



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: 23/06/2021

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 05/08/2021	Index Future		796.07100	796.07100		793.16700	793.16700			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		804.83800	804.83800		801.90600	801.90600			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		814.16300	814.16300		811.19800	811.19800			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		823.82100	823.82100		820.82300	820.82300			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		905.12800	905.12800		899.76200	899.76200			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		915.09700	915.09700		909.67500	909.67500			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		925.69800	925.69800		920.21700	920.21700			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		936.68000	936.68000		931.13400	931.13400			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future		797.56200	797.56200		792.29700	792.29700			0.00	0.00	0	114.0
ALBI	On 04/11/2021	Index Future		806.34600	806.34600		801.02600	801.02600			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future		815.68800	815.68800		810.30800	810.30800			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 05/05/2022	Index Future	825.36400		825.36400		819.92200	819.92200			0.00	0.00	0	0.0
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future	11.20047		78.82456		11.31053	78.23429			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future	11.43730		75.90914		11.55177	75.31343			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	11.68503		76.78943		11.80435	76.18745			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	11.93622		73.92426		12.06063	73.31555			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future	11.69817		77.73701		11.81801	77.00812			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future	11.92142		74.32670		12.04633	73.59084			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	12.14731		75.18921		12.27757	74.44543			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.38438		71.82393		12.52051	71.07172			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 05/08/2021	GOVI	787.60900		787.60900		782.45500	782.45500			0.00	0.00	0	976.0
GOVI	On 04/11/2021	GOVI	796.28300		796.28300		791.07600	791.07600			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	805.50800		805.50800		800.24300	800.24300			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	815.06400		815.06400		809.73700	809.73700			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	153.43955		153.43955		153.30922	153.30922			0.00	920,637.30	6	5,207.0
I2025	On 04/11/2021	Bond Future	155.14959		155.14959		155.01973	155.01973			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	155.41563		155.41563		155.28157	155.28157			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	157.29645		157.29645		157.16150	157.16150			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future	114.14360		114.14360		114.07838	114.07838			0.00	0.00	0	3,031.0
I2029	On 04/11/2021	Bond Future	114.24682		114.24682		114.18084	114.18084			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	115.59826		115.59826		115.53243	115.53243			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	115.80743		115.80743		115.73759	115.73759			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

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 05/08/2021	Bond Future	108.16510	108.16510	107.98661	107.98661					0.00	0.00	0	9,059.0
I2033	On 04/11/2021	Bond Future	108.12199	108.12199	107.94177	107.94177					0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	109.40095	109.40095	109.21943	109.21943					0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	109.45623	109.45623	109.26939	109.26939					0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	120.54740	120.54740	120.62728	120.62728					0.00	0.00	0	7,713.0
I2038	On 04/11/2021	Bond Future	121.89097	121.89097	121.97322	121.97322					0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	121.56752	121.56752	121.64742	121.64742					0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future	123.03896	123.03896	123.12037	123.12037					0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	111.32463	111.32463	111.82258	111.82258					0.00	0.00	0	18,098.0
I2046	On 04/11/2021	Bond Future	110.72871	110.72871	111.23137	111.23137					0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	112.03861	112.03861	112.54822	112.54822					0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future	111.52529	111.52529	112.03566	112.03566					0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	113.47540	113.47540	113.18556	113.18556					0.00	0.00	0	11,059.0
I2050	On 04/11/2021	Bond Future	114.73987	114.73987	114.44816	114.44816					0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	114.13584	114.13584	113.83719	113.83719					0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future	115.51706	115.51706	115.21534	115.21534					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 05/08/2021	Index Future	294.48900	294.48900	294.53700	294.53700					0.00	0.00	0	450.0
