



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: 27/08/2021

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		809.37100	809.37100		808.32600	808.32600			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		818.55000	818.55000		817.49600	817.49600			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		828.16600	828.16600		827.10200	827.10200			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future		838.12000	838.12000		837.04400	837.04400			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		930.52200	930.52200		927.39100	927.39100			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		941.07600	941.07600		937.91300	937.91300			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		952.13100	952.13100		948.93300	948.93300			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future		963.57500	963.57500		960.33900	960.33900			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future		820.08200	820.08200		817.56000	817.56000			0.00	0.00	0	119.0
ALBI	On 03/02/2022	Index Future		829.38300	829.38300		826.83500	826.83500			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future		839.12700	839.12700		836.55000	836.55000			0.00	0.00	0	0.0

an
ast

00

00

00

00

00

00

00

00

00

00

00

00

:11

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		849.21200	849.21200		846.60500	846.60500		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		11.14890	77.43987		11.19790	77.17674		0.00	0.00	0	350.0
ES33		On 03/02/2022	Bond Future		11.38434	78.33733		11.43539	78.07137		0.00	0.00	0	0.0
ES33		On 05/05/2022	Bond Future		11.62087	75.49949		11.67407	75.23046		0.00	0.00	0	0.0
ES33		On 04/08/2022	Bond Future		11.86751	76.38720		11.92300	76.11496		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		11.64357	76.00846		11.69246	75.70796		0.00	0.00	0	4,779.0
ES42		On 03/02/2022	Bond Future		11.85765	76.88988		11.90858	76.58609		0.00	0.00	0	0.0
ES42		On 05/05/2022	Bond Future		12.08022	73.55380		12.13337	73.24652		0.00	0.00	0	0.0
ES42		On 04/08/2022	Bond Future		12.30589	74.41732		12.36135	74.10632		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		809.80300	809.80300		807.32000	807.32000		0.00	0.00	0	986.0
GOVI		On 03/02/2022	GOVI		818.98800	818.98800		816.47900	816.47900		0.00	0.00	0	0.0
GOVI		On 05/05/2022	GOVI		828.60900	828.60900		826.07200	826.07200		0.00	0.00	0	0.0
GOVI		On 04/08/2022	GOVI		838.56800	838.56800		836.00200	836.00200		0.00	0.00	0	0.0
I2025		On 04/11/2021	Bond Future		155.17647	155.17647		155.13065	155.13065		0.00	0.00	0	4,840.0
I2025		On 03/02/2022	Bond Future		155.39319	155.39319		155.34735	155.34735		0.00	0.00	0	0.0
I2025		On 05/05/2022	Bond Future		157.25635	157.25635		157.21025	157.21025		0.00	0.00	0	0.0
I2025		On 04/08/2022	Bond Future		157.58835	157.58835		157.54175	157.54175		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		114.02194	114.02194		114.02280	114.02280		0.00	0.00	0	2,964.0
I2029		On 03/02/2022	Bond Future		115.34322	115.34322		115.34443	115.34443		0.00	0.00	0	0.0
I2029		On 05/05/2022	Bond Future		115.52860	115.52860		115.52985	115.52985		0.00	0.00	0	0.0
I2029		On 04/08/2022	Bond Future		116.95920	116.95920		116.96058	116.96058		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		107.94574	107.94574		107.56544	107.56544		0.00	0.00	0	8,979.0
I2033		On 03/02/2022	Bond Future		109.19650	109.19650		108.81213	108.81213		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		109.22801	109.22801	108.83912	108.83912			0.00	0.00	0	0.0
I2033		On 04/08/2022	Bond Future		110.58046	110.58046	110.18692	110.18692			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		120.74510	120.74510	119.80116	119.80116			0.00	0.00	0	5,949.0
I2038		On 03/02/2022	Bond Future		120.36527	120.36527	119.41065	119.41065			0.00	0.00	0	0.0
