



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: 25/08/2021

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
<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	809.40200		809.40200		809.66200	809.66200			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	818.58700		818.58700		818.85200	818.85200			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	828.20600		828.20600		828.47600	828.47600			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	838.16300		838.16300		838.43700	838.43700			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	927.45300		927.45300		926.41300	926.41300			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	937.97800		937.97800		936.92900	936.92900			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	949.00100		949.00100		947.94100	947.94100			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	960.40900		960.40900		959.33800	959.33800			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	817.16700		817.16700		816.18800	816.18800			0.00	0.00	0	119.0
ALBI	On 03/02/2022	Index Future	826.44000		826.44000		825.45200	825.45200			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	836.15200		836.15200		835.15400	835.15400			0.00	0.00	0	0.0

an  
ast

00

00

00

00

00

00

00

00

00

00

00

00

:58

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		846.20400	846.20400	845.19500	845.19500			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		11.21598	77.07997	11.24964	76.90026			0.00	0.00	0	350.0
ES33		On 03/02/2022	Bond Future		11.45420	77.97371	11.48916	77.79265			0.00	0.00	0	0.0
ES33		On 05/05/2022	Bond Future		11.69365	75.13178	11.73001	74.94902			0.00	0.00	0	0.0
ES33		On 04/08/2022	Bond Future		11.94342	76.01513	11.98132	75.83034			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		11.71556	75.56666	11.74878	75.36423			0.00	0.00	0	4,779.0
ES42		On 03/02/2022	Bond Future		11.93263	76.44335	11.96714	76.23933			0.00	0.00	0	0.0
ES42		On 05/05/2022	Bond Future		12.15845	73.10226	12.19442	72.89620			0.00	0.00	0	0.0
ES42		On 04/08/2022	Bond Future		12.38752	73.96034	12.42502	73.75203			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		806.97200	806.97200	806.04300	806.04300			0.00	0.00	0	986.0
GOVI		On 03/02/2022	GOVI		816.13000	816.13000	815.19300	815.19300			0.00	0.00	0	0.0
GOVI		On 05/05/2022	GOVI		825.72100	825.72100	824.77400	824.77400			0.00	0.00	0	0.0
GOVI		On 04/08/2022	GOVI		835.64700	835.64700	834.69000	834.69000			0.00	0.00	0	0.0
I2025		On 04/11/2021	Bond Future		155.03396	155.03396	154.79406	154.79406			0.00	0.00	0	4,840.0
I2025		On 03/02/2022	Bond Future		155.25005	155.25005	155.00877	155.00877			0.00	0.00	0	0.0
I2025		On 05/05/2022	Bond Future		157.11205	157.11205	156.86874	156.86874			0.00	0.00	0	0.0
I2025		On 04/08/2022	Bond Future		157.44286	157.44286	157.19705	157.19705			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		113.98392	113.98392	113.94661	113.94661			0.00	0.00	0	2,964.0
I2029		On 03/02/2022	Bond Future		115.30540	115.30540	115.26866	115.26866			0.00	0.00	0	0.0
I2029		On 05/05/2022	Bond Future		115.49064	115.49064	115.45416	115.45416			0.00	0.00	0	0.0
I2029		On 04/08/2022	Bond Future		116.92105	116.92105	116.88448	116.88448			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		107.56390	107.56390	107.34341	107.34341			0.00	0.00	0	8,979.0
I2033		On 03/02/2022	Bond Future		108.81087	108.81087	108.58879	108.58879			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			108.83817		108.83817		108.61399	108.61399			0.00	0.00	0	0.0
I2033	On 04/08/2022	Bond Future			110.18608		110.18608		109.95956	109.95956			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			119.48660		119.48660		119.47880	119.47880			0.00	0.00	0	5,949.0