IGOV	On 04/11/2021	Index Future	297.80500	297.80500	297.85500	297.85500					0.00	0.00	0	16.0
IGOV	On 03/02/2022	Index Future	301.32700	301.32700	301.37800	301.37800					0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future	304.97200	304.97200	305.02500	305.02500					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	3.72500	96.27500	3.75500	96.24500					0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	3.79000	96.21000	3.81000	96.19000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.82500	96.17500	3.86500	96.13500					0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future	3.94000	96.06000	3.99000	96.01000					0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	3.98000	96.02000	4.04000	95.96000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.11500	95.88500	4.17500	95.82500					0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.36000	95.64000	4.46000	95.54000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.71500	95.28500	4.82500	95.17500					0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.88500	95.11500	5.04000	94.96000					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.20000	94.80000	5.31000	94.69000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	5.33500	94.66500	5.49000	94.51000					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	5.56500	94.43500	5.70500	94.29500					0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future	7.39870	114.96538	7.49243	114.52386				6.68	0.00	41,042,640.66	357	87,832.0

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 04/11/2021	Bond Future			7.58040		116.21839		7.67976	115.77351		5.82	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future	7.77	Put	1,241.99000		1.24199		1,483.60000	1.48360	1,241.990	5.83	0.41	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	255.70000		0.25570		352.94000	0.35294	255.700	6.38	0.11	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.76957		112.28315		7.87535	111.83406		5.73	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			7.97402		113.61661		8.08708	113.16275		5.63	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			321.62658		321.62658		321.48951	321.48951			0.00	0.00	0	1,120.0
R197	On 04/11/2021	Bond Future			325.21057		325.21057		325.07598	325.07598			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			320.90774		320.90774		320.75790	320.75790			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			324.79212		324.79212		324.64194	324.64194			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			237.72860		237.72860		237.81474	237.81474			0.00	0.00	0	9,436.0
R202	On 04/11/2021	Bond Future			240.37785		240.37785		240.46761	240.46761			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			238.89237		238.89237		238.97661	238.97661			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			241.78342		241.78342		241.86988	241.86988			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 05/08/2021	Bond Future			5.22749		107.16828		5.31994	107.02860		1.02	0.00	0.00	0	15,414.0
R2023	On 04/11/2021	Bond Future			5.38753		104.42906		5.49746	104.28919		1.13	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.57626		105.63960		5.71308	105.49901		1.03	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.81883		102.98341		5.99864	102.84167		0.91	0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future			9.01666		94.30093		9.13598	93.63441		11.65	0.00	13,862,236.71	147	101,465.0
R2030	On 05/08/2021	Bond Future	7.70	Call	21.23000		0.02123		13.25000	0.01325	21.230	10.80	0.02	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	420.58000		0.42058		324.03000	0.32403	420.580	11.00	0.21	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	888.21000		0.88821		707.40000	0.70740	888.210	11.24	0.36	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	998.40000		0.99840		798.12000	0.79812	998.400	11.29	0.39	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,296.22000		1.29622		1,046.65000	1.04665	1,296.220	11.41	0.47	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.15	Put	1,145.81000		1.14581		1,483.26000	1.48326	1,145.810	11.57	0.41	0.00	0	7,500.0
R2030	On 05/08/2021	Bond Future	9.45	Call	2,994.02000		2.99402		2,560.75000	2.56075	2,994.020	11.81	0.74	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.75	Put	296.24000		0.29624		443.89000	0.44389	296.240	12.14	0.14	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	107.61000		0.10761		174.77000	0.17477	107.610	12.68	0.06	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	71.88000		0.07188		120.02000	0.12002	71.880	12.88	0.04	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	0.10000		0.00010		0.21000	0.00021	0.100	13.99	0.00	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.20454		95.32932		9.32894	94.65676		10.66	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	600.88000		0.60088		515.42000	0.51542	600.880	9.94	0.19	0.00	0	300.0

