



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: 22/09/2021

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	51.0
AL37	On 04/11/2021	Index Future	805.15700		805.15700		805.42100	805.42100			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	814.18400		814.18400		814.48400	814.48400			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	823.72700		823.72700		824.02900	824.02900			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	833.62800		833.62800		833.96700	833.96700			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	917.70500		917.70500		918.24700	918.24700			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	927.99400		927.99400		928.58000	928.58000			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	938.87100		938.87100		939.46200	939.46200			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	950.15500		950.15500		950.79200	950.79200			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	810.72600		810.72600		810.75300	810.75300			0.00	0.00	0	119.0
ALBI	On 03/02/2022	Index Future	819.81600		819.81600		819.87600	819.87600			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	829.42500		829.42500		829.48400	829.48400			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	839.39400		839.39400		839.48800	839.48800			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	11.30528		76.60450		11.31273	76.56502			0.00	0.00	0	350.0
ES33	On 03/02/2022	Bond Future	11.54942		77.48200		11.55658	77.44521			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	11.79342		74.63178		11.80093	74.59434			0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future	12.04762		75.50864		12.05482	75.47382			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	11.79360		75.09256		11.79587	75.07884			0.00	0.00	0	4,779.0
ES42	On 03/02/2022	Bond Future	12.01581		75.95318		12.01765	75.94239			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.24578		72.60365		12.24773	72.59258			0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future	12.47874		73.45538		12.48023	73.44718			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	800.48900		800.48900		800.54000	800.54000			0.00	0.00	0	992.0
GOVI	On 03/02/2022	GOVI	809.46400		809.46400		809.54800	809.54800			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	818.95200		818.95200		819.03500	819.03500			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI	828.79500		828.79500		828.91300	828.91300			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	154.99289		154.99289		154.96697	154.96697			0.00	0.00	0	5,367.0
I2025	On 03/02/2022	Bond Future	155.18473		155.18473		155.16729	155.16729			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	157.04113		157.04113		157.02312	157.02312			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	157.36997		157.36997		157.35844	157.35844			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	114.12660		114.12660		114.12307	114.12307			0.00	0.00	0	2,964.0
I2029	On 03/02/2022	Bond Future	115.43392		115.43392		115.43504	115.43504			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	115.61566		115.61566		115.61762	115.61762			0.00	0.00	0	0.0
I2029	On 04/08/2022	Bond Future	117.04737		117.04737		117.05404	117.05404			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	108.25335		108.25335		108.24765	108.24765			0.00	0.00	0	8,988.0
I2033	On 03/02/2022	Bond Future	109.49338		109.49338		109.49207	109.49207			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			109.52380		109.52380		109.52374	109.52374			0.00	0.00	0	0.0
I2033	On 04/08/2022	Bond Future			110.87999		110.87999		110.88440	110.88440			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			120.51498		120.51498		120.19557	120.19557			0.00	0.00	0	5,949.0
I2038	On 03/02/2022	Bond Future			120.11390		120.11390		119.79851	119.79851			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future			121.55088		121.55088		121.23136	121.23136			0.00	0.00	0	0.0
I2038	On 04/08/2022	Bond Future			121.23836		121.23836		120.92032	120.92032			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			107.68300		107.68300		107.58557	107.58557			0.00	0.00	0	17,227.0
I2046	On 03/02/2022	Bond Future			108.91658		108.91658		108.82250	108.82250			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future			108.33559		108.33559		108.24153	108.24153			0.00	0.00	0	0.0
