



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: 13/09/2021

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
<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 04/11/2021	Index Future	807.24700		807.24700		807.84700	807.84700			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	816.38100		816.38100		816.99600	816.99600			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	825.91600		825.91600		826.54300	826.54300			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	835.75500		835.75500		836.39100	836.39100			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	927.64500		927.64500		929.54100	929.54100			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	938.14100		938.14100		940.06800	940.06800			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	949.09900		949.09900		951.05400	951.05400			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	960.40500		960.40500		962.38600	962.38600			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	817.31400		817.31400		818.97300	818.97300			0.00	0.00	0	119.0
ALBI	On 03/02/2022	Index Future	826.56200		826.56200		828.24800	828.24800			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	836.21600		836.21600		837.92700	837.92700			0.00	0.00	0	0.0

an  
ast

00

00

00

00

00

00

00

00

00

00

00

00

:54

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	846.17700		846.17700		847.91100	847.91100			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 04/11/2021	Bond Future	11.19797		77.17636		11.16467	77.35504			0.00	0.00	0	350.0
ES33	On 03/02/2022	Bond Future	11.43582		78.06914		11.40105	78.25013			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	11.67552		75.22314		11.63924	75.40644			0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future	11.92620		76.09930		11.88831	76.28499			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 04/11/2021	Bond Future	11.68994		75.72340		11.64623	75.99206			0.00	0.00	0	4,779.0
ES42	On 03/02/2022	Bond Future	11.90626		76.59988		11.86064	76.87199			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.13182		73.25545		12.08417	73.53089			0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future	12.36119		74.10721		12.31143	74.38615			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	807.06200		807.06200		808.68500	808.68500			0.00	0.00	0	991.0
GOVI	On 03/02/2022	GOVI	816.19300		816.19300		817.84300	817.84300			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	825.72700		825.72700		827.40100	827.40100			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI	835.56300		835.56300		837.25900	837.25900			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	155.62846		155.62846		155.62503	155.62503			0.00	0.00	0	4,840.0
I2025	On 03/02/2022	Bond Future	155.84722		155.84722		155.84427	155.84427			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	157.70603		157.70603		157.70331	157.70331			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	158.02655		158.02655		158.02395	158.02395			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 04/11/2021	Bond Future	115.17568		115.17568		115.15438	115.15438			0.00	0.00	0	2,964.0
I2029	On 03/02/2022	Bond Future	116.50807		116.50807		116.48697	116.48697			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	116.69963		116.69963		116.67843	116.67843			0.00	0.00	0	0.0
I2029	On 04/08/2022	Bond Future	118.13244		118.13244		118.11114	118.11114			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
I2033	On 04/11/2021	Bond Future	108.64219		108.64219		108.63458	108.63458			0.00	0.00	0	8,979.0
I2033	On 03/02/2022	Bond Future	109.89890		109.89890		109.89152	109.89152			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 05/05/2022	Bond Future			109.93157		109.93157		109.92430	109.92430			0.00	0.00	0	0.0
I2033	On 04/08/2022	Bond Future			111.28130		111.28130		111.27403	111.27403			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 04/11/2021	Bond Future			121.58886		121.58886		121.65909	121.65909			0.00	0.00	0	5,949.0
I2038	On 03/02/2022	Bond Future			121.21624		121.21624		121.28753	121.28753			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future			122.66210		122.66210		122.73446	122.73446			0.00	0.00	0	0.0
I2038	On 04/08/2022	Bond Future			122.35051		122.35051		122.42392	122.42392			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 04/11/2021	Bond Future			109.23756		109.23756		109.22901	109.22901			0.00	0.00	0	17,210.0
I2046	On 03/02/2022	Bond Future			110.50121		110.50121		110.49300	110.49300			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future			109.93680		109.93680		109.92863	109.92863			0.00	0.00	0	0.0
I2046	On 04/08/2022	Bond Future			111.28678		111.28678		111.27875	111.27875			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 04/11/2021	Bond Future			112.92457		112.92457		112.49561	112.49561			0.00	0.00	0	8,607.0
I2050	On 03/02/2022	Bond Future			112.25313		112.25313		111.81972	111.81972			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future			113.59201		113.59201		113.15354	113.15354			0.00	0.00	0	0.0
I2050	On 04/08/2022	Bond Future			112.96877		112.96877		112.52497	112.52497			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			298.21500		298.21500		297.98500	297.98500			0.00	0.00	0	475.0
IGOV	On 03/02/2022	Index Future			301.66300		301.66300		301.43300	301.43300			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future			305.25900		305.25900		305.02800	305.02800			0.00	0.00	0	0.0
IGOV	On 04/08/2022	Index Future			308.96700		308.96700		308.73400	308.73400			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future			3.67500		96.32500		3.66500	96.33500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future			3.72500		96.27500		3.72500	96.27500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future			3.74000		96.26000		3.75000	96.25000			0.00	2,406,225,000.00	100,000	50,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future			3.85500		96.14500		3.85500	96.14500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future			3.90000		96.10000		3.90000	96.10000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future			4.07000		95.93000		4.06000	95.94000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.12000		95.88000		4.11000	95.89000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.53500		95.46500		4.52500	95.47500			0.00	0.00	0	472.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			4.82000		95.18000		4.81000	95.19000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.17000		94.83000		5.15000	94.85000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			5.39500		94.60500		5.37500	94.62500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			5.69500		94.30500		5.66500	94.33500			0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.52428		116.47065		7.50044	116.57802		5.82	0.00	570,589,714.35	4,899	66,403.0
R186	On 04/11/2021	Bond Future	7.77	Put	573.94000		0.57394		565.58000	0.56558	573.940	5.91	0.33	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	29.30000		0.02930		31.53000	0.03153	29.300	6.58	0.03	0.00	0	15,177.0

