



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: 17/09/2021

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	806.26900	806.26900			807.64200	807.64200			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	815.35400	815.35400			816.74500	816.74500			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	824.91600	824.91600			826.32500	826.32500			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	834.86900	834.86900			836.29700	836.29700			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	922.04200	922.04200			926.39400	926.39400			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	932.43100	932.43100			936.83500	936.83500			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	943.36700	943.36700			947.82400	947.82400			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	954.74900	954.74900			959.26200	959.26200			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	813.29800	813.29800			816.85500	816.85500			0.00	0.00	0	119.0
ALBI	On 03/02/2022	Index Future	822.46200	822.46200			826.06200	826.06200			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	832.10800	832.10800			835.75100	835.75100			0.00	0.00	0	0.0

an
ast

00

00

00

00

00

00

00

00

00

00

00

00

:42

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		842.14800	842.14800		845.83600	845.83600		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		11.26969	76.79350		11.19564	77.18885		0.00	0.00	0	350.0
ES33		On 03/02/2022	Bond Future		11.51142	77.67769		11.43414	78.07787		0.00	0.00	0	0.0
ES33		On 05/05/2022	Bond Future		11.75367	74.83043		11.67306	75.23555		0.00	0.00	0	0.0
ES33		On 04/08/2022	Bond Future		12.00537	75.71342		11.92120	76.12377		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		11.75219	75.34351		11.68817	75.73424		0.00	0.00	0	4,779.0
ES42		On 03/02/2022	Bond Future		11.97186	76.21150		11.90506	76.60702		0.00	0.00	0	0.0
ES42		On 05/05/2022	Bond Future		12.19975	72.86575		12.12996	73.26617		0.00	0.00	0	0.0
ES42		On 04/08/2022	Bond Future		12.43002	73.72433		12.35714	74.12985		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		803.06100	803.06100		806.55700	806.55700		0.00	0.00	0	992.0
GOVI		On 03/02/2022	GOVI		812.11000	812.11000		815.64800	815.64800		0.00	0.00	0	0.0
GOVI		On 05/05/2022	GOVI		821.63400	821.63400		825.21500	825.21500		0.00	0.00	0	0.0
GOVI		On 04/08/2022	GOVI		831.54800	831.54800		835.17300	835.17300		0.00	0.00	0	0.0
I2025		On 04/11/2021	Bond Future		155.24605	155.24605		155.36722	155.36722		0.00	4,191,643.35	27	5,117.0
I2025		On 03/02/2022	Bond Future		155.45231	155.45231		155.57526	155.57526		0.00	0.00	0	0.0
I2025		On 05/05/2022	Bond Future		157.31324	157.31324		157.43797	157.43797		0.00	0.00	0	0.0
I2025		On 04/08/2022	Bond Future		157.65330	157.65330		157.77973	157.77973		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		114.64874	114.64874		114.68298	114.68298		0.00	0.00	0	2,964.0
I2029		On 03/02/2022	Bond Future		115.96885	115.96885		116.00383	116.00383		0.00	0.00	0	0.0
I2029		On 05/05/2022	Bond Future		116.15900	116.15900		116.19475	116.19475		0.00	0.00	0	0.0
I2029		On 04/08/2022	Bond Future		117.60295	117.60295		117.63939	117.63939		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		108.69658	108.69658		108.68892	108.68892		0.00	0.00	0	8,979.0
I2033		On 03/02/2022	Bond Future		109.94803	109.94803		109.94074	109.94074		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			109.98626	109.98626	109.97905	109.97905			0.00	0.00	0	0.0
I2033	On 04/08/2022	Bond Future			111.35355	111.35355	111.34636	111.34636			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			120.46115	120.46115	120.92242	120.92242			0.00	0.00	0	5,949.0
I2038	On 03/02/2022	Bond Future			120.06923	120.06923	120.53598	120.53598			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future			121.50675	121.50675	121.97932	121.97932			0.00	0.00	0	0.0
I2038	On 04/08/2022	Bond Future			121.19987	121.19987	121.67848	121.67848			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			108.36488	108.36488	108.17303	108.17303			0.00	0.00	0	17,227.0
I2046	On 03/02/2022	Bond Future			109.61258	109.61258	109.41886	109.41886			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future			109.04232	109.04232	108.84663	108.84663			0.00	0.00	0	0.0
I2046	On 04/08/2022	Bond Future			110.39808	110.39808	110.20025	110.20025			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			111.82338	111.82338	112.12694	112.12694			0.00	0.00	0	8,607.0
I2050	On 03/02/2022	Bond Future			111.13357	111.13357	111.44071	111.44071			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future			112.46411	112.46411	112.77522	112.77522			0.00	0.00	0	0.0
I2050	On 04/08/2022	Bond Future			111.84428	111.84428	112.15941	112.15941			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			296.75600	296.75600	297.04000	297.04000			0.00	91,994,360.00	31	506.0