I2046	On 04/08/2022	Bond Future			109.67722		109.67722		109.58653	109.58653			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			110.94410		110.94410		110.83481	110.83481			0.00	0.00	0	8,607.0
I2050	On 03/02/2022	Bond Future			110.23413		110.23413		110.13165	110.13165			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future			111.55282		111.55282		111.44901	111.44901			0.00	0.00	0	0.0
I2050	On 04/08/2022	Bond Future			110.91616		110.91616		110.81580	110.81580			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			295.96100		295.96100		295.80500	295.80500			0.00	0.00	0	506.0
IGOV	On 03/02/2022	Index Future			299.35200		299.35200		299.20600	299.20600			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future			302.93300		302.93300		302.78500	302.78500			0.00	0.00	0	0.0
IGOV	On 04/08/2022	Index Future			306.64600		306.64600		306.50800	306.50800			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future			3.72500		96.27500		3.71500	96.28500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future			3.78000		96.22000		3.77000	96.23000			0.00	0.00	0	50,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future			3.88500		96.11500		3.86500	96.13500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future			3.95000		96.05000		3.91000	96.09000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future			4.13000		95.87000		4.09000	95.91000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.21500		95.78500		4.16500	95.83500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.63000		95.37000		4.58000	95.42000			0.00	0.00	0	472.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			4.95500		95.04500		4.90500	95.09500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.32000		94.68000		5.27000	94.73000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			5.48500		94.51500		5.44000	94.56000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			5.81000		94.19000		5.77500	94.22500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			5.84500		94.15500		5.80500	94.19500			0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.58722		116.18779		7.57862	116.22638		5.15	0.00	10,921,652.26	94	64,445.0
R186	On 04/11/2021	Bond Future	7.77	Put	487.32000		0.48732		576.78000	0.57678	487.320	5.25	0.34	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	10.53000		0.01053		21.44000	0.02144	10.530	5.94	0.01	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	7.78704	112.20882		7.77677	112.25251		5.30	0.00	0.00	0	0.0
R186	On	05/05/2022			Bond Future	7.99684	113.52482		7.98592	113.56873		5.03	0.00	0.00	0	0.0
R186	On	05/05/2022	7.28	Call	Bond Future	628.15000	0.62815		696.06000	0.69606	628.150	4.74	0.25	0.00	0	435.0
R186	On	05/05/2022	7.88	Call	Bond Future	1,551.29000	1.55129		1,659.30000	1.65930	1,551.290	4.99	0.47	0.00	0	435.0
R186	On	05/05/2022	8.64	Put	Bond Future	879.54000	0.87954		935.26000	0.93526	879.540	5.37	0.29	0.00	0	435.0
R186	On	04/08/2022			Bond Future	8.22358	109.57201		8.21064	109.62111		5.08	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	326.85472	326.85472		326.93000	326.93000			0.00	0.00	0	1,274.0
R197	On	03/02/2022			Bond Future	322.36308	322.36308		322.46928	322.46928			0.00	0.00	0	0.0
R197	On	05/05/2022			Bond Future	326.21977	326.21977		326.32651	326.32651			0.00	0.00	0	0.0
R197	On	04/08/2022			Bond Future	321.88017	321.88017		322.00349	322.00349			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	240.62074	240.62074		240.60851	240.60851			0.00	0.00	0	8,374.0
R202	On	03/02/2022			Bond Future	239.00275	239.00275		239.00904	239.00904			0.00	0.00	0	0.0
R202	On	05/05/2022			Bond Future	241.86176	241.86176		241.86775	241.86775			0.00	0.00	0	0.0
R202	On	04/08/2022			Bond Future	240.40594	240.40594		240.42289	240.42289			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	5.11325	104.77919		5.10249	104.79296		0.94	0.00	0.00	0	14,769.0
R2023	On	03/02/2022			Bond Future	5.27173	105.95358		5.25408	105.97182		0.87	0.00	0.00	0	0.0
R2023	On	05/05/2022			Bond Future	5.43665	103.28573		5.41372	103.30392		0.75	0.00	0.00	0	0.0
R2023	On	04/08/2022			Bond Future	5.69084	104.50892		5.64947	104.53180		0.58	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	9.16188	95.56140		9.14842	95.63478		8.70	0.00	45,869,472.00	480	100,279.0