I2038		On 05/05/2022	Bond Future		121.80853	121.80853	120.84280	120.84280			0.00	0.00	0	0.0
I2038		On 04/08/2022	Bond Future		121.49986	121.49986	120.52228	120.52228			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		108.09803	108.09803	106.90966	106.90966			0.00	756,686.21	7	17,210.0
I2046		On 03/02/2022	Bond Future		109.35063	109.35063	108.14899	108.14899			0.00	0.00	0	0.0
I2046		On 05/05/2022	Bond Future		108.78018	108.78018	107.56396	107.56396			0.00	0.00	0	0.0
I2046		On 04/08/2022	Bond Future		110.12734	110.12734	108.89626	108.89626			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		111.44081	111.44081	110.92128	110.92128			0.00	0.00	0	8,607.0
I2050		On 03/02/2022	Bond Future		110.75474	110.75474	110.22955	110.22955			0.00	0.00	0	0.0
I2050		On 05/05/2022	Bond Future		112.08284	112.08284	111.55141	111.55141			0.00	0.00	0	0.0
I2050		On 04/08/2022	Bond Future		111.45337	111.45337	110.91533	110.91533			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		296.17100	296.17100	295.18600	295.18600			0.00	0.00	0	475.0
IGOV		On 03/02/2022	Index Future		299.60300	299.60300	298.60700	298.60700			0.00	0.00	0	0.0
IGOV		On 05/05/2022	Index Future		303.19400	303.19400	302.18700	302.18700			0.00	0.00	0	0.0
IGOV		On 04/08/2022	Index Future		306.90900	306.90900	305.89000	305.89000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future		3.68500	96.31500	3.70500	96.29500			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 20/10/2021	Jibar Tradeable Future		3.71500	96.28500	3.74500	96.25500			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/11/2021	Jibar Tradeable Future		3.74000	96.26000	3.77000	96.23000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future		3.82500	96.17500	3.85500	96.14500			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/01/2022	Jibar Tradeable Future		3.88000	96.12000	3.91000	96.09000			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/02/2022	Jibar Tradeable Future		4.02000	95.98000	4.07000	95.93000			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future		4.05000	95.95000	4.10000	95.90000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future		4.43500	95.56500	4.49500	95.50500			0.00	0.00	0	472.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future		4.70000	95.30000	4.76000	95.24000			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future		4.99000	95.01000	5.04000	94.96000			0.00	0.00	0	68.0
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future		5.19500	94.80500	5.24500	94.75500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/06/2023	Jibar Tradeable Future		5.48500	94.51500	5.53500	94.46500			0.00	0.00	0	0.0
R186		On 04/11/2021	Bond Future		7.45018	116.80481	7.48370	116.65350		5.80	0.00	0.00	0	65,520.0
R186	7.77	Put			606.49000	0.60649	662.67000	0.66267	606.490	5.90	0.31	0.00	0	15,177.0
R186	8.77	Put			49.12000	0.04912	57.06000	0.05706	49.120	6.56	0.04	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	7.63725	112.84813		7.67293	112.69543		5.61	0.00	0.00	0	0.0
R186	On	05/05/2022			Bond Future	7.83573	114.17497		7.87385	114.02070		5.32	0.00	0.00	0	0.0
R186	On	05/05/2022	7.28	Call	Bond Future	1,025.23000	1.02523		978.83000	0.97883	1,025.230	5.13	0.33	0.00	0	435.0
R186	On	05/05/2022	7.88	Call	Bond Future	2,116.30000	2.11630		2,040.59000	2.04059	2,116.300	5.37	0.52	0.00	0	435.0
R186	On	05/05/2022	8.64	Put	Bond Future	926.29000	0.92629		972.22000	0.97222	926.290	5.80	0.27	0.00	0	435.0
R186	On	04/08/2022			Bond Future	8.05054	110.23092		8.09143	110.07477		5.35	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	326.37458	326.37458		326.39425	326.39425			0.00	0.00	0	1,274.0
R197	On	03/02/2022			Bond Future	321.93677	321.93677		321.95781	321.95781			0.00	0.00	0	0.0
R197	On	05/05/2022			Bond Future	325.79730	325.79730		325.81920	325.81920			0.00	0.00	0	0.0