IGOV	On 03/02/2022	Index Future			300.17300	300.17300	300.46100	300.46100			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future			303.76600	303.76600	304.05800	304.05800			0.00	0.00	0	0.0
IGOV	On 04/08/2022	Index Future			307.50200	307.50200	307.79900	307.79900			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future			3.73500	96.26500	3.71500	96.28500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future			3.78000	96.22000	3.75000	96.25000			0.00	0.00	0	50,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future			3.88500	96.11500	3.85500	96.14500			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			4.14000	95.86000	4.09000	95.91000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.19500	95.80500	4.14500	95.85500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.63000	95.37000	4.56000	95.44000			0.00	0.00	0	472.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			4.95500	95.04500	4.85500	95.14500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.32000	94.68000	5.21000	94.79000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			5.49000	94.51000	5.43000	94.57000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			5.82500	94.17500	5.71500	94.28500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			5.81500	94.18500	5.72500	94.27500			0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.55337	116.33980	7.50897	116.53959		5.79	0.00	0.00	0	64,537.0
R186	On 04/11/2021	Bond Future	7.77	Put	576.24000	0.57624	519.67000	0.51967	576.240	5.88	0.34	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	25.23000	0.02523	22.24000	0.02224	25.230	6.55	0.02	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			7.74933		112.36934		7.70187	112.57176		5.53	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			7.95625		113.68816		7.90539	113.89327		5.27	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future	7.28	Call	741.21000		0.74121		802.72000	0.80272	741.210	4.93	0.28	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.88	Call	1,732.66000		1.73266		1,837.46000	1.83746	1,732.660	5.22	0.48	0.00	0	435.0
R186	On 05/05/2022	Bond Future	8.64	Put	915.81000		0.91581		862.35000	0.86235	915.810	5.58	0.29	0.00	0	435.0
R186	On 04/08/2022	Bond Future			8.17854		109.74304		8.12389	109.95101		5.28	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			326.93938		326.93938		326.94124	326.94124			0.00	0.00	0	1,274.0
R197	On 03/02/2022	Bond Future			322.48462		322.48462		322.48722	322.48722			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			326.34547		326.34547		326.34883	326.34883			0.00	0.00	0	0.0
R197	On 04/08/2022	Bond Future			322.02512		322.02512		322.02979	322.02979			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			240.75836		240.75836		240.97556	240.97556			0.00	0.00	0	8,374.0
R202	On 03/02/2022	Bond Future			239.16478		239.16478		239.38519	239.38519			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			242.02796		242.02796		242.25155	242.25155			0.00	0.00	0	0.0
R202	On 04/08/2022	Bond Future			240.58695		240.58695		240.81396	240.81396			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			5.05574		104.85282		5.00747	104.91467		0.96	0.00	0.00	0	14,769.0
R2023	On 03/02/2022	Bond Future			5.19371		106.03425		5.13290	106.09719		0.91	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.33269		103.36822		5.25224	103.43214		0.79	0.00	0.00	0	0.0
R2023	On 04/08/2022	Bond Future			5.52921		104.59835		5.41103	104.66383		0.59	0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future			9.08255		95.99494		9.00788	96.40537		9.67	0.00	0.00	0	97,229.0
R2030	On 04/11/2021	Bond Future	8.27	Call	113.72000		0.11372		156.80000	0.15680	113.720	9.08	0.08	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.75	Call	606.38000		0.60638		749.43000	0.74943	606.380	9.49	0.30	0.00	0	3,250.0
R2030	On 04/11/2021	Bond Future	8.77	Call	640.76000		0.64076		789.03000	0.78903	640.760	9.51	0.31	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	9.20	Call	1,703.88000		1.70388		1,965.56000	1.96556	1,703.880	9.82	0.58	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	9.35	Put	769.32000		0.76932		654.75000	0.65475	769.320	9.98	0.33	0.00	0	9,100.0
R2030	On 04/11/2021	Bond Future	9.90	Call	4,550.90000		4.55090		4,926.06000	4.92606	4,550.900	10.66	0.89	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.26	Put	2.60000		0.00260		2.08000	0.00208	2.600	11.85	0.00	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.44	Put	1.16000		0.00116		0.92000	0.00092	1.160	11.85	0.00	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.27931		93.07266		9.20108	93.48808		9.26	0.00	0.00	0	0.0