R2030	On	04/11/2021	8.27	Call	Bond Future	31.55000	0.03155		71.61000	0.07161	31.550	7.96	0.03	0.00	0	300.0
R2030	On	04/11/2021	8.75	Call	Bond Future	309.80000	0.30980		461.50000	0.46150	309.800	8.24	0.21	0.00	0	3,250.0
R2030	On	04/11/2021	8.77	Call	Bond Future	334.75000	0.33475		490.61000	0.49061	334.750	8.26	0.22	0.00	0	300.0
R2030	On	04/11/2021	9.20	Call	Bond Future	1,238.64000	1.23864		1,444.34000	1.44434	1,238.640	8.66	0.54	0.00	0	29.0
R2030	On	04/11/2021	9.25	Put	Bond Future	912.24000	0.91224		1,044.87000	1.04487	912.240	8.70	0.43	0.00	0	5,000.0
R2030	On	04/11/2021	9.35	Put	Bond Future	705.66000	0.70566		839.71000	0.83971	705.660	8.78	0.36	0.00	0	9,100.0
R2030	On	04/11/2021	9.90	Call	Bond Future	4,052.77000	4.05277		4,201.78000	4.20178	4,052.770	9.42	0.90	0.00	0	29.0
R2030	On	04/11/2021	11.26	Put	Bond Future	0.68000	0.00068		2.21000	0.00221	0.680	10.78	0.00	0.00	0	29.0
R2030	On	04/11/2021	11.44	Put	Bond Future	0.25000	0.00025		0.94000	0.00094	0.250	10.78	0.00	0.00	0	300.0
R2030	On	03/02/2022			Bond Future	9.36344	92.62854		9.34860	92.70668		8.72	0.00	0.00	0	0.0
R2030	On	03/02/2022	8.39	Call	Bond Future	293.32000	0.29332		382.23000	0.38223	293.320	8.06	0.13	0.00	0	101.0
R2030	On	03/02/2022	8.85	Call	Bond Future	845.95000	0.84595		984.08000	0.98408	845.950	8.43	0.29	0.00	0	1,000.0

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R2030	On 03/02/2022	Bond Future	9.35	Put	2,004.67000	2.00467	2,094.08000	2.09408	2,004.670	8.79	0.50	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	9.60	Call	2,680.58000	2.68058	2,848.37000	2.84837	2,680.580	9.01	0.61	0.00	0	1,000.0		
R2030	On 03/02/2022	Bond Future	9.78	Put	1,136.88000	1.13688	1,221.81000	1.22181	1,136.880	9.21	0.33	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	10.85	Put	252.66000	0.25266	296.49000	0.29649	252.660	10.52	0.09	0.00	0	1,000.0		
R2030	On 05/05/2022	Bond Future			9.57220	93.71523	9.55670	93.79404		8.26	0.00	0.00	0	0.0		
R2030	On 05/05/2022	Bond Future	7.73	Call	116.83000	0.11683	173.33000	0.17333	116.830	7.72	0.05	0.00	0	200.0		
R2030	On 05/05/2022	Bond Future	8.14	Call	262.81000	0.26281	361.15000	0.36115	262.810	7.66	0.10	0.00	0	1,800.0		
R2030	On 05/05/2022	Bond Future	8.47	Call	471.17000	0.47117	611.77000	0.61177	471.170	7.61	0.16	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	8.81	Call	871.00000	0.87100	1,052.19000	1.05219	871.000	7.82	0.26	0.00	0	200.0		
R2030	On 05/05/2022	Bond Future	8.89	Call	992.21000	0.99221	1,181.18000	1.18118	992.210	7.87	0.28	0.00	0	1,800.0		
R2030	On 05/05/2022	Bond Future	9.35	Put	3,025.74000	3.02574	3,164.91000	3.16491	3,025.740	8.18	0.56	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	9.95	Put	1,663.42000	1.66342	1,804.42000	1.80442	1,663.420	8.60	0.37	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	10.20	Put	1,293.58000	1.29358	1,422.80000	1.42280	1,293.580	8.86	0.30	0.00	0	200.0		
R2030	On 05/05/2022	Bond Future	11.04	Put	554.62000	0.55462	638.06000	0.63806	554.620	9.81	0.14	0.00	0	1,800.0		
R2030	On 04/08/2022	Bond Future			9.79630	90.80159	9.77924	90.88521		8.37	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			9.84257	90.67191	9.83427	90.72148		10.05	0.00	0.00	0	124,370.0		
R2032	On 04/11/2021	Bond Future	9.33	Call	228.84000	0.22884	342.82000	0.34282	228.840	9.46	0.15	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	1,223.35000	1.22335	1,408.62000	1.40862	1,223.350	10.15	0.50	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	0.00000	0.00000	0.04000	0.00004	0.000	12.50	0.00	0.00	0	700.0		
R2032	On 03/02/2022	Bond Future			10.04594	91.68821	10.03665	91.74202		9.82	0.00	0.00	0	0.0		
R2032	On 03/02/2022	Bond Future	8.91	Call	179.04000	0.17904	224.26000	0.22426	179.040	8.55	0.08	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	9.14	Call	345.99000	0.34599	413.05000	0.41305	345.990	8.72	0.14	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	9.57	Call	985.79000	0.98579	1,091.43000	1.09143	985.790	9.33	0.31	0.00	0	1,050.0		
R2032	On 03/02/2022	Bond Future	9.58	Call	1,005.96000	1.00596	1,111.94000	1.11194	1,005.960	9.35	0.31	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	9.62	Call	1,088.30000	1.08830	1,196.73000	1.19673	1,088.300	9.40	0.33	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	9.67	Put	3,409.84000	3.40984	3,466.92000	3.46692	3,409.840	9.46	0.65	0.00	0	1,050.0		
