



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: 09/09/2021

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	51.00
AL37	On 04/11/2021	Index Future		808.10100	808.10100		808.67900	808.67900			0.00	0.00	0	0.00
AL37	On 03/02/2022	Index Future		817.25600	817.25600		817.84300	817.84300			0.00	0.00	0	0.00
AL37	On 05/05/2022	Index Future		826.80700	826.80700		827.40400	827.40400			0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future		836.66000	836.66000		837.26400	837.26400			0.00	0.00	0	0.00
AL7T	On 04/11/2021	Index Future		930.00100	930.00100		931.04300	931.04300			0.00	0.00	0	0.00
AL7T	On 03/02/2022	Index Future		940.53700	940.53700		941.59400	941.59400			0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future		951.53000	951.53000		952.60100	952.60100			0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future		962.86900	962.86900		963.95300	963.95300			0.00	0.00	0	0.00
ALBI	On 04/11/2021	Index Future		819.17100	819.17100		819.94600	819.94600			0.00	0.00	0	119.00
ALBI	On 03/02/2022	Index Future		828.45100	828.45100		829.23800	829.23800			0.00	0.00	0	0.00
ALBI	On 05/05/2022	Index Future		838.13400	838.13400		838.93100	838.93100			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 04/08/2022	Index Future	848.12100	848.12100		848.92900	848.92900			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			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 04/11/2021	Bond Future	11.16202	77.36929		11.14399	77.46630			0.00	0.00	0	350.00
ES33	On 03/02/2022	Bond Future	11.39824	78.26478		11.37939	78.36318			0.00	0.00	0	0.00
ES33	On 05/05/2022	Bond Future	11.63629	75.42137		11.61660	75.52114			0.00	0.00	0	0.00
ES33	On 04/08/2022	Bond Future	11.88521	76.30021		11.86466	76.40122			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 04/11/2021	Bond Future	11.64866	75.97708		11.63569	76.05708			0.00	0.00	0	4,779.00
ES42	On 03/02/2022	Bond Future	11.86313	76.85709		11.84956	76.93832			0.00	0.00	0	0.00
ES42	On 05/05/2022	Bond Future	12.08674	73.51599		12.07255	73.59832			0.00	0.00	0	0.00
ES42	On 04/08/2022	Bond Future	12.31410	74.37114		12.29928	74.45453			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 04/11/2021	GOVI	808.89600	808.89600		809.64400	809.64400			0.00	24,266,880.00	3	991.00
GOVI	On 03/02/2022	GOVI	818.06000	818.06000		818.81900	818.81900			0.00	0.00	0	0.00
GOVI	On 05/05/2022	GOVI	827.62100	827.62100		828.39000	828.39000			0.00	0.00	0	0.00
GOVI	On 04/08/2022	GOVI	837.48300	837.48300		838.26300	838.26300			0.00	0.00	0	0.00
I2025	On 04/11/2021	Bond Future	155.59639	155.59639		155.61811	155.61811			0.00	0.00	0	4,840.00
I2025	On 03/02/2022	Bond Future	155.81582	155.81582		155.83835	155.83835			0.00	0.00	0	0.00
I2025	On 05/05/2022	Bond Future	157.67475	157.67475		157.69783	157.69783			0.00	0.00	0	0.00
I2025	On 04/08/2022	Bond Future	157.99523	157.99523		158.01874	158.01874			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 04/11/2021	Bond Future	115.17310	115.17310		114.88005	114.88005			0.00	0.00	0	2,964.00
I2029	On 03/02/2022	Bond Future	116.50629	116.50629		116.21026	116.21026			0.00	0.00	0	0.00
I2029	On 05/05/2022	Bond Future	116.69836	116.69836		116.39895	116.39895			0.00	0.00	0	0.00