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	03/02/2022			Bond Future	7.71685	112.50782		7.69131	112.61687		5.60	0.00	0.00	0	0.0
R186	On	05/05/2022			Bond Future	7.92272	113.82333		7.89535	113.93381		5.32	0.00	0.00	0	0.0
R186	On	05/05/2022	7.28	Call	Bond Future	822.27000	0.82227		865.17000	0.86517	822.270	5.02	0.29	0.00	0	435.0
R186	On	05/05/2022	7.88	Call	Bond Future	1,834.92000	1.83492		1,902.29000	1.90229	1,834.920	5.28	0.49	0.00	0	435.0
R186	On	05/05/2022	8.64	Put	Bond Future	911.77000	0.91177		892.18000	0.89218	911.770	5.64	0.28	0.00	0	435.0
R186	On	04/08/2022			Bond Future	8.14712	109.86254		8.11769	109.97463		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	04/11/2021			Bond Future	327.02570	327.02570		327.02770	327.02770			0.00	0.00	0	1,274.0
R197	On	03/02/2022			Bond Future	322.58869	322.58869		322.59194	322.59194			0.00	0.00	0	0.0
R197	On	05/05/2022			Bond Future	326.43654	326.43654		326.44040	326.44040			0.00	0.00	0	0.0
R197	On	04/08/2022			Bond Future	322.06766	322.06766		322.07190	322.07190			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	04/11/2021			Bond Future	241.83708	241.83708		241.82061	241.82061			0.00	0.00	0	8,374.0
R202	On	03/02/2022			Bond Future	240.26858	240.26858		240.25285	240.25285			0.00	0.00	0	0.0
R202	On	05/05/2022			Bond Future	243.13425	243.13425		243.11876	243.11876			0.00	0.00	0	0.0
R202	On	04/08/2022			Bond Future	241.66990	241.66990		241.65444	241.65444			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	04/11/2021			Bond Future	5.00208	104.92158		4.99233	104.93408		0.95	0.00	0.00	0	14,769.0
R2023	On	03/02/2022			Bond Future	5.12105	106.10946		5.10848	106.12248		0.91	0.00	0.00	0	0.0
R2023	On	05/05/2022			Bond Future	5.24268	103.43973		5.22587	103.45310		0.79	0.00	0.00	0	0.0
R2023	On	04/08/2022			Bond Future	5.42654	104.65523		5.40170	104.66901		0.59	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	04/11/2021			Bond Future	8.99239	96.49080		8.95339	96.70634		9.78	0.00	1,254,380.40	13	99,404.0
R2030	On	04/11/2021	8.27	Call	Bond Future	191.67000	0.19167		239.35000	0.23935	191.670	9.18	0.12	0.00	0	300.0
R2030	On	04/11/2021	8.75	Call	Bond Future	832.93000	0.83293		950.57000	0.95057	832.930	9.61	0.36	0.00	0	3,250.0
R2030	On	04/11/2021	8.77	Call	Bond Future	874.16000	0.87416		994.83000	0.99483	874.160	9.62	0.37	0.00	0	300.0
R2030	On	04/11/2021	9.20	Call	Bond Future	2,073.98000	2.07398		2,250.56000	2.25056	2,073.980	9.93	0.63	0.00	0	29.0
R2030	On	04/11/2021	9.35	Put	Bond Future	679.58000	0.67958		654.08000	0.65408	679.580	10.08	0.29	0.00	0	9,100.0
R2030	On	04/11/2021	9.90	Call	Bond Future	5,028.91000	5.02891		5,242.68000	5.24268	5,028.910	10.76	0.90	0.00	0	29.0
R2030	On	04/11/2021	11.26	Put	Bond Future	3.08000	0.00308		3.51000	0.00351	3.080	12.01	0.00	0.00	0	29.0
R2030	On	04/11/2021	11.44	Put	Bond Future	1.45000	0.00145		1.69000	0.00169	1.450	12.01	0.00	0.00	0	300.0
R2030	On	03/02/2022			Bond Future	9.18395	93.57936		9.14308	93.79760		9.53	0.00	0.00	0	0.0
R2030	On	03/02/2022	8.39	Call	Bond Future	624.47000	0.62447		689.38000	0.68938	624.470	8.92	0.22	0.00	0	101.0
R2030	On	03/02/2022	8.85	Call	Bond Future	1,401.70000	1.40170		1,508.67000	1.50867	1,401.700	9.27	0.38	0.00	0	1,000.0
R2030	On	03/02/2022	9.35	Put	Bond Future	1,819.44000	1.81944		1,751.06000	1.75106	1,819.440	9.60	0.43	0.00	0	101.0