R2032	On 03/02/2022	Bond Future	9.81	Put	2,910.27000	2.91027	2,973.06000	2.97306	2,910.270	9.63	0.59	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.14	Put	1,938.69000	1.93869	2,007.69000	2.00769	1,938.690	9.95	0.45	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.35	Put	1,475.72000	1.47572	1,542.89000	1.54289	1,475.720	10.20	0.37	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	10.45	Put	1,294.82000	1.29482	1,360.05000	1.36005	1,294.820	10.33	0.33	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.53	Put	1,165.90000	1.16590	1,229.21000	1.22921	1,165.900	10.45	0.30	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	10.65	Put	997.75000	0.99775	1,057.05000	1.05705	997.750	10.64	0.27	0.00	0	1,050.0		
R2032	On 03/02/2022	Bond Future	10.66	Put	984.86000	0.98486	1,043.75000	1.04375	984.860	10.65	0.26	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.95	Put	673.16000	0.67316	721.63000	0.72163	673.160	11.11	0.19	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	11.13	Put	527.33000	0.52733	571.32000	0.57132	527.330	11.37	0.16	0.00	0	210.0		
R2032	On 05/05/2022	Bond Future			10.25264	88.61699	10.24298	88.67125		9.72	0.00	0.00	0	0.0		
R2032	On 05/05/2022	Bond Future	9.58	Call	1,081.15000	1.08115	1,350.86000	1.35086	1,081.150	9.07	0.29	0.00	0	780.0		
R2032	On 05/05/2022	Bond Future	10.18	Call	2,488.38000	2.48838	2,775.19000	2.77519	2,488.380	9.66	0.49	0.00	0	780.0		
R2032	On 05/05/2022	Bond Future	11.18	Put	1,068.53000	1.06853	1,276.04000	1.27604	1,068.530	10.80	0.23	0.00	0	780.0		
R2032	On 04/08/2022	Bond Future			10.46724	89.64418	10.45648	89.70278		9.49	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			10.35796	91.10722		10.37010	91.02728		11.13	0.00	27,332,166.00	300	79,842.0
R2035	On 04/11/2021	Bond Future	10.11	Call	705.29000	0.70529		847.92000	0.84792	705.290	10.95	0.32	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	727.90000	0.72790		871.37000	0.87137	727.900	10.96	0.33	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	1,008.17000	1.00817		1,155.90000	1.15590	1,008.170	11.10	0.41	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.26	Call	1,094.63000	1.09463		1,242.36000	1.24236	1,094.630	11.14	0.43	0.00	0	150.0
R2035	On 04/11/2021	Bond Future	10.60	Put	791.55000	0.79155		983.23000	0.98323	791.550	11.68	0.32	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	2,456.29000	2.45629		2,564.48000	2.56448	2,456.290	11.72	0.69	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	220.83000	0.22083		324.17000	0.32417	220.830	12.64	0.11	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	156.94000	0.15694		241.30000	0.24130	156.940	12.88	0.08	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	25.49000	0.02549		52.87000	0.05287	25.490	13.59	0.02	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	0.00000	0.00000		0.01000	0.00001	0.000	14.19	0.00	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			10.56230	92.12837		10.57436	92.05126		10.91	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	451.48000	0.45148		512.65000	0.51265	451.480	9.82	0.16	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	9.92	Call	783.08000	0.78308		858.72000	0.85872	783.080	10.16	0.24	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.10	Call	1,147.02000	1.14702		1,228.50000	1.22850	1,147.020	10.42	0.32	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.24	Call	1,488.83000	1.48883		1,570.46000	1.57046	1,488.830	10.63	0.38	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	10.26	Call	1,541.35000	1.54135		1,622.66000	1.62266	1,541.350	10.65	0.38	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.34	Put	3,196.73000	3.19673		3,354.62000	3.35462	3,196.730	10.74	0.58	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	10.35	Call	1,786.19000	1.78619		1,866.69000	1.86669	1,786.190	10.75	0.42	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.61	Put	2,303.27000	2.30327		2,452.41000	2.45241	2,303.270	11.03	0.47	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.65	Put	2,189.88000	2.18988		2,336.93000	2.33693	2,189.880	11.08	0.45	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	1,350.39000	1.35039		1,472.89000	1.47289	1,350.390	