I2029	On 04/08/2022	Bond Future	118.13138	118.13138		117.82843	117.82843			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 04/11/2021	Bond Future	108.80118	108.80118		108.79357	108.79357			0.00	0.00	0	8,979.00
I2033	On 03/02/2022	Bond Future	110.06050	110.06050		110.05322	110.05322			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	
I2033	On 05/05/2022	Bond Future	110.09552	110.09552		110.08834	110.08834			0.00	0.00	0	0.00	
I2033	On 04/08/2022	Bond Future	111.44741	111.44741		111.44032	111.44032			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 04/11/2021	Bond Future	121.49137	121.49137		121.00821	121.00821			0.00	0.00	0	5,949.00	
I2038	On 03/02/2022	Bond Future	121.11841	121.11841		120.63004	120.63004			0.00	0.00	0	0.00	
I2038	On 05/05/2022	Bond Future	122.56360	122.56360		122.06957	122.06957			0.00	0.00	0	0.00	
I2038	On 04/08/2022	Bond Future	122.25099	122.25099		121.75109	121.75109			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 04/11/2021	Bond Future	109.22050	109.22050		108.56435	108.56435			0.00	0.00	0	17,210.00	
I2046	On 03/02/2022	Bond Future	110.48467	110.48467		109.82150	109.82150			0.00	0.00	0	0.00	
I2046	On 05/05/2022	Bond Future	109.92078	109.92078		109.24975	109.24975			0.00	0.00	0	0.00	
I2046	On 04/08/2022	Bond Future	111.27069	111.27069		110.59170	110.59170			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 04/11/2021	Bond Future	112.48682	112.48682		112.37351	112.37351			0.00	0.00	0	8,607.00	
I2050	On 03/02/2022	Bond Future	111.81138	111.81138		111.69696	111.69696			0.00	0.00	0	0.00	
I2050	On 05/05/2022	Bond Future	113.14538	113.14538		113.02982	113.02982			0.00	0.00	0	0.00	
I2050	On 04/08/2022	Bond Future	112.51693	112.51693		112.40009	112.40009			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 04/11/2021	Index Future	297.99800	297.99800		297.48900	297.48900			0.00	0.00	0	475.00	
I GOV	On 03/02/2022	Index Future	301.44700	301.44700		300.93400	300.93400			0.00	0.00	0	0.00	
I GOV	On 05/05/2022	Index Future	305.04300	305.04300		304.52400	304.52400			0.00	0.00	0	0.00	
I GOV	On 04/08/2022	Index Future	308.74900	308.74900		308.22400	308.22400			0.00	0.00	0	0.00	
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.67500	96.32500		3.67500	96.32500			0.00	0.00	0	30,000.00	
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future	3.72500	96.27500		3.72500	96.27500			0.00	0.00	0	0.00	
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	3.75000	96.25000		3.75000	96.25000			0.00	0.00	0	0.00	
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.85500	96.14500		3.86500	96.13500			0.00	0.00	0	0.00	
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future	3.90000	96.10000		3.91000	96.09000			0.00	0.00	0	0.00	
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future	4.06000	95.94000		4.07000	95.93000			0.00	0.00	0	0.00	
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.11000	95.89000		4.11000	95.89000			0.00	0.00	0	0.00	
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.53500	95.46500		4.53500	95.46500			0.00	0.00	0	472.00	
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.82000	95.18000		4.81000	95.19000			0.00	0.00	0	0.00	