R197	On	04/08/2022			Bond Future	321.45826	321.45826		321.47912	321.47912			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	239.95399	239.95399		239.48251	239.48251			0.00	0.00	0	8,324.0
R202	On	03/02/2022			Bond Future	238.36840	238.36840		237.89235	237.89235			0.00	0.00	0	0.0
R202	On	05/05/2022			Bond Future	241.22664	241.22664		240.74523	240.74523			0.00	0.00	0	0.0
R202	On	04/08/2022			Bond Future	239.76598	239.76598		239.27802	239.27802			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	5.04337	104.86866		5.07371	104.82980		1.05	0.00	0.00	0	14,628.0
R2023	On	03/02/2022			Bond Future	5.17068	106.05808		5.20836	106.01909		0.96	0.00	0.00	0	0.0
R2023	On	05/05/2022			Bond Future	5.29969	103.39443		5.34911	103.35519		0.84	0.00	0.00	0	0.0
R2023	On	04/08/2022			Bond Future	5.48992	104.62011		5.56210	104.58014		0.64	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	8.94025	96.77909		8.99402	96.48181		9.74	0.00	40,647,217.80	420	98,011.0
R2030	On	04/11/2021	8.27	Call	Bond Future	345.71000	0.34571		304.29000	0.30429	345.710	9.15	0.17	0.00	0	300.0
R2030	On	04/11/2021	8.75	Call	Bond Future	1,139.62000	1.13962		1,034.57000	1.03457	1,139.620	9.57	0.40	0.00	0	3,250.0
R2030	On	04/11/2021	8.77	Call	Bond Future	1,186.15000	1.18615		1,078.00000	1.07800	1,186.150	9.58	0.42	0.00	0	300.0
R2030	On	04/11/2021	9.20	Call	Bond Future	2,457.83000	2.45783		2,282.13000	2.28213	2,457.830	9.89	0.64	0.00	0	29.0
R2030	On	04/11/2021	9.35	Put	Bond Future	781.45000	0.78145		881.69000	0.88169	781.450	10.04	0.29	0.00	0	9,100.0
R2030	On	04/11/2021	9.90	Call	Bond Future	5,393.58000	5.39358		5,139.86000	5.13986	5,393.580	10.72	0.88	0.00	0	29.0
R2030	On	04/11/2021	11.26	Put	Bond Future	9.83000	0.00983		12.48000	0.01248	9.830	12.02	0.01	0.00	0	29.0
R2030	On	04/11/2021	11.44	Put	Bond Future	5.37000	0.00537		6.94000	0.00694	5.370	12.02	0.00	0.00	0	300.0
R2030	On	03/02/2022			Bond Future	9.12902	93.87283		9.18524	93.57248		9.53	0.00	0.00	0	0.0
R2030	On	03/02/2022	8.39	Call	Bond Future	785.94000	0.78594		719.88000	0.71988	785.940	8.93	0.25	0.00	0	101.0
R2030	On	03/02/2022	8.85	Call	Bond Future	1,640.31000	1.64031		1,527.26000	1.52726	1,640.310	9.27	0.41	0.00	0	1,000.0
R2030	On	03/02/2022	9.35	Put	Bond Future	1,822.98000	1.82298		1,956.10000	1.95610	1,822.980	9.59	0.41	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	3,834.52000		3.83452	3,642.37000	3.64237	3,834.520		9.79	0.67	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	1,093.75000		1.09375	1,185.93000	1.18593	1,093.750		9.96	0.28	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	10.85	Put	301.97000		0.30197	333.94000	0.33394	301.970		11.24	0.09	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.32612		94.97676	9.38496	94.67311			9.06	0.00	0.00	0	0.0
R2030	On 05/05/2022	Bond Future	7.73	Call	348.15000		0.34815	318.04000	0.31804	348.150		8.46	0.11	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	653.24000		0.65324	602.17000	0.60217	653.240		8.45	0.19	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	1,023.72000		1.02372	950.35000	0.95035	1,023.720		8.45	0.26	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	1,606.86000		1.60686	1,504.95000	1.50495	1,606.860		8.65	0.36	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	1,769.86000		1.76986	1,660.86000	1.66086	1,769.860		8.70	0.38	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.35	Put	2,756.60000		2.75660	2,910.00000	2.91000	2,756.600		8.98	0.48	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	1,585.24000		1.58524	1,689.30000	1.68930	1,585.240		9.37	0.32	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	1,261.03000		1.26103	1,348.08000	1.34808	1,261.030		9.61	0.26	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	589.54000		0.58954	635.67000	0.63567	589.540		10.50	0.14	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			9.53782		92.07915	9.59959	91.77178			9.08	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			9.60913		92.08015	9.66803	91.72206			11.27	0.00	4,604,007.50	50	123,269.0