R2030	On 03/02/2022	Bond Future	8.39	Call	460.48000		0.46048		543.34000	0.54334	460.480	8.64	0.18	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	1,129.94000		1.12994		1,284.12000	1.28412	1,129.940	8.99	0.34	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.35	Put	1,951.32000		1.95132		1,773.88000	1.77388	1,951.320	9.33	0.46	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	3,105.62000	3.10562	3,381.54000	3.38154	3,105.620	9.53	0.63	0.00	0	1,000.0		
R2030	On 03/02/2022	Bond Future	9.78	Put	1,134.20000	1.13420	1,018.65000	1.01865	1,134.200	9.72	0.31	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	10.85	Put	277.23000	0.27723	244.82000	0.24482	277.230	11.02	0.09	0.00	0	1,000.0		
R2030	On 05/05/2022	Bond Future			9.48391	94.16532	9.40192	94.58582		8.87	0.00	0.00	0	0.0		
R2030	On 05/05/2022	Bond Future	7.73	Call	207.08000	0.20708	243.34000	0.24334	207.080	8.31	0.08	0.00	0	200.0		
R2030	On 05/05/2022	Bond Future	8.14	Call	420.95000	0.42095	485.34000	0.48534	420.950	8.28	0.14	0.00	0	1,800.0		
R2030	On 05/05/2022	Bond Future	8.47	Call	700.23000	0.70023	795.76000	0.79576	700.230	8.25	0.21	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	8.81	Call	1,179.62000	1.17962	1,317.10000	1.31710	1,179.620	8.46	0.30	0.00	0	200.0		
R2030	On 05/05/2022	Bond Future	8.89	Call	1,318.38000	1.31838	1,466.40000	1.46640	1,318.380	8.51	0.33	0.00	0	1,800.0		
R2030	On 05/05/2022	Bond Future	9.35	Put	2,987.42000	2.98742	2,776.59000	2.77659	2,987.420	8.79	0.53	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	9.95	Put	1,692.87000	1.69287	1,555.36000	1.55536	1,692.870	9.19	0.35	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	10.20	Put	1,333.35000	1.33335	1,220.77000	1.22077	1,333.350	9.43	0.29	0.00	0	200.0		
R2030	On 05/05/2022	Bond Future	11.04	Put	598.15000	0.59815	543.31000	0.54331	598.150	10.34	0.15	0.00	0	1,800.0		
R2030	On 04/08/2022	Bond Future			9.70262	91.26199	9.61649	91.68791		8.89	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			9.76856	91.11520	9.68895	91.59532		11.22	0.00	0.00	0	124,291.0		
R2032	On 04/11/2021	Bond Future	9.33	Call	468.86000	0.46886	602.95000	0.60295	468.860	10.68	0.23	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	1,679.09000	1.67909	1,969.12000	1.96912	1,679.090	11.31	0.55	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	0.06000	0.00006	0.04000	0.00004	0.060	13.88	0.00	0.00	0	700.0		
R2032	On 03/02/2022	Bond Future			9.96785	92.14189	9.88482	92.62767		10.21	0.00	0.00	0	0.0		
R2032	On 03/02/2022	Bond Future	8.91	Call	280.27000	0.28027	345.01000	0.34501	280.270	8.96	0.12	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	9.14	Call	499.94000	0.49994	599.65000	0.59965	499.940	9.14	0.18	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	9.57	Call	1,253.97000	1.25397	1,438.64000	1.43864	1,253.970	9.75	0.35	0.00	0	1,050.0		
R2032	On 03/02/2022	Bond Future	9.58	Call	1,276.29000	1.27629	1,463.03000	1.46303	1,276.290	9.76	0.35	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	9.62	Call	1,368.38000	1.36838	1,563.40000	1.56340	1,368.380	9.81	0.37	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	9.67	Put	3,247.81000	3.24781	2,967.39000	2.96739	3,247.810	9.87	0.61	0.00	0	1,050.0		
R2032	On 03/02/2022	Bond Future	9.81	Put	2,778.95000	2.77895	2,527.20000	2.52720	2,778.950	10.03	0.55	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.14	Put	1,867.99000	1.86799	1,679.95000	1.67995	1,867.990	10.34	0.42	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.35	Put	1,433.09000	1.43309	1,280.81000	1.28081	1,433.090	10.57	0.34	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	10.45	Put	1,262.83000	1.26283	1,125.79000	1.12579	1,262.830	10.70	0.31	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.53	Put	1,141.26000	1.14126	1,015.55000	1.01555	1,141.260	10.82	0.29	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	10.65	Put	981.66000	0.98166	871.44000	0.87144	981.660	11.00	0.25	0.00	0	1,050.0		
R2032	On 03/02/2022	Bond Future	10.66	Put	969.34000	0.96934	860.34000	0.86034	969.340	11.01	0.25	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.95	Put	671.30000	0.67130	592.92000	0.59292	671.300	11.45	0.18	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	11.13	Put	532.31000	0.53231	468.91000	0.46891	532.310	11.72	0.15	0.00	0	210.0		
R2032	On 05/05/2022	Bond Future			10.17103	89.07677	10.08438	89.56847		10.44	0.00	0.00	0	0.0		
R2032	On 05/05/2022	Bond Future	9.58	Call	1,503.77000	1.50377	1,679.62000	1.67962	1,503.770	10.09	0.33	0.00	0	780.0		
R2032	On 05/05/2022	Bond Future	10.18	Call	3,007.40000	3.00740	3,275.69000	3.27569	3,007.400	10.58	0.52	0.00	0	780.0		
R2032	On 05/05/2022	Bond Future	11.18	Put	1,200.76000	1.20076	1,095.04000	1.09504	1,200.760	11.80	0.23	0.00	0	780.0		