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.16000	94.84000		5.15000	94.85000			0.00	0.00	0	68.00	
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	5.38500	94.61500		5.36500	94.63500			0.00	0.00	0	0.00	
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	5.67500	94.32500		5.65500	94.34500			0.00	0.00	0	0.00	
R186	On 04/11/2021	Bond Future	7.49215	116.61539		7.47345	116.69974		5.82	0.00	349,846.17	3	63,186.00	
R186	On 04/11/2021	Bond Future	7.77	Put	562.30000	0.56230	544.43000	0.54443	562.300	5.91	0.32	0.00	0	15,177.00
R186	On 04/11/2021	Bond Future	8.77	Put	32.21000	0.03221	31.59000	0.03159	32.210	6.58	0.03	0.00	0	15,177.00

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
R186	On 03/02/2022	Bond Future			7.68237	112.65507		7.66233	112.74076		5.60	0.00	0.00	0	0.00
R186	On 05/05/2022	Bond Future			7.88573	113.97268		7.86423	114.05961		5.32	0.00	0.00	0	0.00
R186	On 05/05/2022	Bond Future	7.28	Call	880.34000	0.88034		910.55000	0.91055	880.340	5.02	0.30	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.88	Call	1,925.99000	1.92599		1,974.41000	1.97441	1,925.990	5.28	0.51	0.00	0	435.00
R186	On 05/05/2022	Bond Future	8.64	Put	885.21000	0.88521		865.41000	0.86541	885.210	5.64	0.27	0.00	0	435.00
R186	On 04/08/2022	Bond Future			8.10733	110.01412		8.08421	110.10232		5.32	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 04/11/2021	Bond Future			326.89274	326.89274		326.89460	326.89460			0.00	0.00	0	1,274.00
R197	On 03/02/2022	Bond Future			322.45646	322.45646		322.45944	322.45944			0.00	0.00	0	0.00
R197	On 05/05/2022	Bond Future			326.30391	326.30391		326.30753	326.30753			0.00	0.00	0	0.00
R197	On 04/08/2022	Bond Future			321.93490	321.93490		321.93886	321.93886			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 04/11/2021	Bond Future			241.80419	241.80419		241.55231	241.55231			0.00	3,143,454.47	13	8,313.00
R202	On 03/02/2022	Bond Future			240.23707	240.23707		239.98281	239.98281			0.00	0.00	0	0.00
R202	On 05/05/2022	Bond Future			243.10310	243.10310		242.84654	242.84654			0.00	0.00	0	0.00
R202	On 04/08/2022	Bond Future			241.63950	241.63950		241.37980	241.37980			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
R2023	On 04/11/2021	Bond Future			5.01624	104.90343		4.98393	104.94486		0.95	0.00	11,224,667.01	107	14,769.00
R2023	On 03/02/2022	Bond Future			5.13805	106.09186		5.09724	106.13413		0.91	0.00	0.00	0	0.00
R2023	On 05/05/2022	Bond Future			5.26461	103.42230		5.21059	103.46525		0.79	0.00	0.00	0	0.00
R2023	On 04/08/2022	Bond Future			5.45828	104.63764		5.37890	104.68165		0.59	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/11/2021	Bond Future			8.94519	96.75173		8.92670	96.85420		9.78	0.00	0.00	0	99,404.00
R2030	On 04/11/2021	Bond Future	8.27	Call	252.75000	0.25275		275.12000	0.27512	252.750	9.18	0.14	0.00	0	300.00
R2030	On 04/11/2021	Bond Future	8.75	Call	980.66000	0.98066		1,033.74000	1.03374	980.660	9.61	0.39	0.00	0	3,250.00
R2030	On 04/11/2021	Bond Future	8.77	Call	1,025.58000	1.02558		1,080.00000	1.08000	1,025.580	9.62	0.40	0.00	0	300.00
R2030	On 04/11/2021	Bond Future	9.20	Call	2,292.60000	2.29260		2,372.27000	2.37227	2,292.600	9.93	0.65	0.00	0	29.00
R2030	On 04/11/2021	Bond Future	9.35	Put	653.05000	0.65305		636.69000	0.63669	653.050	10.08	0.27	0.00	0	9,100.00