11.63	0.31	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	1,316.87000	1.31687		1,437.87000	1.43787	1,316.870	11.67	0.30	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.11	Put	1,221.04000	1.22104		1,337.70000	1.33770	1,221.040	11.78	0.29	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.28	Put	985.07000	0.98507		1,088.92000	1.08892	985.070	12.09	0.24	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.33	Put	924.61000	0.92461		1,024.79000	1.02479	924.610	12.18	0.23	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	11.39	Put	856.91000	0.85691		952.81000	0.95281	856.910	12.28	0.21	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	552.02000	0.55202		627.85000	0.62785	552.020	12.85	0.14	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	453.85000	0.45385		522.04000	0.52204	453.850	13.09	0.12	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.76194	88.73101		10.77453	88.65274		10.88	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future			10.97121	89.75734		10.98372	89.68180		10.62	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future	9.84	Call	916.62000	0.91662		1,147.84000	1.14784	916.620	9.73	0.21	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.64	Put	4,596.89000	4.59689		4,978.01000	4.97801	4,596.890	10.35	0.57	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	3,095.28000	3.09528		3,470.86000	3.47086	3,095.280	10.72	0.44	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			10.57386	86.77792		10.58592	86.69823		11.63	0.00	0.00	0	120,120.0
R2037	On 04/11/2021	Bond Future	11.49	Call	5,872.79000	5.87279		5,866.16000	5.86616	5,872.790	13.64	0.93	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	8.45000	0.00845		20.47000	0.02047	8.450	14.84	0.01	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			10.76837	83.49637		10.78035	83.41940		11.98	0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			10.96614	84.47610		10.97864	84.39797		11.42	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future			11.17530	81.19922		11.18775	81.12361		11.75	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
R2037	On 04/08/2022	Bond Future	10.10	Call	986.12000		0.98612	1,224.53000	1.22453	986.120		10.78	0.22	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	4,401.77000		4.40177	4,785.74000	4.78574	4,401.770		11.45	0.56	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.42	Put	2,867.09000		2.86709	3,246.42000	3.24642	2,867.090		11.90	0.41	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 04/11/2021	Bond Future			10.70156		88.91903	10.70339	88.90604			12.09	0.00	0.00	0	81,491.0
R2040	On 03/02/2022	Bond Future			10.89097		85.41121	10.89234	85.40176			12.48	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			11.08306		86.41348	11.08452	86.40368			11.88	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	423.06000		0.42306	568.87000	0.56887	423.060		10.69	0.12	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	1,685.04000		1.68504	1,933.47000	1.93347	1,685.040		11.41	0.34	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	532.61000		0.53261	645.48000	0.64548	532.610		15.30	0.10	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.28595		82.90838	11.28693	82.90198			12.24	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			10.73734		85.67507	10.73908	85.66249			12.61	0.00	428,375.35	5	62,052.0
R2044	On 03/02/2022	Bond Future			10.91730		82.25610	10.91861	82.24689			13.02	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.09943		83.22133	11.10083	83.21175			12.39	0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.29145		79.80437	11.29239	79.79812			12.77	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			10.66512		84.87541	10.66682	84.86268			12.97	0.00	0.00	0	168,143.0
R2048	On 04/11/2021	Bond Future	10.20	Call	307.33000		0.30733	469.26000	0.46926	307.330		12.23	0.17	0.00	0	1,050.0
R2048	On 04/11/2021	Bond Future	10.80	Call	2,061.16000		2.06116	2,307.74000	2.30774	2,061.160		13.06	0.61	0.00	0	1,050.0
R2048	On 03/02/2022	Bond Future			10.84068		85.82669	10.84196	85.81738			12.71	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future	9.80	Call	270.97000		0.27097	330.73000	0.33073	270.970		11.44	0.10	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.50	Call	1,534.38000		1.53438	1,661.84000	1.66184	1,534.380		12.41	0.36	0.00	0	1,300.0