I2038	On 03/02/2022	Bond Future			119.09296		119.09296		119.08613	119.08613			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future			120.52148		120.52148		120.51517	120.51517			0.00	0.00	0	0.0
I2038	On 04/08/2022	Bond Future			120.19742		120.19742		120.19142	120.19142			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			106.72620		106.72620		106.71853	106.71853			0.00	0.00	0	17,118.0
I2046	On 03/02/2022	Bond Future			107.96361		107.96361		107.95670	107.95670			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future			107.37686		107.37686		107.37052	107.37052			0.00	0.00	0	0.0
I2046	On 04/08/2022	Bond Future			108.70683		108.70683		108.70088	108.70088			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			110.09783		110.09783		110.09040	110.09040			0.00	0.00	0	8,607.0
I2050	On 03/02/2022	Bond Future			109.39686		109.39686		109.39024	109.39024			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future			110.70917		110.70917		110.70300	110.70300			0.00	0.00	0	0.0
I2050	On 04/08/2022	Bond Future			110.06308		110.06308		110.05735	110.05735			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			294.42800		294.42800		294.31400	294.31400			0.00	0.00	0	475.0
IGOV	On 03/02/2022	Index Future			297.84200		297.84200		297.72700	297.72700			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future			301.41300		301.41300		301.29800	301.29800			0.00	0.00	0	0.0
IGOV	On 04/08/2022	Index Future			305.10700		305.10700		304.99000	304.99000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future			3.69500		96.30500		3.70500	96.29500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future			3.73500		96.26500		3.74500	96.25500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future			3.76000		96.24000		3.77000	96.23000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future			3.85500		96.14500		3.86500	96.13500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future			3.90000		96.10000		3.91000	96.09000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future			4.06000		95.94000		4.05000	95.95000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.09000		95.91000		4.13000	95.87000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.44500		95.55500		4.44500	95.55500			0.00	0.00	0	472.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			4.72000		95.28000		4.72000	95.28000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			4.99000		95.01000		4.97000	95.03000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			5.19500		94.80500		5.19500	94.80500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			5.47500		94.52500		5.47500	94.52500			0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.44902		116.81005		7.44463	116.82989		5.80	0.00	0.00	0	65,520.0
R186	On 04/11/2021	Bond Future	7.77	Put	620.10000		0.62010		625.13000	0.62513	620.100	5.90	0.31	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	52.85000		0.05285		55.40000	0.05540	52.850	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	7.63585	112.85412		7.63092	112.87524		5.61	0.00	0.00	0	0.0
R186	On	05/05/2022			Bond Future	7.83412	114.18149		7.82868	114.20353		5.32	0.00	0.00	0	0.0
R186	On	05/05/2022	7.28	Call	Bond Future	1,034.37000	1.03437		996.19000	0.99619	1,034.370	5.13	0.33	0.00	0	435.0
R186	On	05/05/2022	7.88	Call	Bond Future	2,127.76000	2.12776		2,099.71000	2.09971	2,127.760	5.37	0.52	0.00	0	435.0
R186	On	05/05/2022	8.64	Put	Bond Future	931.74000	0.93174		874.40000	0.87440	931.740	5.80	0.27	0.00	0	435.0
R186	On	04/08/2022			Bond Future	8.04873	110.23784		8.04278	110.26059		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	326.23974	326.23974		326.29793	326.29793			0.00	0.00	0	1,274.0
R197	On	03/02/2022			Bond Future	321.80265	321.80265		321.86440	321.86440			0.00	0.00	0	0.0