R2030	On 04/11/2021	Bond Future	9.90	Call	5,289.94000	5.28994		5,388.83000	5.38883	5,289.940	10.76	0.90	0.00	0	29.00
R2030	On 04/11/2021	Bond Future	11.26	Put	3.72000	0.00372		3.78000	0.00378	3.720	12.01	0.00	0.00	0	29.00
R2030	On 04/11/2021	Bond Future	11.44	Put	1.81000	0.00181		1.85000	0.00185	1.810	12.01	0.00	0.00	0	300.00
R2030	On 03/02/2022	Bond Future			9.13443	93.84388		9.11501	93.94787		9.53	0.00	0.00	0	0.00
R2030	On 03/02/2022	Bond Future	8.39	Call	705.64000	0.70564		735.88000	0.73588	705.640	8.92	0.23	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	8.85	Call	1,534.48000	1.53448		1,584.00000	1.58400	1,534.480	9.27	0.40	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.35	Put	1,739.66000	1.73966		1,705.09000	1.70509	1,739.660	9.60	0.41	0.00	0	101.00

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 03/02/2022	Bond Future	9.60	Call	3,726.24000	3.72624	3,803.94000	3.80394	3,726.240	9.80	0.68	0.00	0	1,000.00	
R2030	On 03/02/2022	Bond Future	9.78	Put	1,018.33000	1.01833	997.08000	0.99708	1,018.330	9.98	0.27	0.00	0	101.00	
R2030	On 03/02/2022	Bond Future	10.85	Put	261.20000	0.26120	256.12000	0.25612	261.200	11.26	0.08	0.00	0	1,000.00	
R2030	On 05/05/2022	Bond Future			9.33290	94.94171	9.31252	95.04712		9.08	0.00	0.00	0	0.00	
R2030	On 05/05/2022	Bond Future	7.73	Call	316.64000	0.31664	330.37000	0.33037	316.640	8.49	0.10	0.00	0	200.00	
R2030	On 05/05/2022	Bond Future	8.14	Call	604.84000	0.60484	627.41000	0.62741	604.840	8.47	0.18	0.00	0	1,800.00	
R2030	On 05/05/2022	Bond Future	8.47	Call	997.95000	0.99795	1,030.09000	1.03009	997.950	8.61	0.26	0.00	0	1,073.00	
R2030	On 05/05/2022	Bond Future	8.81	Call	1,578.51000	1.57851	1,621.83000	1.62183	1,578.510	8.83	0.36	0.00	0	200.00	
R2030	On 05/05/2022	Bond Future	8.89	Call	1,739.05000	1.73905	1,785.04000	1.78504	1,739.050	8.87	0.38	0.00	0	1,800.00	
R2030	On 05/05/2022	Bond Future	9.35	Put	2,748.38000	2.74838	2,703.93000	2.70393	2,748.380	9.14	0.48	0.00	0	1,073.00	
R2030	On 05/05/2022	Bond Future	9.95	Put	1,597.38000	1.59738	1,569.47000	1.56947	1,597.380	9.62	0.32	0.00	0	1,073.00	
R2030	On 05/05/2022	Bond Future	10.20	Put	1,272.82000	1.27282	1,250.27000	1.25027	1,272.820	9.88	0.27	0.00	0	200.00	
R2030	On 05/05/2022	Bond Future	11.04	Put	597.18000	0.59718	586.66000	0.58666	597.180	10.80	0.14	0.00	0	1,800.00	
R2030	On 04/08/2022	Bond Future			9.54694	92.03369	9.52552	92.14052		9.02	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 04/11/2021	Bond Future			9.62291	91.99620	9.60456	92.10801		11.34	0.00	3,495,855.60	38	126,441.00	
R2032	On 04/11/2021	Bond Future	9.33	Call	827.74000	0.82774	878.00000	0.87800	827.740	10.81	0.33	0.00	0	700.00	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,331.53000	2.33153	2,416.11000	2.41611	2,331.530	11.43	0.63	0.00	0	700.00	
R2032	On 04/11/2021	Bond Future	12.81	Put	0.13000	0.00013	0.13000	0.00013	0.130	14.08	0.00	0.00	0	700.00	
R2032	On 03/02/2022	Bond Future			9.81504	93.03868	9.79587	93.15203		10.67	0.00	0.00	0	0.00	
R2032	On 03/02/2022	Bond Future	8.91	Call	543.04000	0.54304	568.95000	0.56895	543.040	9.68	0.18	0.00	0	198.00	
R2032	On 03/02/2022	Bond Future	9.14	Call	889.60000	0.88960	925.77000	0.92577	889.600	10.00	0.26	0.00	0	97.00	