R2032	On 04/08/2022	Bond Future			10.38122	90.11407	10.29072	90.61210		10.16	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			10.32505	91.32445		10.24554	91.85241		12.47	0.00	0.00	0	79,848.0
R2035	On 04/11/2021	Bond Future	10.11	Call	1,017.57000	1.01757		1,243.34000	1.24334	1,017.570	12.30	0.37	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,043.39000	1.04339		1,272.62000	1.27262	1,043.390	12.31	0.38	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	1,353.15000	1.35315		1,620.35000	1.62035	1,353.150	12.45	0.45	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.26	Call	1,446.17000	1.44617		1,723.59000	1.72359	1,446.170	12.48	0.47	0.00	0	150.0
R2035	On 04/11/2021	Bond Future	10.60	Put	949.53000	0.94953		802.93000	0.80293	949.530	12.97	0.33	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	2,830.52000	2.83052		3,217.02000	3.21702	2,830.520	13.01	0.68	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	326.23000	0.32623		269.69000	0.26969	326.230	13.91	0.14	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	246.15000	0.24615		202.71000	0.20271	246.150	14.15	0.11	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	58.20000	0.05820		47.15000	0.04715	58.200	14.96	0.03	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	0.01000	0.00001		0.01000	0.00001	0.010	15.67	0.00	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			10.52718	92.35347		10.44434	92.88770		11.38	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	589.13000	0.58913		702.52000	0.70252	589.130	10.31	0.19	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	9.92	Call	965.49000	0.96549		1,124.68000	1.12468	965.490	10.66	0.27	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.10	Call	1,361.00000	1.36100		1,560.02000	1.56002	1,361.000	10.92	0.34	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.24	Call	1,722.74000	1.72274		1,953.09000	1.95309	1,722.740	11.11	0.40	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	10.26	Call	1,777.71000	1.77771		2,012.49000	2.01249	1,777.710	11.13	0.41	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.34	Put	3,218.28000	3.21828		2,936.46000	2.93646	3,218.280	11.21	0.56	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	10.35	Call	2,033.89000	2.03389		2,288.49000	2.28849	2,033.890	11.22	0.44	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.61	Put	2,350.22000	2.35022		2,125.72000	2.12572	2,350.220	11.50	0.45	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.65	Put	2,239.41000	2.23941		2,022.96000	2.02296	2,239.410	11.54	0.44	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	1,413.21000	1.41321		1,264.34000	1.26434	1,413.210	12.08	0.31	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	1,379.83000	1.37983		1,234.00000	1.23400	1,379.830	12.12	0.30	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.11	Put	1,284.38000	1.28438		1,147.37000	1.14737	1,284.380	12.22	0.28	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.28	Put	1,047.34000	1.04734		932.94000	0.93294	1,047.340	12.52	0.24	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.33	Put	986.24000	0.98624		877.84000	0.87784	986.240	12.61	0.23	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	11.39	Put	917.65000	0.91765		816.08000	0.81608	917.650	12.72	0.21	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	607.62000	0.60762		538.02000	0.53802	607.620	13.30	0.15	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	506.47000	0.50647		447.76000	0.44776	506.470	13.55	0.13	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.72528	88.95947		10.63906	89.50019		11.72	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future			10.93228	89.99301		10.84242	90.54055		11.44	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future	9.84	Call	1,239.07000	1.23907		1,382.15000	1.38215	1,239.070	10.72	0.24	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.64	Put	4,827.50000	4.82750		4,537.03000	4.53703	4,827.500	11.36	0.55	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	3,359.39000	3.35939		3,135.74000	3.13574	3,359.390	11.74	0.43	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			10.54041	86.99953		10.47107	87.46166		13.04	0.00	1,652,991.07	19	120,234.0
R2037	On 04/11/2021	Bond Future	11.49	Call	6,172.89000	6.17289		6,603.73000	6.60373	6,172.890	14.97	0.91	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	23.75000	0.02375		19.89000	0.01989	23.750	16.27	0.01	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			10.73278	83.72566		10.66064	84.19331		12.51	0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			10.92903	84.70872		10.85399	85.18209		12.31	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future			11.13595	81.43886		11.05776	81.91816		12.66	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future	10.10	Call	1,321.23000	1.32123		1,452.85000	1.45285	1,321.230	11.87	0.26	0.00	0	50.0