R2032	On 04/11/2021	Bond Future	9.33	Call	1,003.25000		1.00325	893.01000	0.89301	1,003.250		10.73	0.35	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	2,545.14000		2.54514	2,339.21000	2.33921	2,545.140		11.36	0.63	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	0.59000		0.00059	0.82000	0.00082	0.590		14.11	0.00	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			9.80046		93.12487	9.86179	92.76304			10.71	0.00	0.00	0	0.0
R2032	On 03/02/2022	Bond Future	8.91	Call	604.36000		0.60436	542.76000	0.54276	604.360		9.55	0.19	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	942.67000		0.94267	855.72000	0.85572	942.670		9.74	0.27	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.58	Call	1,946.40000		1.94640	1,801.88000	1.80188	1,946.400		10.30	0.43	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	2,056.45000		2.05645	1,906.57000	1.90657	2,056.450		10.34	0.45	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.81	Put	2,563.90000		2.56390	2,750.60000	2.75060	2,563.900		10.54	0.48	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.14	Put	1,762.35000		1.76235	1,907.42000	1.90742	1,762.350		10.83	0.37	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.35	Put	1,377.20000		1.37720	1,498.47000	1.49847	1,377.200		11.04	0.30	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	10.45	Put	1,225.66000		1.22566	1,336.63000	1.33663	1,225.660		11.17	0.28	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.53	Put	1,116.80000		1.11680	1,220.04000	1.22004	1,116.800		11.27	0.26	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	10.66	Put	962.16000		0.96216	1,053.84000	1.05384	962.160		11.46	0.23	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.95	Put	688.98000		0.68898	758.74000	0.75874	688.980		11.88	0.17	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	11.13	Put	559.70000		0.55970	618.31000	0.61831	559.700		12.14	0.14	0.00	0	210.0
R2032	On 05/05/2022	Bond Future			9.99607		90.07336	10.06000	89.70748			10.73	0.00	0.00	0	0.0
R2032	On 05/05/2022	Bond Future	9.58	Call	2,069.98000		2.06998	1,934.57000	1.93457	2,069.980		10.39	0.40	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.18	Call	3,766.93000		3.76693	3,568.21000	3.56821	3,766.930		10.86	0.57	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	11.18	Put	1,142.23000		1.14223	1,227.69000	1.22769	1,142.230		12.03	0.21	0.00	0	780.0
R2032	On 04/08/2022	Bond Future			10.19932		91.11892	10.26604	90.74857			10.36	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 04/11/2021	Bond Future			10.17971		92.29291	10.22819	91.96821			12.51	0.00	0.00	0	77,110.0
R2035	On 04/11/2021	Bond Future	10.11	Call	1,754.53000		1.75453	1,619.28000	1.61928	1,754.530		12.34	0.47	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,787.17000		1.78717	1,650.18000	1.65018	1,787.170		12.35	0.48	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
R2035	On 04/11/2021	Bond Future	10.23	Call	2,167.87000	2.16787	2,011.88000	2.01188	2,167.870	12.49	0.54	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	10.26	Call	2,278.42000	2.27842	2,117.27000	2.11727	2,278.420	12.52	0.55	0.00	0	150.0		
R2035	On 04/11/2021	Bond Future	10.60	Put	957.78000	0.95778	1,067.27000	1.06727	957.780	13.00	0.29	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	10.62	Call	3,812.56000	3.81256	3,594.54000	3.59454	3,812.560	13.03	0.72	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	11.08	Put	395.94000	0.39594	451.70000	0.45170	395.940	13.91	0.14	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	11.20	Put	315.84000	0.31584	362.32000	0.36232	315.840	14.15	0.11	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	11.75	Put	103.73000	0.10373	122.22000	0.12222	103.730	15.04	0.04	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	13.82	Put	0.20000	0.00020	0.28000	0.00028	0.200	15.82	0.00	0.00	0	400.0		