R2032	On 03/02/2022	Bond Future	9.57	Call	1,829.54000	1.82954	1,885.88000	1.88588	1,829.540	10.50	0.42	0.00	0	1,050.00	
R2032	On 03/02/2022	Bond Future	9.58	Call	1,855.54000	1.85554	1,912.33000	1.91233	1,855.540	10.51	0.42	0.00	0	400.00	
R2032	On 03/02/2022	Bond Future	9.62	Call	1,961.86000	1.96186	2,020.47000	2.02047	1,961.860	10.55	0.44	0.00	0	210.00	
R2032	On 03/02/2022	Bond Future	9.67	Put	2,961.72000	2.96172	2,909.24000	2.90924	2,961.720	10.60	0.54	0.00	0	1,050.00	
R2032	On 03/02/2022	Bond Future	9.81	Put	2,540.66000	2.54066	2,494.30000	2.49430	2,540.660	10.72	0.49	0.00	0	198.00	
R2032	On 03/02/2022	Bond Future	10.14	Put	1,742.36000	1.74236	1,708.97000	1.70897	1,742.360	11.06	0.37	0.00	0	97.00	
R2032	On 03/02/2022	Bond Future	10.35	Put	1,367.93000	1.36793	1,341.41000	1.34141	1,367.930	11.35	0.31	0.00	0	400.00	
R2032	On 03/02/2022	Bond Future	10.45	Put	1,219.63000	1.21963	1,195.98000	1.19598	1,219.630	11.50	0.28	0.00	0	198.00	
R2032	On 03/02/2022	Bond Future	10.53	Put	1,112.14000	1.11214	1,090.58000	1.09058	1,112.140	11.62	0.26	0.00	0	210.00	
R2032	On 03/02/2022	Bond Future	10.65	Put	967.79000	0.96779	949.10000	0.94910	967.790	11.80	0.23	0.00	0	1,050.00	
R2032	On 03/02/2022	Bond Future	10.66	Put	956.62000	0.95662	938.15000	0.93815	956.620	11.82	0.23	0.00	0	97.00	
R2032	On 03/02/2022	Bond Future	10.95	Put	680.30000	0.68030	667.39000	0.66739	680.300	12.24	0.17	0.00	0	400.00	
R2032	On 03/02/2022	Bond Future	11.13	Put	549.62000	0.54962	539.36000	0.53936	549.620	12.49	0.14	0.00	0	210.00	
R2032	On 05/05/2022	Bond Future			10.01227	89.98046	9.99223	90.09540		10.77	0.00	0.00	0	0.00	
R2032	On 05/05/2022	Bond Future	9.58	Call	1,966.64000	1.96664	2,017.62000	2.01762	1,966.640	10.43	0.39	0.00	0	780.00	
R2032	On 05/05/2022	Bond Future	10.18	Call	3,643.99000	3.64399	3,715.86000	3.71586	3,643.990	10.91	0.57	0.00	0	780.00	
R2032	On 05/05/2022	Bond Future	11.18	Put	1,106.66000	1.10666	1,087.84000	1.08784	1,106.660	12.09	0.21	0.00	0	780.00	
R2032	On 04/08/2022	Bond Future			10.21795	91.01530	10.19702	91.13172		10.34	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	

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 04/11/2021	Bond Future			10.19893	92.16399		10.18569	92.25277		12.63	0.00	0.00	0	79,848.00
R2035	On 04/11/2021	Bond Future	10.11	Call	1,516.85000	1.51685	1,573.67000	1.57367	1,516.850	12.46	0.46	0.00	0	350.00	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,548.36000	1.54836	1,605.74000	1.60574	1,548.360	12.47	0.46	0.00	0	400.00	
R2035	On 04/11/2021	Bond Future	10.23	Call	1,919.10000	1.91910	1,982.41000	1.98241	1,919.100	12.61	0.53	0.00	0	782.00	
R2035	On 04/11/2021	Bond Future	10.26	Call	2,027.86000	2.02786	2,092.69000	2.09269	2,027.860	12.64	0.55	0.00	0	150.00	
R2035	On 04/11/2021	Bond Future	10.60	Put	836.02000	0.83602	825.63000	0.82563	836.020	13.13	0.28	0.00	0	350.00	
R2035	On 04/11/2021	Bond Future	10.62	Call	3,562.77000	3.56277	3,641.75000	3.64175	3,562.770	13.17	0.73	0.00	0	400.00	
R2035	On 04/11/2021	Bond Future	11.08	Put	308.10000	0.30810	306.49000	0.30649	308.100	14.07	0.12	0.00	0	782.00	
R2035	On 04/11/2021	Bond Future	11.20	Put	238.05000	0.23805	237.37000	0.23737	238.050	14.31	0.10	0.00	0	350.00	