R197	On	05/05/2022			Bond Future	325.66277	325.66277		325.72708	325.72708			0.00	0.00	0	0.0
R197	On	04/08/2022			Bond Future	321.32241	321.32241		321.38873	321.38873			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	237.84819	237.84819		237.83706	237.83706			0.00	0.00	0	8,324.0
R202	On	03/02/2022			Bond Future	236.23997	236.23997		236.23082	236.23082			0.00	0.00	0	0.0
R202	On	05/05/2022			Bond Future	239.07346	239.07346		239.06555	239.06555			0.00	0.00	0	0.0
R202	On	04/08/2022			Bond Future	237.58648	237.58648		237.57941	237.57941			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	5.03454	104.87998		5.06744	104.83783		1.05	0.00	155,432,130.36	1,482	14,628.0
R2023	On	03/02/2022			Bond Future	5.15903	106.07014		5.19931	106.02846		0.96	0.00	0.00	0	0.0
R2023	On	05/05/2022			Bond Future	5.28383	103.40703		5.33617	103.36546		0.84	0.00	0.00	0	0.0
R2023	On	04/08/2022			Bond Future	5.46618	104.63327		5.54217	104.59118		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	8.98056	96.55612		9.00229	96.43619		9.74	0.00	0.00	0	97,591.0
R2030	On	04/11/2021	8.27	Call	Bond Future	322.57000	0.32257		315.89000	0.31589	322.570	9.15	0.16	0.00	0	300.0
R2030	On	04/11/2021	8.75	Call	Bond Future	1,073.87000	1.07387		1,047.30000	1.04730	1,073.870	9.57	0.39	0.00	0	3,250.0
R2030	On	04/11/2021	8.77	Call	Bond Future	1,118.19000	1.11819		1,090.53000	1.09053	1,118.190	9.58	0.40	0.00	0	300.0
R2030	On	04/11/2021	9.20	Call	Bond Future	2,339.42000	2.33942		2,285.10000	2.28510	2,339.420	9.89	0.62	0.00	0	29.0
R2030	On	04/11/2021	9.35	Put	Bond Future	869.20000	0.86920		924.66000	0.92466	869.200	10.04	0.31	0.00	0	9,100.0
R2030	On	04/11/2021	9.90	Call	Bond Future	5,211.30000	5.21130		5,118.81000	5.11881	5,211.300	10.72	0.87	0.00	0	29.0
R2030	On	04/11/2021	11.26	Put	Bond Future	12.67000	0.01267		15.17000	0.01517	12.670	12.02	0.01	0.00	0	29.0
R2030	On	04/11/2021	11.44	Put	Bond Future	7.08000	0.00708		8.62000	0.00862	7.080	12.02	0.00	0.00	0	300.0
R2030	On	03/02/2022			Bond Future	9.17110	93.64791		9.19368	93.52749		9.53	0.00	0.00	0	0.0
R2030	On	03/02/2022	8.39	Call	Bond Future	742.65000	0.74265		732.87000	0.73287	742.650	8.93	0.23	0.00	0	101.0
R2030	On	03/02/2022	8.85	Call	Bond Future	1,563.72000	1.56372		1,536.85000	1.53685	1,563.720	9.27	0.40	0.00	0	1,000.0
R2030	On	03/02/2022	9.35	Put	Bond Future	1,931.17000	1.93117		2,004.71000	2.00471	1,931.170	9.59	0.42	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	Options Interest
R2030	On 03/02/2022	Bond Future	9.60	Call	3,698.77000	3.69877		3,639.93000	3.63993	3,698.770	9.79	0.66	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	1,170.52000	1.17052		1,223.28000	1.22328	1,170.520	9.96	0.29	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	330.31000	0.33031		351.50000	0.35150	330.310	11.24	0.10	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.37012	94.74958		9.39366	94.62832		9.06	0.00	0.00	0	0.0	
R2030	On 05/05/2022	Bond Future	7.73	Call	328.43000	0.32843		307.20000	0.30720	328.430	8.46	0.11	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	619.01000	0.61901		586.25000	0.58625	619.010	8.45	0.18	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	973.71000	0.97371		930.15000	0.93015	973.710	8.45	0.25	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.81	Call	1,536.41000	1.53641		1,481.23000	1.48123	1,536.410	8.65	0.35	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	1,694.27000	1.69427		1,636.23000	1.63623	1,694.270	8.70	0.37	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	2,877.87000	2.87787		2,924.49000	2.92449	2,877.870	8.98	0.49	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	1,669.28000	1.66928		1,698.21000	1.69821	1,669.280	9.37	0.33	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	10.20	Put	1,332.01000	1.33201		1,355.74000	1.35574	1,332.010	9.61	0.27	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	628.41000	0.62841		640.61000	0.64061	628.410	10.50	0.14	0.00	0	1,800.0	