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R2030	On 04/11/2021	Bond Future	8.77	Call	1,398.97000	1.39897	1,218.88000	1.21888	1,398.970	10.34	0.36	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	9.20	Call	2,436.62000	2.43662	2,153.15000	2.15315	2,436.620	10.63	0.51	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	9.90	Call	4,796.90000	4.79690	4,379.95000	4.37995	4,796.900	11.26	0.73	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	11.26	Put	223.74000	0.22374	270.50000	0.27050	223.740	12.95	0.07	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	166.69000	0.16669	203.16000	0.20316	166.690	12.95	0.05	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			9.40119	92.43014	9.53127	91.75065		10.43	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	948.49000	0.94849	834.41000	0.83441	948.490	9.77	0.24	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	8.85	Call	1,701.27000	1.70127	1,529.15000	1.52915	1,701.270	10.02	0.36	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	3,133.62000	3.13362	3,545.45000	3.54545	3,133.620	10.34	0.50	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.60	Call	3,566.43000	3.56643	3,257.60000	3.25760	3,566.430	10.49	0.57	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	2,159.20000	2.15920	2,506.59000	2.50659	2,159.200	10.62	0.38	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	853.84000	0.85384	1,043.98000	1.04398	853.840	11.77	0.18	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.60904	93.52825	9.74525	92.84115		10.24	0.00	0.00	0	0.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	868.44000	0.86844	754.26000	0.75426	868.440	9.60	0.20	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	1,247.32000	1.24732	1,094.97000	1.09497	1,247.320	9.64	0.26	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	1,902.47000	1.90247	1,722.78000	1.72278	1,902.470	9.76	0.35	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	4,206.47000	4.20647	4,638.77000	4.63877	4,206.470	10.03	0.54	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	2,770.86000	2.77086	3,120.39000	3.12039	2,770.860	10.35	0.41	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	1,299.13000	1.29913	1,520.92000	1.52092	1,299.130	11.35	0.22	0.00	0	1,800.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 05/08/2021	Bond Future			9.72137	93.35739	9.79946	92.88192		13.15	0.00	0.00	0	120,365.0	
R2032	On 04/11/2021	Bond Future			9.91679	90.23028	9.99793	89.75082		12.88	0.00	0.00	0	21.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,273.36000	1.27336	1,203.63000	1.20363	1,273.360	12.10	0.31	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,530.19000	2.53019	2,363.24000	2.36324	2,530.190	12.72	0.49	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	82.77000	0.08277	94.61000	0.09461	82.770	15.80	0.02	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.11723	91.27673	10.20170	90.79248		12.32	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	878.37000	0.87837	808.21000	0.80821	878.370	11.23	0.20	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	1,193.82000	1.19382	1,121.58000	1.12158	1,193.820	11.33	0.26	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	2,056.14000	2.05614	1,948.82000	1.94882	2,056.140	11.72	0.37	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	2,150.39000	2.15039	2,036.86000	2.03686	2,150.390	11.76	0.38	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	4,419.19000	4.41919	4,758.66000	4.75866	4,419.190	11.95	0.56	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	3,428.24000	3.42824	3,716.58000	3.71658	3,428.240	12.23	0.47	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	2,893.60000	2.89360	3,159.55000	3.15955	2,893.600	12.40	0.42	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	2,663.76000	2.66376	2,923.82000	2.92382	2,663.760	12.47	0.40	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	2,493.30000	2.49330	2,748.57000	2.74857	2,493.300	12.54	0.38	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	2,242.39000	2.24239	2,489.46000	2.48946	2,242.390	12.68	0.35	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	1,775.17000	1.77517	1,991.76000	1.99176	1,775.170	13.03	0.29	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	1,536.65000	1.53665	1,735.98000	1.73598	1,536.650	13.26	0.26	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.32459	88.21429	10.41265	87.72477		12.58	0.00	0.00	0	0.0	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On 05/08/2021	Bond Future			10.30179	93.64354	10.42581	92.82079		14.47	0.00	39,611,217.42	423	83,116.0	