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 03/02/2022	Bond Future	9.60	Call	3,520.40000	3.52040	3,687.85000	3.68785	3,520.400	9.80	0.66	0.00	0	1,000.0		
R2030	On 03/02/2022	Bond Future	9.78	Put	1,064.42000	1.06442	1,024.20000	1.02420	1,064.420	9.98	0.28	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	10.85	Put	269.34000	0.26934	261.55000	0.26155	269.340	11.26	0.09	0.00	0	1,000.0		
R2030	On 05/05/2022	Bond Future			9.38484	94.67373	9.34199	94.89474		9.08	0.00	0.00	0	0.0		
R2030	On 05/05/2022	Bond Future	7.73	Call	280.20000	0.28020	309.29000	0.30929	280.200	8.49	0.10	0.00	0	200.0		
R2030	On 05/05/2022	Bond Future	8.14	Call	545.02000	0.54502	593.01000	0.59301	545.020	8.47	0.17	0.00	0	1,800.0		
R2030	On 05/05/2022	Bond Future	8.47	Call	912.74000	0.91274	981.35000	0.98135	912.740	8.61	0.24	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	8.81	Call	1,463.81000	1.46381	1,556.50000	1.55650	1,463.810	8.83	0.34	0.00	0	200.0		
R2030	On 05/05/2022	Bond Future	8.89	Call	1,617.33000	1.61733	1,715.76000	1.71576	1,617.330	8.87	0.37	0.00	0	1,800.0		
R2030	On 05/05/2022	Bond Future	9.35	Put	2,855.61000	2.85561	2,765.13000	2.76513	2,855.610	9.14	0.50	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	9.95	Put	1,662.22000	1.66222	1,606.89000	1.60689	1,662.220	9.62	0.33	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	10.20	Put	1,324.14000	1.32414	1,280.08000	1.28008	1,324.140	9.88	0.28	0.00	0	200.0		
R2030	On 05/05/2022	Bond Future	11.04	Put	619.08000	0.61908	599.80000	0.59980	619.080	10.80	0.14	0.00	0	1,800.0		
R2030	On 04/08/2022	Bond Future			9.60153	91.76214	9.55651	91.98601		9.02	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 04/11/2021	Bond Future			9.66980	91.71133	9.63099	91.94703		11.34	0.00	166,547,775.28	1,816	124,291.0		
R2032	On 04/11/2021	Bond Future	9.33	Call	688.16000	0.68816	799.03000	0.79903	688.160	10.81	0.30	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	2,098.70000	2.09870	2,286.74000	2.28674	2,098.700	11.43	0.61	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	0.09000	0.00009	0.11000	0.00011	0.090	14.08	0.00	0.00	0	700.0		
R2032	On 03/02/2022	Bond Future			9.86403	92.74986	9.82353	92.98854		10.67	0.00	0.00	0	0.0		
R2032	On 03/02/2022	Bond Future	8.91	Call	473.50000	0.47350	529.00000	0.52900	473.500	9.68	0.16	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	9.14	Call	792.21000	0.79221	870.27000	0.87027	792.210	10.00	0.24	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	9.57	Call	1,677.98000	1.67798	1,800.30000	1.80030	1,677.980	10.50	0.40	0.00	0	1,050.0		
R2032	On 03/02/2022	Bond Future	9.58	Call	1,702.77000	1.70277	1,826.08000	1.82608	1,702.770	10.51	0.40	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	9.62	Call	1,804.26000	1.80426	1,931.54000	1.93154	1,804.260	10.55	0.42	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	9.67	Put	3,086.99000	3.08699	2,980.50000	2.98050	3,086.990	10.60	0.56	0.00	0	1,050.0		
R2032	On 03/02/2022	Bond Future	9.81	Put	2,649.83000	2.64983	2,556.63000	2.55663	2,649.830	10.72	0.51	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.14	Put	1,817.91000	1.81791	1,752.63000	1.75263	1,817.910	11.06	0.39	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.35	Put	1,426.00000	1.42600	1,375.34000	1.37534	1,426.000	11.35	0.32	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	10.45	Put	1,270.52000	1.27052	1,225.90000	1.22590	1,270.520	11.50	0.29	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.53	Put	1,157.79000	1.15779	1,117.58000	1.11758	1,157.790	11.62	0.27	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	10.65	Put	1,006.42000	1.00642	972.15000	0.97215	1,006.420	11.80	0.24	0.00	0	1,050.0		
R2032	On 03/02/2022	Bond Future	10.66	Put	994.70000	0.99470	960.89000	0.96089	994.700	11.82	0.24	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.95	Put	705.09000	0.70509	682.61000	0.68261	705.090	12.24	0.18	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	11.13	Put	568.29000	0.56829	551.07000	0.55107	568.290	12.49	0.15	0.00	0	210.0		
R2032	On 05/05/2022	Bond Future			10.06342	89.68796	10.02114	89.92964		10.77	0.00	0.00	0	0.0		
R2032	On 05/05/2022	Bond Future	9.58	Call	1,831.40000	1.83140	1,940.94000	1.94094	1,831.400	10.43	0.37	0.00	0	780.0		
R2032	On 05/05/2022	Bond Future	10.18	Call	3,454.32000	3.45432	3,608.75000	3.60875	3,454.320	10.91	0.55	0.00	0	780.0		
R2032	On 05/05/2022	Bond Future	11.18	Put	1,148.08000	1.14808	1,112.09000	1.11209	1,148.080	12.09	0.22	0.00	0	780.0		
R2032	On 04/08/2022	Bond Future			10.27139	90.71896	10.22724	90.96369		10.34	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		