R2035	On 03/02/2022	Bond Future			10.37481	93.33967	10.42523	93.01160		11.94	0.00	0.00	0	0.0		
R2035	On 03/02/2022	Bond Future	9.70	Call	1,062.33000	1.06233	984.02000	0.98402	1,062.330	10.95	0.27	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	9.92	Call	1,560.53000	1.56053	1,457.20000	1.45720	1,560.530	11.27	0.35	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	10.10	Call	2,047.52000	2.04752	1,922.89000	1.92289	2,047.520	11.51	0.41	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	10.26	Call	2,536.73000	2.53673	2,393.06000	2.39306	2,536.730	11.71	0.47	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	10.35	Call	2,829.68000	2.82968	2,675.42000	2.67542	2,829.680	11.80	0.51	0.00	0	1,600.0		
R2035	On 03/02/2022	Bond Future	10.61	Put	2,249.83000	2.24983	2,393.97000	2.39397	2,249.830	12.05	0.40	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	10.65	Put	2,150.68000	2.15068	2,290.43000	2.29043	2,150.680	12.09	0.39	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.03	Put	1,404.95000	1.40495	1,507.27000	1.50727	1,404.950	12.59	0.28	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	11.05	Put	1,374.38000	1.37438	1,474.97000	1.47497	1,374.380	12.62	0.27	0.00	0	1,600.0		
R2035	On 03/02/2022	Bond Future	11.11	Put	1,287.10000	1.28710	1,382.65000	1.38265	1,287.100	12.72	0.26	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	11.28	Put	1,068.20000	1.06820	1,150.58000	1.15058	1,068.200	13.00	0.22	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	11.39	Put	946.70000	0.94670	1,021.42000	1.02142	946.700	13.18	0.20	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.73	Put	653.61000	0.65361	708.56000	0.70856	653.610	13.74	0.14	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	11.88	Put	556.05000	0.55605	603.96000	0.60396	556.050	13.99	0.12	0.00	0	1,800.0		
R2035	On 05/05/2022	Bond Future			10.56648	89.95908	10.61889	89.62737		12.04	0.00	0.00	0	0.0		
R2035	On 04/08/2022	Bond Future			10.76753	91.00066	10.82211	90.66499		11.66	0.00	0.00	0	0.0		
R2035	On 04/08/2022	Bond Future	9.84	Call	1,679.78000	1.67978	1,588.51000	1.58851	1,679.780	10.97	0.29	0.00	0	100.0		
R2035	On 04/08/2022	Bond Future	10.64	Put	4,494.68000	4.49468	4,673.46000	4.67346	4,494.680	11.59	0.51	0.00	0	100.0		
R2035	On 04/08/2022	Bond Future	11.13	Put	3,143.88000	3.14388	3,284.16000	3.28416	3,143.880	11.96	0.39	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			10.41386	87.84578	10.46220	87.52105		13.09	0.00	0.00	0	120,362.0		
R2037	On 04/11/2021	Bond Future	11.49	Call	7,097.46000	7.09746	6,815.09000	6.81509	7,097.460	14.95	0.90	0.00	0	600.0		
R2037	On 04/11/2021	Bond Future	12.30	Put	54.88000	0.05488	65.56000	0.06556	54.880	16.34	0.02	0.00	0	600.0		
R2037	On 03/02/2022	Bond Future			10.60022	84.58797	10.65043	84.25980		13.13	0.00	0.00	0	0.0		
R2037	On 05/05/2022	Bond Future			10.79094	85.58294	10.84311	85.25105		12.65	0.00	0.00	0	0.0		
R2037	On 04/08/2022	Bond Future			10.99278	82.31968	11.04709	81.98390		12.92	0.00	0.00	0	0.0		
R2037	On 04/08/2022	Bond Future	10.10	Call	1,743.34000	1.74334	1,649.14000	1.64914	1,743.340	12.16	0.30	0.00	0	50.0		
R2037	On 04/08/2022	Bond Future	10.90	Put	4,390.39000	4.39039	4,565.62000	4.56562	4,390.390	12.84	0.50	0.00	0	50.0		
R2037	On 04/08/2022	Bond Future	11.42	Put	2,992.96000	2.99296	3,127.61000	3.12761	2,992.960	13.30	0.38	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			10.51444	90.26326	10.56786	89.87618		13.63	0.00	0.00	0	82,062.0		