R2030	On 04/08/2022	Bond Future			9.58398	91.84933		9.60863	91.72690		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			9.68052	91.64636		9.70254	91.51312		11.27	0.00	0.00	0	123,319.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	879.61000	0.87961		856.46000	0.85646	879.610	10.73	0.32	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,307.05000	2.30705		2,248.45000	2.24845	2,307.050	11.36	0.59	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	0.95000	0.00095		1.25000	0.00125	0.950	14.11	0.00	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			9.87476	92.68677		9.89757	92.55285		10.71	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	534.13000	0.53413		527.56000	0.52756	534.130	9.55	0.17	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	842.82000	0.84282		831.05000	0.83105	842.820	9.74	0.24	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	1,778.42000	1.77842		1,747.96000	1.74796	1,778.420	10.30	0.41	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	1,882.06000	1.88206		1,849.85000	1.84985	1,882.060	10.34	0.42	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	2,797.30000	2.79730		2,888.83000	2.88883	2,797.300	10.54	0.51	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	1,945.25000	1.94525		2,020.87000	2.02087	1,945.250	10.83	0.39	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	1,530.96000	1.53096		1,595.72000	1.59572	1,530.960	11.04	0.33	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	1,366.75000	1.36675		1,426.16000	1.42616	1,366.750	11.17	0.30	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	1,248.35000	1.24835		1,303.92000	1.30392	1,248.350	11.27	0.28	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	1,079.40000	1.07940		1,129.15000	1.12915	1,079.400	11.46	0.25	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	778.91000	0.77891		817.35000	0.81735	778.910	11.88	0.19	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	635.62000	0.63562		668.68000	0.66868	635.620	12.14	0.16	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.07350	89.63047		10.09720	89.49550		10.73	0.00	0.00	0	0.0	
R2032	On 05/05/2022	Bond Future	9.58	Call	1,911.47000	1.91147		1,787.77000	1.78777	1,911.470	10.39	0.37	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.18	Call	3,532.23000	3.53223		3,396.95000	3.39695	3,532.230	10.86	0.55	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	11.18	Put	1,250.52000	1.25052		1,201.32000	1.20132	1,250.520	12.03	0.23	0.00	0	780.0	
R2032	On 04/08/2022	Bond Future			10.28011	90.67073		10.30478	90.53448		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			10.24572	91.85121		10.27258	91.67236		12.51	0.00	0.00	0	77,110.0	
R2035	On 04/11/2021	Bond Future	10.11	Call	1,581.40000	1.58140		1,532.92000	1.53292	1,581.400	12.34	0.44	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,611.71000	1.61171		1,562.52000	1.56252	1,611.710	12.35	0.44	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	1,966.79000	1.96679	1,908.34000	1.90834	1,966.790	12.49	0.50	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.26	Call	2,070.36000	2.07036	0.00000	0.00000	2,070.360	12.52	0.52	7,136,312.79	150	150.0	