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			10.24583		91.85048		10.21215	92.07546		12.63	0.00	0.00	0	79,848.0
R2035	On 04/11/2021	Bond Future	10.11	Call	1,313.94000		1.31394		1,460.80000	1.46080	1,313.940	12.46	0.43	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,343.34000		1.34334		1,491.73000	1.49173	1,343.340	12.47	0.43	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	1,692.04000		1.69204		1,856.45000	1.85645	1,692.040	12.61	0.50	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.26	Call	1,795.18000		1.79518		1,963.66000	1.96366	1,795.180	12.64	0.52	0.00	0	150.0
R2035	On 04/11/2021	Bond Future	10.60	Put	867.16000		0.86716		846.52000	0.84652	867.160	13.13	0.29	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	3,278.30000		3.27830		3,484.15000	3.48415	3,278.300	13.17	0.72	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	309.08000		0.30908		309.65000	0.30965	309.080	14.07	0.12	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	236.29000		0.23629		238.67000	0.23867	236.290	14.31	0.10	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	60.93000		0.06093		64.35000	0.06435	60.930	15.16	0.03	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	0.03000		0.00003		0.04000	0.00004	0.030	15.91	0.00	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			10.44393		92.89036		10.40881	93.11825		11.93	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	823.90000		0.82390		898.53000	0.89853	823.900	10.90	0.23	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	9.92	Call	1,265.67000		1.26567		1,362.87000	1.36287	1,265.670	11.23	0.31	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.10	Call	1,711.53000		1.71153		1,827.02000	1.82702	1,711.530	11.48	0.38	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.26	Call	2,169.12000		2.16912		2,300.17000	2.30017	2,169.120	11.69	0.44	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.35	Call	2,445.94000		2.44594		2,585.24000	2.58524	2,445.940	11.78	0.48	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.61	Put	2,276.25000		2.27625		2,209.51000	2.20951	2,276.250	12.04	0.42	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.65	Put	2,172.21000		2.17221		2,108.53000	2.10853	2,172.210	12.09	0.41	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	1,391.41000		1.39141		1,352.28000	1.35228	1,391.410	12.60	0.29	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	1,359.77000		1.35977		1,321.70000	1.32170	1,359.770	12.64	0.28	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.11	Put	1,269.37000		1.26937		1,234.33000	1.23433	1,269.370	12.74	0.27	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.28	Put	1,043.58000		1.04358		1,016.11000	1.01611	1,043.580	13.03	0.23	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.39	Put	919.21000		0.91921		895.88000	0.89588	919.210	13.22	0.20	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	620.34000		0.62034		606.71000	0.60671	620.340	13.80	0.14	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	521.76000		0.52176		511.18000	0.51118	521.760	14.05	0.12	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.63930		89.49868		10.60275	89.72933		12.13	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future			10.84497		90.52494		10.80687	90.75853		11.67	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future	9.84	Call	1,459.17000		1.45917		1,537.41000	1.53741	1,459.170	10.96	0.27	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.64	Put	4,641.33000		4.64133		4,537.10000	4.53710	4,641.330	11.59	0.53	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	3,236.54000		3.23654		3,159.94000	3.15994	3,236.540	11.97	0.41	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 04/11/2021	Bond Future			10.45559		87.56534		10.42184	87.79204		13.21	0.00	124,955,740.18	1,427	120,145.0
R2037	On 04/11/2021	Bond Future	11.49	Call	6,728.04000		6.72804		6,957.70000	6.95770	6,728.040	15.12	0.92	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	25.72000		0.02572		28.03000	0.02803	25.720	16.48	0.01	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			10.64387		84.30257		10.60874	84.53215		13.11	0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			10.83718		85.28868		10.80064	85.52108		12.74	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future			11.04242		82.01269		11.00435	82.24798		12.92	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future	10.10	Call	1,562.55000		1.56255		1,645.16000	1.64516	1,562.550	12.13	0.28	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	4,441.41000		4.44141		4,340.55000	4.34055	4,441.410	12.84	0.51	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.42	Put	3,010.76000		3.01076		2,938.83000	2.93883	3,010.760	13.31	0.39	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

