92702	2,144.310	12.56	0.37	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.28	Put	1,719.19000		1.71919		1,538.99000	1.53899	1,719.190	12.93	0.31	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.39	Put	1,546.32000		1.54632		1,381.94000	1.38194	1,546.320	13.11	0.28	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	1,115.94000		1.11594		993.02000	0.99302	1,115.940	13.66	0.21	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	967.52000		0.96752		859.62000	0.85962	967.520	13.91	0.19	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.87331		88.04217		10.76862	88.68947		11.94	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future			11.08664		89.06394		10.97749	89.71941		11.48	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future	9.84	Call	1,194.42000		1.19442		1,354.95000	1.35495	1,194.420	10.71	0.23	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.64	Put	5,548.07000		5.54807		5,178.82000	5.17882	5,548.070	11.23	0.58	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	3,961.12000		3.96112		3,668.92000	3.66892	3,961.120	11.56	0.47	0.00	0	100.0
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			10.45500		85.41375		10.45500	85.41375		13.26	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future			10.72355		85.79670		10.61668	86.49549		13.07	0.00	0.00	0	126,488.0
R2037	On 04/11/2021	Bond Future	11.49	Call	5,544.52000		5.54452		6,117.19000	6.11719	5,544.520	14.90	0.79	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	231.08000		0.23108		189.95000	0.18995	231.080	16.40	0.07	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			10.91985		82.53085		10.80865	83.23799		13.10	0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			11.12249		83.50667		11.00680	84.22235		12.55	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future			11.33764		80.22156		11.21704	80.94616		12.72	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future	10.10	Call	1,203.11000		1.20311		1,382.98000	1.38298	1,203.110	11.86	0.23	0.00	0	50.0

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
R2037	On 04/08/2022	Bond Future	10.90	Put	5,515.50000		5.51550	5,110.92000	5.11092	5,515.500		12.45	0.58	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.42	Put	3,845.59000		3.84559	3,531.20000	3.53120	3,845.590		12.85	0.46	0.00	0	50.0
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			10.61000		87.33639	10.61000	87.33639			13.82	0.00	0.00	0	0.0
R2040	On 04/11/2021	Bond Future			10.87479		87.70317	10.76266	88.48709			13.62	0.00	23,679,855.90	270	85,568.0
R2040	On 03/02/2022	Bond Future			11.06714		84.20907	10.95046	85.00225			13.69	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			11.26517		85.20476	11.14376	86.00752			13.09	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	620.35000		0.62035	748.36000	0.74836	620.350		11.97	0.14	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	1,900.23000		1.90023	2,183.36000	2.18336	1,900.230		12.67	0.33	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	1,047.89000		1.04789	932.97000	0.93297	1,047.890		16.21	0.16	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.47519		81.68867	11.34862	82.50128			13.28	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 05/08/2021	Bond Future			10.68000		83.92841	10.68000	83.92841			14.45	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			10.93713		84.25088	10.82491	85.04579			14.24	0.00	0.00	0	61,271.0
R2044	On 03/02/2022	Bond Future			11.12132		80.84209	11.00454	81.64643			14.32	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.31055		81.79802	11.18905	82.61197			13.69	0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.51095		78.36736	11.38426	79.19141			13.88	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 05/08/2021	Bond Future			10.60000		87.55950	10.60000	87.55950			14.15	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			10.85828		83.45091	10.74596	84.27401			14.65	0.00	0.00	0	167,643.0
R2048	On 04/11/2021	Bond Future	10.20	Call	636.78000		0.63678	833.21000	0.83321	636.780		13.76	0.21	0.00	0	1,050.0
R2048	On 04/11/2021	Bond Future	10.80	Call	2,233.69000		2.23369	2,670.04000	2.67004	2,233.690		14.73	0.49	0.00	0	1,050.0
R2048	On 03/02/2022	Bond Future			11.03804		84.41250	10.92107	85.24545			13.98	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future	9.80	Call	438.89000		0.43889	555.17000	0.55517	438.890		12.70	0.12	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.50	Call	1,712.10000		1.71210	2,015.17000	2.01517	1,712.100		13.70	0.33	0.00	0	1,300.0