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
R2037	On 04/08/2022	Bond Future	10.90	Put	4,638.24000		4.63824	4,391.86000	4.39186	4,638.240		12.58	0.54	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.42	Put	3,140.30000		3.14030	2,955.45000	2.95545	3,140.300		13.06	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			10.66270		89.19552	10.59330	89.69278			13.58	0.00	0.00	0	81,495.0
R2040	On 03/02/2022	Bond Future			10.84978		85.69619	10.77758	86.19935			13.06	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			11.04013		86.70246	10.96503	87.21177			12.83	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	630.29000		0.63029	718.32000	0.71832	630.290		11.67	0.16	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	2,070.23000		2.07023	2,272.47000	2.27247	2,070.230		12.38	0.37	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	630.37000		0.63037	580.39000	0.58039	630.370		16.15	0.11	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.24057		83.20514	11.16232	83.72080			13.20	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			10.69279		85.99828	10.62840	86.46912			14.18	0.00	0.00	0	60,562.0
R2044	On 03/02/2022	Bond Future			10.87026		82.58800	10.80328	83.06446			13.64	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.05042		83.55784	10.98077	84.04009			13.40	0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.23978		80.14907	11.16722	80.63736			13.80	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			10.62536		85.17401	10.55579	85.70098			14.60	0.00	0.00	0	168,143.0
R2048	On 04/11/2021	Bond Future	10.20	Call	593.17000		0.59317	743.26000	0.74326	593.170		14.18	0.24	0.00	0	1,050.0
R2048	On 04/11/2021	Bond Future	10.80	Call	2,573.84000		2.57384	2,929.82000	2.92982	2,573.840		15.16	0.62	0.00	0	1,050.0
R2048	On 03/02/2022	Bond Future			10.79861		86.13377	10.72621	86.66695			13.34	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future	9.80	Call	386.67000		0.38667	463.59000	0.46359	386.670		12.03	0.13	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.50	Call	1,820.34000		1.82034	2,046.07000	2.04607	1,820.340		13.03	0.39	0.00	0	1,300.0
R2048	On 05/05/2022	Bond Future			10.96712		82.72988	10.89187	83.26947			13.80	0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			11.14194		83.69017	11.06361	84.23654			13.48	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			10.28661		70.69744	10.21210	71.13009			13.79	0.00	0.00	0	36,304.0
R209	On 04/11/2021	Bond Future	9.50	Call	116.16000		0.11616	161.67000	0.16167	116.160		12.63	0.08	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	2,393.64000		2.39364	2,124.33000	2.12433	2,393.640		13.45	0.68	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.25	Put	1,520.99000		1.52099	1,323.83000	1.32383	1,520.990		13.79	0.51	0.00	0	9,250.0
R209	On 04/11/2021	Bond Future	10.50	Put	906.94000		0.90694	775.06000	0.77506	906.940		14.15	0.36	0.00	0	150.0
R209	On 04/11/2021	Bond Future	12.00	Put	19.98000		0.01998	16.31000	0.01631	19.980		17.04	0.01	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.46189		71.49399	10.38461	71.93185			12.63	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.63884		69.19179	10.55870	69.63489			12.99	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			10.81988		69.99589	10.73673	70.44454			12.72	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	211.91270	211.91270		212.15715	212.15715			0.00	0.00	0	1,486.0