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	0.0
R2040	On 04/11/2021	Bond Future			10.59289		89.69573		10.54885	90.01362		13.76	0.00	179,570,851.46	2,002	81,495.0
R2040	On 03/02/2022	Bond Future			10.77651		86.20684		10.73069	86.52861		13.69	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			10.96452		87.21524		10.91687	87.54092		13.28	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	818.36000		0.81836		895.27000	0.89527	818.360	12.14	0.18	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	2,420.30000		2.42030		2,575.57000	2.57557	2,420.300	12.85	0.40	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	645.79000		0.64579		624.49000	0.62449	645.790	16.56	0.11	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.16385		83.71067		11.11421	84.04034		13.48	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 04/11/2021	Bond Future			10.62239		86.51329		10.58338	86.80094		14.38	0.00	3,893,098.05	45	60,612.0
R2044	On 03/02/2022	Bond Future			10.79643		83.11345		10.75584	83.40470		14.31	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			10.97422		84.08569		10.93202	84.38047		13.88	0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.16234		80.67038		11.11839	80.96876		14.09	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 04/11/2021	Bond Future			10.55464		85.70974		10.51557	86.00828		14.81	0.00	2,657,001.94	31	168,143.0
R2048	On 04/11/2021	Bond Future	10.20	Call	813.67000		0.81367		949.86000	0.94986	813.670	14.39	0.29	0.00	0	1,050.0
R2048	On 04/11/2021	Bond Future	10.80	Call	3,010.34000		3.01034		3,260.45000	3.26045	3,010.340	15.34	0.66	0.00	0	1,050.0
R2048	On 03/02/2022	Bond Future			10.72444		86.68006		10.68377	86.98230		13.99	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future	9.80	Call	569.01000		0.56901		638.18000	0.63818	569.010	12.71	0.16	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.50	Call	2,221.06000		2.22106		2,383.41000	2.38341	2,221.060	13.69	0.43	0.00	0	1,300.0
R2048	On 05/05/2022	Bond Future			10.89056		83.27892		10.84829	83.58483		14.29	0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			11.06413		84.23289		11.02013	84.54264		13.77	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 04/11/2021	Bond Future			10.21214		71.12986		10.17834	71.32736		13.98	0.00	0.00	0	36,361.0
R209	On 04/11/2021	Bond Future	9.50	Call	187.05000		0.18705		231.38000	0.23138	187.050	12.76	0.11	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	2,183.85000		2.18385		2,103.18000	2.10318	2,183.850	13.64	0.62	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.25	Put	1,387.29000		1.38729		1,339.61000	1.33961	1,387.290	13.98	0.47	0.00	0	9,250.0
R209	On 04/11/2021	Bond Future	10.50	Put	832.13000		0.83213		808.78000	0.80878	832.130	14.33	0.32	0.00	0	150.0
R209	On 04/11/2021	Bond Future	12.00	Put	22.49000		0.02249		24.43000	0.02443	22.490	17.28	0.01	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.38401		71.93527		10.34893	72.13533		13.24	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.55865		69.63517		10.52226	69.83770		13.45	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			10.73869		70.43392		10.70093	70.63899		12.99	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