R2035	On 04/11/2021	Bond Future	10.60	Put	1,117.08000	1.11708	1,201.59000	1.20159	1,117.080	13.00	0.32	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	3,526.25000	3.52625	3,430.14000	3.43014	3,526.250	13.03	0.69	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	479.24000	0.47924	527.79000	0.52779	479.240	13.91	0.16	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.20	Put	385.72000	0.38572	427.48000	0.42748	385.720	14.15	0.13	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	132.33000	0.13233	152.77000	0.15277	132.330	15.04	0.05	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	0.33000	0.00033	0.48000	0.00048	0.330	15.82	0.00	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			10.44343	92.89360	10.47128	92.71346		11.94	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	961.22000	0.96122	947.45000	0.94745	961.220	10.95	0.25	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	9.92	Call	1,426.28000	1.42628	1,401.10000	1.40110	1,426.280	11.27	0.33	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.10	Call	1,884.84000	1.88484	1,848.63000	1.84863	1,884.840	11.51	0.39	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	10.26	Call	2,348.47000	2.34847	2,301.52000	2.30152	2,348.470	11.71	0.45	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.35	Call	2,627.11000	2.62711	2,575.65000	2.57565	2,627.110	11.80	0.48	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	10.61	Put	2,453.00000	2.45300	2,565.65000	2.56565	2,453.000	12.05	0.43	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	2,347.86000	2.34786	2,457.43000	2.45743	2,347.860	12.09	0.41	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.03	Put	1,550.66000	1.55066	1,633.49000	1.63349	1,550.660	12.59	0.30	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.05	Put	1,517.70000	1.51770	1,599.38000	1.59938	1,517.700	12.62	0.29	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	11.11	Put	1,423.45000	1.42345	1,501.77000	1.50177	1,423.450	12.72	0.28	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.28	Put	1,186.26000	1.18626	1,255.53000	1.25553	1,186.260	13.00	0.24	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	1,054.06000	1.05406	1,117.89000	1.11789	1,054.060	13.18	0.22	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.73	Put	733.22000	0.73322	782.79000	0.78279	733.220	13.74	0.16	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.88	Put	625.70000	0.62570	669.88000	0.66988	625.700	13.99	0.14	0.00	0	1,800.0	
R2035	On 05/05/2022	Bond Future			10.63780	89.50812	10.66669	89.32639		12.04	0.00	0.00	0	0.0	
R2035	On 04/08/2022	Bond Future			10.84180	90.54434	10.87184	90.36074		11.66	0.00	0.00	0	0.0	
R2035	On 04/08/2022	Bond Future	9.84	Call	1,559.62000	1.55962	1,517.83000	1.51783	1,559.620	10.97	0.28	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	10.64	Put	4,742.56000	4.74256	4,823.32000	4.82332	4,742.560	11.59	0.53	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	11.13	Put	3,339.41000	3.33941	3,387.14000	3.38714	3,339.410	11.96	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			10.47969	87.40401	10.50647	87.22526		13.09	0.00	0.00	0	120,362.0	
R2037	On 04/11/2021	Bond Future	11.49	Call	6,719.58000	6.71958	6,579.83000	6.57983	6,719.580	14.95	0.88	0.00	0	600.0	
R2037	On 04/11/2021	Bond Future	12.30	Put	71.65000	0.07165	85.17000	0.08517	71.650	16.34	0.03	0.00	0	600.0	
R2037	On 03/02/2022	Bond Future			10.66857	84.14171	10.69629	83.96172		13.13	0.00	0.00	0	0.0	
R2037	On 05/05/2022	Bond Future			10.86194	85.13175	10.89067	84.95020		12.65	0.00	0.00	0	0.0	
R2037	On 04/08/2022	Bond Future			11.06669	81.86321	11.09657	81.67974		12.92	0.00	0.00	0	0.0	
R2037	On 04/08/2022	Bond Future	10.10	Call	1,619.26000	1.61926	1,577.82000	1.57782	1,619.260	12.16	0.29	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	10.90	Put	4,633.46000	4.63346	4,714.31000	4.71431	4,633.460	12.84	0.52	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.42	Put	3,180.81000	3.18081	3,223.73000	3.22373	3,180.810	13.30	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	
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			10.59044	89.71337	10.62219	89.48524		13.63	0.00	0.00	0	82,082.0	