R2035	On 04/11/2021	Bond Future	11.75	Put	65.04000	0.06504	65.68000	0.06568	65.040	15.16	0.03	0.00	0	782.00	
R2035	On 04/11/2021	Bond Future	13.82	Put	0.04000	0.00004	0.04000	0.00004	0.040	15.91	0.00	0.00	0	400.00	
R2035	On 03/02/2022	Bond Future			10.39500	93.20809	10.38117	93.29819		11.93	0.00	0.00	0	0.00	
R2035	On 03/02/2022	Bond Future	9.70	Call	927.66000	0.92766	957.38000	0.95738	927.660	10.90	0.25	0.00	0	683.00	
R2035	On 03/02/2022	Bond Future	9.92	Call	1,400.65000	1.40065	1,439.06000	1.43906	1,400.650	11.23	0.33	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	10.10	Call	1,871.83000	1.87183	1,917.26000	1.91726	1,871.830	11.48	0.40	0.00	0	280.00	
R2035	On 03/02/2022	Bond Future	10.26	Call	2,350.96000	2.35096	2,402.35000	2.40235	2,350.960	11.69	0.46	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	10.35	Call	2,639.22000	2.63922	2,693.79000	2.69379	2,639.220	11.78	0.50	0.00	0	1,600.00	
R2035	On 03/02/2022	Bond Future	10.61	Put	2,182.12000	2.18212	2,154.99000	2.15499	2,182.120	12.04	0.41	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	10.65	Put	2,082.33000	2.08233	2,056.39000	2.05639	2,082.330	12.09	0.39	0.00	0	683.00	
R2035	On 03/02/2022	Bond Future	11.03	Put	1,335.68000	1.33568	1,319.25000	1.31925	1,335.680	12.60	0.28	0.00	0	280.00	
R2035	On 03/02/2022	Bond Future	11.05	Put	1,305.52000	1.30552	1,289.50000	1.28950	1,305.520	12.64	0.27	0.00	0	1,600.00	
R2035	On 03/02/2022	Bond Future	11.11	Put	1,219.35000	1.21935	1,204.51000	1.20451	1,219.350	12.74	0.26	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	11.28	Put	1,004.13000	1.00413	992.26000	0.99226	1,004.130	13.03	0.22	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	11.39	Put	885.56000	0.88556	875.33000	0.87533	885.560	13.22	0.20	0.00	0	683.00	
R2035	On 03/02/2022	Bond Future	11.73	Put	600.32000	0.60032	593.98000	0.59398	600.320	13.80	0.14	0.00	0	280.00	
R2035	On 03/02/2022	Bond Future	11.88	Put	506.06000	0.50606	500.98000	0.50098	506.060	14.05	0.12	0.00	0	1,800.00	
R2035	On 05/05/2022	Bond Future			10.58835	89.82044	10.57394	89.91175		12.13	0.00	0.00	0	0.00	
R2035	On 04/08/2022	Bond Future			10.79185	90.85086	10.77682	90.94340		11.67	0.00	0.00	0	0.00	
R2035	On 04/08/2022	Bond Future	9.84	Call	1,568.09000	1.56809	1,599.20000	1.59920	1,568.090	10.96	0.28	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	10.64	Put	4,495.40000	4.49540	4,453.93000	4.45393	4,495.400	11.59	0.52	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	11.13	Put	3,129.06000	3.12906	3,098.38000	3.09838	3,129.060	11.97	0.40	0.00	0	100.00	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2037	On 04/11/2021	Bond Future			10.41365	87.84719	10.40033	87.93699		13.21	0.00	0.00	0	121,572.00	
R2037	On 04/11/2021	Bond Future	11.49	Call	7,015.39000	7.01539	7,104.85000	7.10485	7,015.390	15.12	0.92	0.00	0	600.00	
R2037	On 04/11/2021	Bond Future	12.30	Put	29.07000	0.02907	29.62000	0.02962	29.070	16.48	0.01	0.00	0	600.00	
R2037	On 03/02/2022	Bond Future			10.60017	84.58829	10.58628	84.67941		13.11	0.00	0.00	0	0.00	
R2037	On 05/05/2022	Bond Future			10.79172	85.57796	10.77725	85.67035		12.74	0.00	0.00	0	0.00	