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 05/08/2021	Bond Future	10.02	Call	988.01000	0.98801		799.02000	0.79902	988.010	13.77	0.34	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	725.18000	0.72518		1,023.59000	1.02359	725.180	14.81	0.25	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	194.07000	0.19407		313.42000	0.31342	194.070	15.92	0.08	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			10.49824	90.18968		10.62703	89.35918		14.29	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.11	Call	1,861.34000	1.86134		1,712.35000	1.71235	1,861.340	13.45	0.38	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,888.64000	1.88864		1,736.07000	1.73607	1,888.640	13.46	0.38	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	2,202.42000	2.20242		2,008.40000	2.00840	2,202.420	13.65	0.42	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.60	Put	2,750.48000	2.75048		3,275.21000	3.27521	2,750.480	14.13	0.45	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	3,479.13000	3.47913		3,169.30000	3.16930	3,479.130	14.15	0.56	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	1,634.49000	1.63449		2,078.42000	2.07842	1,634.490	14.67	0.30	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.20	Put	1,434.24000	1.43424		1,851.90000	1.85190	1,434.240	14.85	0.27	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	796.78000	0.79678		1,089.10000	1.08910	796.780	15.80	0.17	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	52.58000	0.05258		68.02000	0.06802	52.580	17.60	0.01	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			10.70290	91.23538		10.83696	90.39598		13.72	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	1,307.58000	1.30758		1,174.80000	1.17480	1,307.580	12.61	0.25	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.10	Call	2,164.83000	2.16483		1,954.57000	1.95457	2,164.830	13.06	0.36	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	10.26	Call	2,582.68000	2.58268		2,330.21000	2.33021	2,582.680	13.25	0.40	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.35	Call	2,830.99000	2.83099		2,554.61000	2.55461	2,830.990	13.34	0.43	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	4,070.42000	4.07042		4,560.42000	4.56042	4,070.420	13.63	0.49	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.03	Put	3,015.54000	3.01554		3,447.05000	3.44705	3,015.540	13.97	0.40	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.05	Put	2,968.82000	2.96882		3,397.55000	3.39755	2,968.820	14.00	0.39	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	11.28	Put	2,477.27000	2.47727		2,875.49000	2.87549	2,477.270	14.27	0.34	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	2,277.40000	2.27740		2,654.14000	2.65414	2,277.400	14.44	0.32	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.73	Put	1,755.49000	1.75549		2,077.95000	2.07795	1,755.490	14.93	0.26	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.88	Put	1,569.34000	1.56934		1,867.48000	1.86748	1,569.340	15.17	0.23	0.00	0	1,800.0	
R2035	On 05/05/2022	Bond Future			10.90610	87.84085		11.04559	86.99190		14.13	0.00	0.00	0	0.0	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2037	On 05/08/2021	Bond Future			10.53150	84.90063		10.65050	84.11155		15.85	0.00	20,121,449.31	237	126,595.0	
R2037	On 04/11/2021	Bond Future			10.71895	85.82660		10.84235	85.02999		14.89	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future	11.49	Call	6,178.25000	6.17825		5,703.73000	5.70373	6,178.250	16.02	0.74	0.00	0	600.0	
R2037	On 04/11/2021	Bond Future	12.30	Put	602.23000	0.60223		786.18000	0.78618	602.230	17.56	0.13	0.00	0	600.0	
R2037	On 03/02/2022	Bond Future			10.91411	82.56713		11.04237	81.76205		15.04	0.00	0.00	0	0.0	
R2037	On 05/05/2022	Bond Future			11.11572	83.54829		11.24909	82.73410		14.78	0.00	0.00	0	0.0	
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2040	On 05/08/2021	Bond Future			10.66427	86.94674		10.77293	86.17480		16.44	0.00	106,509,756.50	1,225	85,663.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	3,610.67000	3.61067		3,171.81000	3.17181	3,610.670	16.90	0.72	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	6,305.73000	6.30573		5,708.96000	5.70896	6,305.730	17.99	0.88	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	14.80	Put	0.00000	0.00000		0.02000	0.00002	0.000	20.03	0.00	0.00	0	900.0	
R2040	On 04/11/2021	Bond Future			10.84719	87.89508		10.95987	87.11586		15.45	0.00	0.00	0	0.0	
R2040	On 03/02/2022	Bond Future			11.03752	84.40931		11.15465	83.62184		15.65	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
R2040	On 05/05/2022	Bond Future			11.23358		85.41246		11.35539	84.61608		15.35	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	1,297.08000		1.29708		1,210.66000	1.21066	1,297.080	14.18	0.22	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	2,848.54000		2.84854		2,658.32000	2.65832	2,848.540	14.72	0.38	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	1,584.36000		1.58436		1,854.94000	1.85494	1,584.360	17.86	0.19	0.00	0	1,200.0
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2044	On 05/08/2021	Bond Future			10.68960		83.85834		10.81324	82.96466		17.11	0.00	16,268,517.96	194	59,586.0
R2044	On 04/11/2021	Bond Future			10.86322		84.77298		10.99146	83.87061		16.08	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			11.04356		81.37619		11.17687	80.46413		16.28	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.22892		82.34334		11.36756	81.42085		15.97	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			10.60898		87.49157		10.72190	86.64547		16.69	0.00	18,548,212.84	212	171,110.0