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 03/02/2022	Bond Future			10.69471	86.78260		10.75019	86.39144		13.70	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			10.87867	87.80343		10.93631	87.40782		13.19	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	995.53000	0.99553		919.63000	0.91963	995.530	12.02	0.21	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	2,764.31000	2.76431	2,604.88000	2.60488	2,764.310		12.76	0.43	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	633.74000	0.63374	680.94000	0.68094	633.740		16.37	0.10	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.07303	84.31538		11.13304	83.91505		13.47	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			10.57333	86.87531		10.62151	86.51976		14.25	0.00	0.00	0	61,777.0
R2044	On 03/02/2022	Bond Future			10.74520	83.48133		10.79523	83.12203		14.34	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			10.92020	84.46336		10.97217	84.09997		13.79	0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.10476	81.06167		11.15886	80.69394		14.10	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			10.49968	86.13023		10.54782	85.76172		14.68	0.00	0.00	0	167,793.0
R2048	On 04/11/2021	Bond Future	10.20	Call	1,178.73000	1.17873	1,070.80000	1.07080	1,178.730		14.24	0.34	0.00	0	1,050.0
R2048	On 04/11/2021	Bond Future	10.80	Call	3,543.77000	3.54377	3,317.19000	3.31719	3,543.770		15.19	0.67	0.00	0	1,050.0
R2048	On 03/02/2022	Bond Future			10.66705	87.10711		10.71707	86.73469		14.01	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future	9.80	Call	744.56000	0.74456	681.63000	0.68163	744.560		12.69	0.19	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.50	Call	2,586.12000	2.58612	2,429.87000	2.42987	2,586.120		13.72	0.45	0.00	0	1,300.0
R2048	On 05/05/2022	Bond Future			10.83020	83.71636		10.88214	83.33970		14.20	0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			11.00005	84.68470		11.05407	84.30353		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			10.15351	71.47295		10.20166	71.19101		13.84	0.00	0.00	0	37,855.0
R209	On 04/11/2021	Bond Future	9.50	Call	339.28000	0.33928	301.21000	0.30121	339.280		12.58	0.17	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	2,178.96000	2.17896	2,356.10000	2.35610	2,178.960		13.51	0.57	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.25	Put	1,441.83000	1.44183	1,580.64000	1.58064	1,441.830		13.84	0.44	0.00	0	4,000.0
R209	On 04/11/2021	Bond Future	10.50	Put	916.59000	0.91659	1,019.41000	1.01941	916.590		14.19	0.31	0.00	0	5,400.0
R209	On 04/11/2021	Bond Future	12.00	Put	45.53000	0.04553	54.54000	0.05454	45.530		17.15	0.02	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.32298	72.28384		10.37282	71.99900		13.26	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.49455	69.99249		10.54619	69.70442		13.36	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			10.67081	70.80320		10.72436	70.51164		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
R210	On 04/11/2021	Bond Future			211.23958	211.23958		210.86218	210.86218			0.00	0.00	0	1,486.0
R210	On 03/02/2022	Bond Future			213.68745	213.68745		213.30626	213.30626			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 05/05/2022	Bond Future		213.39716	213.39716		213.01127	213.01127			0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future		216.03974	216.03974		215.64941	215.64941			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		174.95224	174.95224		174.96925	174.96925			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 04/11/2021	Bond Future		9.28478	87.30123		9.33840	87.00307		10.80	0.00	0.00	0	9,895.0
R213	On 03/02/2022	Bond Future		9.47292	88.29139		9.52881	87.99006		10.29	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	650.17000	0.65017	593.22000	0.59322	650.170	9.49	0.21	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	898.38000	0.89838	825.59000	0.82559	898.380	9.66	0.27	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	1,577.51000	1.57751	1,468.34000	1.46834	1,577.510	10.01	0.40	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,740.13000	1.74013	1,623.36000	1.62336	1,740.130	10.07	0.42	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	2,128.49000	2.12849	2,274.06000	2.27406	2,128.490	10.35	0.45	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	1,734.88000	1.73488	1,861.76000	1.86176	1,734.880	10.49	0.39	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	1,321.35000	1.32135	1,425.48000	1.42548	1,321.350	10.76	0.31	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	1,115.56000	1.11556	1,207.04000	1.20704	1,115.560	10.96	0.27	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	1,090.62000	1.09062	1,180.51000	1.18051	1,090.620	10.99	0.27	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	995.50000	0.99550	1,079.20000	1.07920	995.500	11.09	0.25	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	665.65000	0.66565	726.20000	0.72620	665.650	11.55	0.18	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	613.88000	0.61388	670.52000	0.67052	613.880	11.65	0.16	0.00	0	220.0
R213	On 05/05/2022	Bond Future		9.65891	85.79739		9.71715	85.49271		10.22	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future		9.85513	86.79468		9.91594	86.48631		9.83	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		10.53690	68.20142		10.58500	67.91294		14.86	0.00	0.00	0	18,846.0
R214	On 03/02/2022	Bond Future		10.70699	68.97495		10.75685	68.68340		14.22	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future		10.87292	66.50621		10.92456	66.21141		14.38	0.00	0.00	0	0.0
R214	On 04/08/2022	Bond Future		11.04545	67.27526		11.09902	66.97697		13.97	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 :												46,007,911.51	477	1 093 700.0
Grand Total:												46,007,911.51	477	1 093 700.0