R210	On	03/02/2022			Bond Future	214.35270	214.35270		214.60071	214.60071			0.00	0.00	0	0.0
R210	On	05/05/2022			Bond Future	214.06490	214.06490		214.31660	214.31660			0.00	0.00	0	0.0
R210	On	04/08/2022			Bond Future	216.72630	216.72630		216.98135	216.98135			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	175.02260	175.02260		175.01451	175.01451			0.00	0.00	0	3,525.0
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	9.43703	86.45809		9.35738	86.89785		10.73	0.00	0.00	0	10,449.0
R213	On	03/02/2022			Bond Future	9.63295	87.43225		9.54979	87.87730		9.88	0.00	0.00	0	0.0
R213	On	03/02/2022	8.63	Call	Bond Future	336.86000	0.33686		407.84000	0.40784	336.860	9.02	0.14	0.00	0	200.0
R213	On	03/02/2022	8.80	Call	Bond Future	509.80000	0.50980		605.71000	0.60571	509.800	9.21	0.19	0.00	0	102.0
R213	On	03/02/2022	9.15	Call	Bond Future	1,036.12000	1.03612		1,191.80000	1.19180	1,036.120	9.58	0.32	0.00	0	220.0
R213	On	03/02/2022	9.22	Call	Bond Future	1,170.37000	1.17037		1,338.77000	1.33877	1,170.370	9.65	0.35	0.00	0	430.0
R213	On	03/02/2022	9.58	Put	Bond Future	2,288.71000	2.28871		2,077.35000	2.07735	2,288.710	9.95	0.51	0.00	0	200.0
R213	On	03/02/2022	9.76	Put	Bond Future	1,845.30000	1.84530		1,664.99000	1.66499	1,845.300	10.10	0.44	0.00	0	102.0
R213	On	03/02/2022	10.00	Put	Bond Future	1,377.43000	1.37743		1,234.58000	1.23458	1,377.430	10.38	0.35	0.00	0	430.0
R213	On	03/02/2022	10.15	Put	Bond Future	1,146.62000	1.14662		1,024.21000	1.02421	1,146.620	10.59	0.30	0.00	0	200.0
R213	On	03/02/2022	10.17	Put	Bond Future	1,118.75000	1.11875		998.89000	0.99889	1,118.750	10.62	0.30	0.00	0	220.0
R213	On	03/02/2022	10.25	Put	Bond Future	1,013.08000	1.01308		903.01000	0.90301	1,013.080	10.73	0.27	0.00	0	102.0
R213	On	03/02/2022	10.60	Put	Bond Future	651.57000	0.65157		577.06000	0.57706	651.570	11.21	0.19	0.00	0	430.0
R213	On	03/02/2022	10.67	Put	Bond Future	595.65000	0.59565		526.93000	0.52693	595.650	11.30	0.18	0.00	0	220.0
R213	On	05/05/2022			Bond Future	9.82612	84.92641		9.73937	85.37684		9.96	0.00	0.00	0	0.0
R213	On	04/08/2022			Bond Future	10.02898	85.91692		9.93832	86.37318		9.62	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	10.65664	67.48687		10.59229	67.86939		14.79	0.00	0.00	0	17,810.0
R214	On	03/02/2022			Bond Future	10.83208	68.24730		10.76527	68.63436		13.53	0.00	0.00	0	0.0
R214	On	05/05/2022			Bond Future	11.00280	65.76872		10.93352	66.16048		13.97	0.00	0.00	0	0.0
R214	On	04/08/2022			Bond Future	11.17967	66.53194		11.10774	66.92862		13.68	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 :														97,838,994.42	77	1 119 774.0

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
------------------	--------	------------	-----------	------------	-----------	--------------	----------------	-------------------	------------	-------	-------------	------------------	---------------

Grand Total:											97,838,994.42	77	1 119 774.0
---------------------	--	--	--	--	--	--	--	--	--	--	---------------	----	-------------