R2037	On 04/08/2022	Bond Future			10.99503	82.30573	10.97996	82.39924		12.92	0.00	0.00	0	0.00	
R2037	On 04/08/2022	Bond Future	10.10	Call	1,667.12000	1.66712	1,699.92000	1.69992	1,667.120	12.13	0.30	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	10.90	Put	4,317.74000	4.31774	4,277.33000	4.27733	4,317.740	12.84	0.50	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	11.42	Put	2,923.04000	2.92304	2,893.97000	2.89397	2,923.040	13.31	0.38	0.00	0	50.00	
R2037	On 31/01/2037	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
R2040	On 06/10/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/11/2021	Bond Future	10.55084	89.99922		10.53236	90.13312		13.76	0.00	0.00	0	81,689.00
R2040	On 03/02/2022	Bond Future	10.73271	86.51438		10.71345	86.65017		13.69	0.00	0.00	0	0.00
R2040	On 05/05/2022	Bond Future	10.91895	87.52667		10.89891	87.66419		13.28	0.00	0.00	0	0.00
R2040	On 05/05/2022	Bond Future	9.82	Call	897.47000	0.89747	929.94000	0.92994	897.470	12.14	0.20	0.00	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	2,577.10000	2.57710	2,642.09000	2.64209	2,577.100	12.85	0.42	0.00	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	630.50000	0.63050	620.50000	0.62050	630.500	16.56	0.11	0.00	1,200.00
R2040	On 04/08/2022	Bond Future		11.11636	84.02602	11.09547	84.16533		13.48	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 04/11/2021	Bond Future	10.59039	86.74913		10.58204	86.81085		14.38	0.00	0.00	0	60,612.00
R2044	On 03/02/2022	Bond Future	10.76308	83.35263		10.75436	83.41535		14.31	0.00	0.00	0	0.00
R2044	On 05/05/2022	Bond Future	10.93952	84.32795		10.93044	84.39155		13.88	0.00	0.00	0	0.00
R2044	On 04/08/2022	Bond Future		11.12618	80.91574	11.11671	80.98020		14.09	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 04/11/2021	Bond Future	10.51741	85.99418		10.50901	86.05859		14.81	0.00	18,488,748.70	215	168,153.00
R2048	On 04/11/2021	Bond Future	10.20	Call	960.86000	0.96086	996.80000	0.99680	960.860	14.39	0.32	0.00	1,050.00
R2048	On 04/11/2021	Bond Future	10.80	Call	3,267.69000	3.26769	3,327.64000	3.32764	3,267.690	15.34	0.67	0.00	1,050.00
R2048	On 03/02/2022	Bond Future		10.68564	86.96836	10.67686	87.03384		13.99	0.00	0.00	0	0.00
R2048	On 03/02/2022	Bond Future	9.80	Call	641.91000	0.64191	659.75000	0.65975	641.910	12.71	0.18	0.00	1,300.00
R2048	On 03/02/2022	Bond Future	10.50	Call	2,387.39000	2.38739	2,426.73000	2.42673	2,387.390	13.69	0.44	0.00	1,300.00
R2048	On 05/05/2022	Bond Future		10.85021	83.57089	10.84108	83.63721		14.29	0.00	0.00	0	0.00
R2048	On 04/08/2022	Bond Future		11.02212	84.52859	11.01260	84.59586		13.77	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/11/2021	Bond Future	10.17516	71.34598		10.15665	71.45452		13.98	0.00	356,729.90	5	36,361.00
R209	On 04/11/2021	Bond Future	9.50	Call	240.82000	0.24082	263.19000	0.26319	240.820	12.76	0.14	0.00	6,000.00
R209	On 04/11/2021	Bond Future	10.00	Put	2,105.28000	2.10528	2,054.41000	2.05441	2,105.280	13.64	0.60	0.00	3,100.00
R209	On 04/11/2021	Bond Future	10.25	Put	1,345.16000	1.34516	1,311.19000	1.31119	1,345.160	13.98	0.44	0.00	9,250.00
R209	On 04/11/2021	Bond Future	10.50	Put	815.68000	0.81568	795.11000	0.79511	815.680	14.33	0.31	0.00	150.00