R2048	On 05/08/2021	Bond Future	10.30	Call	965.55000		0.96555		807.73000	0.80773	965.550	15.90	0.32	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.90	Call	3,257.23000		3.25723		2,815.47000	2.81547	3,257.230	16.91	0.68	0.00	0	1,300.0
R2048	On 04/11/2021	Bond Future			10.77855		84.03370		10.89576	83.17944		16.50	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future	9.60	Call	435.50000		0.43550		410.88000	0.41088	435.500	14.68	0.12	0.00	0	1,200.0
R2048	On 04/11/2021	Bond Future	10.30	Call	1,687.91000		1.68791		1,552.00000	1.55200	1,687.910	15.37	0.34	0.00	0	1,200.0
R2048	On 03/02/2022	Bond Future			10.95420		85.00800		11.07611	84.14461		15.84	0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			11.12718		81.60266		11.25391	80.72948		16.38	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 05/08/2021	Bond Future			10.22028		72.43989		10.32798	71.81368		15.95	0.00	0.00	0	28,731.0
R209	On 04/11/2021	Bond Future			10.39241		70.08954		10.50382	69.45746		15.71	0.00	0.00	0	4,785.0
R209	On 04/11/2021	Bond Future	9.50	Call	666.61000		0.66661		613.68000	0.61368	666.610	14.11	0.21	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	3,895.11000		3.89511		4,368.69000	4.36869	3,895.110	15.04	0.62	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.50	Put	2,354.92000		2.35492		2,708.14000	2.70814	2,354.920	15.71	0.44	0.00	0	9,400.0
R209	On 04/11/2021	Bond Future	12.00	Put	462.86000		0.46286		596.61000	0.59661	462.860	18.41	0.12	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.56740		70.90243		10.68280	70.26357		15.14	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.74644		68.60315		10.86606	67.95710		15.57	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 05/08/2021	Bond Future			210.42554		210.42554		210.05177	210.05177			0.00	0.00	0	1,486.0
R210	On 04/11/2021	Bond Future			209.98651		209.98651		209.60744	209.60744			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			212.47061		212.47061		212.08881	212.08881			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			212.20796		212.20796		211.81381	211.81381			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



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
R212	On 05/08/2021	Bond Future	172.85820	172.85820		172.79375	172.79375			0.00	0.00	0	2,207.0
R212	On 04/11/2021	Bond Future	174.78475	174.78475		174.72174	174.72174			0.00	0.00	0	0.0
R212	On 31/01/2022	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future	9.36198	88.40820		9.46530	87.83050		12.59	0.00	0.00	0	9,050.0
R213	On 04/11/2021	Bond Future	9.54939	85.84267		9.65680	85.25972		12.31	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	9.74491	86.83779		9.85685	86.24883		11.67	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	906.82000	0.90682	815.57000	0.81557	906.820	10.83	0.22	0.00	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,133.76000	1.13376	1,037.71000	1.03771	1,133.760	10.90	0.26	0.00	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	1,756.28000	1.75628	1,608.39000	1.60839	1,756.280	11.21	0.36	0.00	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,901.02000	1.90102	1,740.82000	1.74082	1,901.020	11.27	0.38	0.00	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	3,613.65000	3.61365	3,981.25000	3.98125	3,613.650	11.55	0.53	0.00	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	3,133.86000	3.13386	3,472.06000	3.47206	3,133.860	11.68	0.48	0.00	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	2,571.54000	2.57154	2,888.12000	2.88812	2,571.540	11.84	0.42	0.00	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	2,274.67000	2.27467	2,576.27000	2.57627	2,274.670	11.98	0.38	0.00	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	2,237.38000	2.23738	2,537.01000	2.53701	2,237.380	12.00	0.37	0.00	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	2,093.82000	2.09382	2,385.57000	2.38557	2,093.820	12.08	0.36	0.00	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	1,575.35000	1.57535	1,818.47000	1.81847	1,575.350	12.49	0.28	0.00	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	1,487.37000	1.48737	1,722.83000	1.72283	1,487.370	12.58	0.27	0.00	220.0
R213	On 05/05/2022	Bond Future	9.94057	84.33689		10.05725	83.74136		11.78	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future	10.60428	69.31632		10.72216	68.61867		16.97	0.00	0.00	0	17,880.0
R214	On 04/11/2021	Bond Future	10.77457	66.79473		10.89661	66.09035		16.78	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future	10.95064	67.56914		11.07723	66.85719		16.14	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future	11.12406	65.09189		11.25531	64.37178		16.66	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
<b>Total for Derivatives :</b>											<b>256,884,668.70</b>	<b>2,801</b>	<b>1 137 692.0</b>
<b>Grand Total:</b>											<b>256,884,668.70</b>	<b>2,801</b>	<b>1 137 692.0</b>