R2048	On 05/05/2022	Bond Future			11.01094		82.41853	11.01231	82.40883			12.74	0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			11.18813		83.37102	11.18906	83.36462			12.45	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			10.32626		70.46875	10.33303	70.42980			12.31	0.00	109,015,156.25	1,547	34,327.0
R209	On 04/11/2021	Bond Future	9.50	Call	42.83000		0.04283	78.89000	0.07889	42.830		11.24	0.04	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	2,366.36000		2.36636	2,528.27000	2.52827	2,366.360		11.95	0.74	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.25	Put	1,424.80000		1.42480	1,603.14000	1.60314	1,424.800		12.31	0.55	0.00	0	9,250.0
R209	On 04/11/2021	Bond Future	10.50	Put	785.37000		0.78537	947.66000	0.94766	785.370		12.70	0.36	0.00	0	150.0
R209	On 04/11/2021	Bond Future	12.00	Put	7.22000		0.00722	17.34000	0.01734	7.220		15.52	0.01	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.50372		71.25861	10.51022	71.22213			12.10	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.68234		68.95296	10.68911	68.91589			12.06	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			10.86563		69.75080	10.87213	69.71608			11.82	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

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/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			211.58151		211.58151		211.57690	211.57690			0.00	0.00	0	1,486.0
R210	On 03/02/2022	Bond Future			214.00508		214.00508		214.00929	214.00929			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			213.70896		213.70896		213.71512	213.71512			0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future			216.35559		216.35559		216.37052	216.37052			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			175.02656		175.02656		175.02385	175.02385			0.00	180,277,356.80	1,030	4,585.0
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			9.51626		86.02353		9.50794	86.06903		9.69	0.00	0.00	0	10,449.0
R213	On 03/02/2022	Bond Future			9.71658		86.98770		9.70723	87.03725		9.35	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	195.11000		0.19511		271.19000	0.27119	195.110	8.32	0.10	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	302.06000		0.30206		420.45000	0.42045	302.060	8.35	0.14	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	724.11000		0.72411		890.01000	0.89001	724.110	8.75	0.27	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	839.90000		0.83990		1,012.25000	1.01225	839.900	8.84	0.29	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	2,329.19000		2.32919		2,464.71000	2.46471	2,329.190	9.21	0.55	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	1,852.37000		1.85237		1,992.83000	1.99283	1,852.370	9.36	0.47	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	1,339.88000		1.33988		1,490.93000	1.49093	1,339.880	9.57	0.37	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	1,093.15000		1.09315		1,241.78000	1.24178	1,093.150	9.76	0.32	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	1,063.53000		1.06353		1,211.64000	1.21164	1,063.530	9.78	0.31	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	951.92000		0.95192		1,097.30000	1.09730	951.920	9.88	0.28	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	588.62000		0.58862		705.16000	0.70516	588.620	10.38	0.19	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	533.98000		0.53398		644.39000	0.64439	533.980	10.48	0.17	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.91349		84.47589		9.90378	84.52581		9.25	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future			10.12109		85.45663		10.11025	85.51063		9.05	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			10.70128		67.22353		10.70300	67.21342		13.16	0.00	0.00	0	17,810.0
R214	On 03/02/2022	Bond Future			10.87910		67.97702		10.88041	67.96951		12.93	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future			11.05166		65.49466		11.05304	65.48694		12.93	0.00	0.00	0	0.0
R214	On 04/08/2022	Bond Future			11.23097		66.25138		11.23192	66.24621		12.66	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

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
Total for Derivatives :											373,844,178.66	3,456	1 128 519.0
Grand Total:											373,844,178.66	3,456	1 128 519.0