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		212.88084	212.88084		212.36431	212.36431			0.00	0.00	0	1,486.0
R210	On 03/02/2022	Bond Future		215.34351	215.34351		214.82173	214.82173			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future		215.05840	215.05840		214.53077	214.53077			0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future		217.69898	217.69898		217.16504	217.16504			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 04/11/2021	Bond Future		175.03723	175.03723		175.04171	175.04171			0.00	0.00	0	2,025.0
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 04/11/2021	Bond Future		9.33680	87.01195		9.30300	87.19977		10.84	0.00	0.00	0	10,562.0
R213	On 03/02/2022	Bond Future		9.52751	87.99705		9.49220	88.18729		10.27	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	500.20000	0.50020	550.61000	0.55061	500.200	9.43	0.18	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	717.85000	0.71785	781.73000	0.78173	717.850	9.62	0.24	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	1,338.67000	1.33867	1,431.67000	1.43167	1,338.670	9.98	0.37	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,490.98000	1.49098	1,589.72000	1.58972	1,490.980	10.05	0.39	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	2,128.62000	2.12862	2,064.55000	2.06455	2,128.620	10.33	0.47	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	1,720.12000	1.72012	1,668.06000	1.66806	1,720.120	10.48	0.40	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	1,290.64000	1.29064	1,252.29000	1.25229	1,290.640	10.75	0.32	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	1,078.76000	1.07876	1,047.52000	1.04752	1,078.760	10.95	0.28	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	1,053.10000	1.05310	1,022.74000	1.02274	1,053.100	10.98	0.27	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	955.91000	0.95591	928.82000	0.92882	955.910	11.09	0.25	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	622.33000	0.62233	606.45000	0.60645	622.330	11.56	0.18	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	570.67000	0.57067	556.50000	0.55650	570.670	11.65	0.16	0.00	0	220.0
R213	On 05/05/2022	Bond Future		9.71689	85.49407		9.68004	85.68669		10.23	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future		9.91750	86.47842		9.87899	86.67351		9.80	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 04/11/2021	Bond Future		10.59129	67.87536		10.54720	68.13948		14.99	0.00	0.00	0	17,810.0
R214	On 03/02/2022	Bond Future		10.76365	68.64379		10.71787	68.91116		14.19	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future		10.93240	66.16684		10.88492	66.43752		14.47	0.00	0.00	0	0.0
R214	On 04/08/2022	Bond Future		11.10845	66.92468		11.05917	67.19865		13.96	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>3,455,693,561.66</b>	<b>110,233</b>	<b>1 150 620.0</b>
<b>Grand Total:</b>												<b>3,455,693,561.66</b>	<b>110,233</b>	<b>1 150 620.0</b>