R2048	On 05/05/2022	Bond Future			11.21509		80.99517	11.09343	81.83805			14.08	0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			11.40021		81.93393	11.27346	82.78728			13.54	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R209	On 05/08/2021	Bond Future			10.19000		72.61739	10.19000	72.61739			13.37	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			10.43965		69.82053	10.33805	70.40095			13.82	0.00	698,205.30	10	33,567.0
R209	On 04/11/2021	Bond Future	9.50	Call	229.73000		0.22973	307.85000	0.30785	229.730		12.54	0.11	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	3,449.05000		3.44905	3,069.36000	3.06936	3,449.050		13.49	0.69	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.50	Put	1,787.32000		1.78732	1,545.53000	1.54553	1,787.320		14.16	0.46	0.00	0	9,400.0
R209	On 04/11/2021	Bond Future	12.00	Put	185.65000		0.18565	153.33000	0.15333	185.650		17.20	0.07	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.61726		70.62537	10.51190	71.21271			13.23	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.79888		68.31886	10.68960	68.91321			13.24	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			10.98598		69.11200	10.87256	69.71379			12.77	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

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	0.0
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 05/08/2021	Bond Future			210.97346		210.97346		210.97346	210.97346			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			209.97769		209.97769		210.49076	210.49076			0.00	0.00	0	1,486.0
R210	On 03/02/2022	Bond Future			212.44818		212.44818		212.96811	212.96811			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			212.18229		212.18229		212.70179	212.70179			0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future			214.81873		214.81873		215.34488	215.34488			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
R212	On 05/08/2021	Bond Future			173.15649		173.15649		173.15649	173.15649			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			175.03430		175.03430		175.05072	175.05072			0.00	0.00	0	1,025.0
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			9.23000		89.15360		9.23000	89.15360		10.54	0.00	0.00	0	0.0
R213	On 04/11/2021	Bond Future			9.50205		86.10126		9.41046	86.60446		10.81	0.00	0.00	0	9,537.0
R213	On 03/02/2022	Bond Future			9.69666		87.09331		9.60105	87.60261		10.22	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	511.14000		0.51114		607.99000	0.60799	511.140	9.45	0.17	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	711.28000		0.71128		833.90000	0.83390	711.280	9.62	0.22	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	1,270.17000		1.27017		1,451.79000	1.45179	1,270.170	9.95	0.33	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,405.98000		1.40598		1,599.91000	1.59991	1,405.980	10.01	0.35	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	2,847.08000		2.84708		2,595.00000	2.59500	2,847.080	10.28	0.52	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	2,380.17000		2.38017		2,158.62000	2.15862	2,380.170	10.42	0.46	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	1,868.60000		1.86860		1,684.96000	1.68496	1,868.600	10.67	0.39	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	1,606.82000		1.60682		1,444.58000	1.44458	1,606.820	10.86	0.35	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	1,574.51000		1.57451		1,415.00000	1.41500	1,574.510	10.88	0.34	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	1,451.39000		1.45139		1,302.40000	1.30240	1,451.390	10.99	0.32	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	1,012.50000		1.01250		903.32000	0.90332	1,012.500	11.43	0.24	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	942.13000		0.94213		839.71000	0.83971	942.130	11.53	0.22	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.89121		84.59048		9.79147	85.10595		10.04	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future			10.09706		85.57640		9.99284	86.09842		9.55	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			10.63500		69.13339		10.63500	69.13339		14.32	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			10.89006		66.12785		10.77804	66.77453		14.84	0.00	0.00	0	18,091.0
R214	On 03/02/2022	Bond Future			11.07138		66.88982		10.95504	67.54419		14.19	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future			11.25001		64.40062		11.12931	65.06284		14.26	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
R214	On 04/08/2022	Bond Future	11.43644	65.14688		11.31105	65.81728		13.74	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 :											43,151,963.29	481	1 111 159.0
Grand Total:											43,151,963.29	481	1 111 159.0