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			10.77362		86.22708		10.80652	85.99711		13.70	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			10.96064		87.24169		10.99476	87.00957		13.19	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	891.88000		0.89188		846.58000	0.84658	891.880	12.02	0.19	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	2,543.96000		2.54396		2,372.28000	2.37228	2,543.960	12.76	0.41	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	704.23000		0.70423		684.16000	0.68416	704.230	16.37	0.11	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.15836		83.74703		11.19385	83.51242		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			10.64400		86.35464		10.67548	86.12442		14.25	0.00	0.00	0	61,798.0
R2044	On 03/02/2022	Bond Future			10.81857		82.95529		10.85118	82.72326		14.34	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			10.99640		83.93146		11.03022	83.69721		13.79	0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.18407		80.52353		11.21925	80.28673		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			10.57021		85.59128		10.59623	85.39396		14.68	0.00	12,838,692.00	150	167,793.0
R2048	On 04/11/2021	Bond Future	10.20	Call	1,030.78000		1.03078		1,013.61000	1.01361	1,030.780	14.24	0.31	0.00	0	1,050.0
R2048	On 04/11/2021	Bond Future	10.80	Call	3,223.76000		3.22376		3,177.00000	3.17700	3,223.760	15.19	0.63	0.00	0	1,050.0
R2048	On 03/02/2022	Bond Future			10.74032		86.56257		10.76728	86.36376		14.01	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future	9.80	Call	657.14000		0.65714		728.39000	0.72839	657.140	12.69	0.17	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.50	Call	2,365.06000		2.36506		2,400.76000	2.40076	2,365.060	13.72	0.43	0.00	0	1,300.0
R2048	On 05/05/2022	Bond Future			10.90627		83.16573		10.93421	82.96510		14.20	0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			11.07915		84.12763		11.10818	83.92486		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			10.21900		71.08986		10.25053	70.90647		13.84	0.00	0.00	0	37,855.0
R209	On 04/11/2021	Bond Future	9.50	Call	292.58000		0.29258		279.60000	0.27960	292.580	12.58	0.15	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	2,428.66000		2.42866		2,564.81000	2.56481	2,428.660	13.51	0.61	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.25	Put	1,640.04000		1.64004		0.00000	0.00000	1,640.040	13.84	0.47	66,910,592.96	2,000	2,000.0
R209	On 04/11/2021	Bond Future	10.50	Put	1,065.43000		1.06543		1,154.84000	1.15484	1,065.430	14.19	0.35	98,101,463.48	4,000	7,400.0
R209	On 04/11/2021	Bond Future	12.00	Put	59.67000		0.05967		71.68000	0.07168	59.670	17.15	0.03	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.39076		71.89686		10.42332	71.71204		13.26	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.56476		69.60124		10.59844	69.41466		13.36	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			10.74360		70.40732		10.77848	70.21875		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			210.73866		210.73866		210.74834	210.74834			0.00	0.00	0	1,486.0
R210	On 03/02/2022	Bond Future			213.18195		213.18195		213.19371	213.19371			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		212.88608	212.88608		212.89917	212.89917			0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future		215.52299	215.52299		215.53694	215.53694			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		174.93920	174.93920		174.97850	174.97850			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		9.34040	86.99197		9.36706	86.84425		10.80	0.00	0.00	0	9,684.0
R213	On 03/02/2022	Bond Future		9.53084	87.97914		9.55850	87.83055		10.29	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	595.84000	0.59584	574.79000	0.57479	595.840	9.49	0.20	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	828.42000	0.82842	793.69000	0.79369	828.420	9.66	0.25	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	1,471.12000	1.47112	1,396.34000	1.39634	1,471.120	10.01	0.38	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,626.04000	1.62604	1,543.94000	1.54394	1,626.040	10.07	0.40	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	2,286.63000	2.28663	2,356.52000	2.35652	2,286.630	10.35	0.47	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	1,873.58000	1.87358	1,952.69000	1.95269	1,873.580	10.49	0.41	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	1,436.17000	1.43617	1,508.36000	1.50836	1,436.170	10.76	0.33	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	1,217.00000	1.21700	1,280.68000	1.28068	1,217.000	10.96	0.29	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	1,190.37000	1.19037	1,252.92000	1.25292	1,190.370	10.99	0.29	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	1,088.67000	1.08867	1,146.99000	1.14699	1,088.670	11.09	0.27	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	733.94000	0.73394	775.52000	0.77552	733.940	11.55	0.19	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	677.93000	0.67793	716.67000	0.71667	677.930	11.65	0.18	0.00	0	220.0
R213	On 05/05/2022	Bond Future		9.71924	85.48180		9.74800	85.33189		10.22	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future		9.91810	86.47538		9.94807	86.32396		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		10.60738	67.77938		10.63858	67.59388		14.86	0.00	0.00	0	18,091.0
R214	On 03/02/2022	Bond Future		10.78003	68.54854		10.81230	68.36152		14.22	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future		10.94857	66.07506		10.98195	65.88623		14.38	0.00	0.00	0	0.0
R214	On 04/08/2022	Bond Future		11.12392	66.83905		11.15852	66.64818		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
<b>Total for Derivatives :</b>												<b>340,419,191.59</b>	<b>7,782</b>	<b>1 092 313.0</b>
<b>Grand Total:</b>												<b>340,419,191.59</b>	<b>7,782</b>	<b>1 092 313.0</b>