R209	On 04/11/2021	Bond Future	12.00	Put	25.75000	0.02575	25.75000	0.02575	25.750	17.28	0.01	0.00	9,000.00
R209	On 03/02/2022	Bond Future		10.34559	72.15442	10.32637	72.26442		13.24	0.00	0.00	0	0.00
R209	On 05/05/2022	Bond Future		10.51878	69.85711	10.49882	69.96860		13.45	0.00	0.00	0	0.00
R209	On 04/08/2022	Bond Future		10.69730	70.65875	10.67659	70.77164		12.99	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

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
R210	On 04/11/2021	Bond Future	212.86483	212.86483		212.34782	212.34782			0.00	0.00	0	1,486.00
R210	On 03/02/2022	Bond Future	215.32883	215.32883		214.80663	214.80663			0.00	0.00	0	0.00
R210	On 05/05/2022	Bond Future	215.04466	215.04466		214.51646	214.51646			0.00	0.00	0	0.00
R210	On 04/08/2022	Bond Future	217.68548	217.68548		217.15108	217.15108			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
R212	On 04/11/2021	Bond Future	175.03288	175.03288		174.99373	174.99373			0.00	0.00	0	1,025.00
R212	On 31/01/2022	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 04/11/2021	Bond Future	9.29481	87.24536		9.27635	87.34823		10.84	0.00	0.00	0	10,562.00
R213	On 03/02/2022	Bond Future	9.48359	88.23375		9.46428	88.33809		10.27	0.00	0.00	0	0.00
R213	On 03/02/2022	Bond Future	8.63	Call	564.69000	0.56469	590.68000	0.59068	564.690	9.43	0.20	0	200.00
R213	On 03/02/2022	Bond Future	8.80	Call	799.36000	0.79936	832.23000	0.83223	799.360	9.62	0.25	0	102.00
R213	On 03/02/2022	Bond Future	9.15	Call	1,456.75000	1.45675	1,504.64000	1.50464	1,456.750	9.98	0.39	0	220.00
R213	On 03/02/2022	Bond Future	9.22	Call	1,616.24000	1.61624	1,667.11000	1.66711	1,616.240	10.05	0.41	0	430.00
R213	On 03/02/2022	Bond Future	9.58	Put	2,051.33000	2.05133	2,012.39000	2.01239	2,051.330	10.33	0.45	0	200.00
R213	On 03/02/2022	Bond Future	9.76	Put	1,657.67000	1.65767	1,625.24000	1.62524	1,657.670	10.48	0.39	0	102.00
R213	On 03/02/2022	Bond Future	10.00	Put	1,245.07000	1.24507	1,220.17000	1.22017	1,245.070	10.75	0.31	0	430.00
R213	On 03/02/2022	Bond Future	10.15	Put	1,041.90000	1.04190	1,020.99000	1.02099	1,041.900	10.95	0.27	0	200.00
R213	On 03/02/2022	Bond Future	10.17	Put	1,017.31000	1.01731	996.89000	0.99689	1,017.310	10.98	0.26	0	220.00
R213	On 03/02/2022	Bond Future	10.25	Put	924.12000	0.92412	905.57000	0.90557	924.120	11.09	0.24	0	102.00
R213	On 03/02/2022	Bond Future	10.60	Put	604.14000	0.60414	592.18000	0.59218	604.140	11.56	0.17	0	430.00
R213	On 03/02/2022	Bond Future	10.67	Put	554.53000	0.55453	543.61000	0.54361	554.530	11.65	0.16	0	220.00
R213	On 05/05/2022	Bond Future	9.67104	85.73382		9.65088	85.83951		10.23	0.00	0.00	0	0.00
R213	On 04/08/2022	Bond Future	9.86957	86.72132		9.84849	86.82844		9.80	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 04/11/2021	Bond Future	10.54907	68.12824		10.53560	68.20924		14.99	0.00	0.00	0	17,810.00
R214	On 03/02/2022	Bond Future	10.71976	68.90009		10.70575	68.98223		14.19	0.00	0.00	0	0.00
R214	On 05/05/2022	Bond Future	10.88687	66.42637		10.87232	66.50964		14.47	0.00	0.00	0	0.00
R214	On 04/08/2022	Bond Future	11.06118	67.18744		11.04607	67.27179		13.96	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 :											61,326,181.85	384	1 100 123.00
Grand Total:											61,326,181.85	384	1 100 123.00