



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: 21/09/2021

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
5Y STND	On 21/12/2021	Interest Rate Swap	90.70000		90.70000		90.70000	90.70000			0.00	0.00	0	51.0
AL37	On 04/11/2021	Index Future	805.42100		805.42100		805.20200	805.20200			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	814.48400		814.48400		814.26600	814.26600			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	824.02900		824.02900		823.81000	823.81000			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	833.96700		833.96700		833.74600	833.74600			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	918.24700		918.24700		918.53300	918.53300			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	928.58000		928.58000		928.87300	928.87300			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	939.46200		939.46200		939.76000	939.76000			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	950.79200		950.79200		951.09500	951.09500			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	810.75300		810.75300		810.54300	810.54300			0.00	0.00	0	119.0
ALBI	On 03/02/2022	Index Future	819.87600		819.87600		819.66700	819.66700			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	829.48400		829.48400		829.27400	829.27400			0.00	0.00	0	0.0

an
ast

00

00

00

00

00

00

00

00

00

00

00

00

:04

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 04/08/2022	Index Future		839.48800	839.48800		839.27600	839.27600			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		11.31273	76.56502		11.32836	76.48229			0.00	0.00	0	350.0
ES33	On 03/02/2022	Bond Future		11.55658	77.44521		11.57267	77.36262			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future		11.80093	74.59434		11.81758	74.51141			0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future		12.05482	75.47382		12.07211	75.39030			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		11.79587	75.07884		11.81103	74.98734			0.00	0.00	0	4,779.0
ES42	On 03/02/2022	Bond Future		12.01765	75.94239		12.03328	75.85091			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future		12.24773	72.59258		12.26394	72.50068			0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future		12.48023	73.44718		12.49707	73.35462			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		800.54000	800.54000		800.35200	800.35200			0.00	0.00	0	992.0
GOVI	On 03/02/2022	GOVI		809.54800	809.54800		809.36200	809.36200			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI		819.03500	819.03500		818.84800	818.84800			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI		828.91300	828.91300		828.72500	828.72500			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		154.96697	154.96697		154.95076	154.95076			0.00	38,741,742.50	250	5,367.0
I2025	On 03/02/2022	Bond Future		155.16729	155.16729		155.15311	155.15311			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future		157.02312	157.02312		157.01008	157.01008			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future		157.35844	157.35844		157.34615	157.34615			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		114.12307	114.12307		114.53533	114.53533			0.00	0.00	0	2,964.0
I2029	On 03/02/2022	Bond Future		115.43504	115.43504		115.85363	115.85363			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future		115.61762	115.61762		116.04212	116.04212			0.00	0.00	0	0.0
I2029	On 04/08/2022	Bond Future		117.05404	117.05404		117.48451	117.48451			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		108.24765	108.24765		108.43308	108.43308			0.00	974,228.85	9	8,988.0
I2033	On 03/02/2022	Bond Future		109.49207	109.49207		109.68119	109.68119			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			109.52374	109.52374	109.71601	109.71601			0.00	0.00	0	0.0
I2033	On 04/08/2022	Bond Future			110.88440	110.88440	111.07969	111.07969			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			120.19557	120.19557	120.31420	120.31420			0.00	0.00	0	5,949.0
I2038	On 03/02/2022	Bond Future			119.79851	119.79851	119.92013	119.92013			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future			121.23136	121.23136	121.35555	121.35555			0.00	0.00	0	0.0
I2038	On 04/08/2022	Bond Future			120.92032	120.92032	121.04675	121.04675			0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future			107.58557	107.58557	107.73338	107.73338			0.00	0.00	0	17,227.0
I2046	On 03/02/2022	Bond Future			108.82250	108.82250	108.97351	108.97351			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future			108.24153	108.24153	108.39524	108.39524			0.00	0.00	0	0.0
I2046	On 04/08/2022	Bond Future			109.58653	109.58653	109.74284	109.74284			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			110.83481	110.83481	111.41752	111.41752			0.00	0.00	0	8,607.0
I2050	On 03/02/2022	Bond Future			110.13165	110.13165	110.72277	110.72277			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future			111.44901	111.44901	112.04805	112.04805			0.00	0.00	0	0.0
I2050	On 04/08/2022	Bond Future			110.81580	110.81580	111.42292	111.42292			0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future			295.80500	295.80500	296.28400	296.28400			0.00	0.00	0	506.0
IGOV	On 03/02/2022	Index Future			299.20600	299.20600	299.69300	299.69300			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future			302.78500	302.78500	303.27800	303.27800			0.00	0.00	0	0.0
IGOV	On 04/08/2022	Index Future			306.50800	306.50800	307.00700	307.00700			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future			3.71500	96.28500	3.72500	96.27500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future			3.77000	96.23000	3.77000	96.23000			0.00	0.00	0	50,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future			3.86500	96.13500	3.87500	96.12500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future			3.91000	96.09000	3.93000	96.07000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future			4.09000	95.91000	4.11000	95.89000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.16500	95.83500	4.19500	95.80500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.58000	95.42000	4.63000	95.37000			0.00	0.00	0	472.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			4.90500	95.09500	4.95500	95.04500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.27000	94.73000	5.32000	94.68000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			5.44000	94.56000	5.49500	94.50500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			5.77500	94.22500	5.82500	94.17500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			5.80500	94.19500	5.82500	94.17500			0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.57862	116.22638	7.59253	116.16396		5.79	0.00	0.00	0	64,537.0
R186	On 04/11/2021	Bond Future	7.77	Put	576.78000	0.57678	609.32000	0.60932	576.780	5.88	0.36	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	21.44000	0.02144	24.50000	0.02450	21.440	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			7.77677		112.25251		7.79122	112.19105		5.53	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			7.98592		113.56873		8.00113	113.50757		5.27	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future	7.28	Call	696.06000		0.69606		683.15000	0.68315	696.060	4.93	0.27	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.88	Call	1,659.30000		1.65930		1,634.71000	1.63471	1,659.300	5.22	0.47	0.00	0	435.0
R186	On 05/05/2022	Bond Future	8.64	Put	935.26000		0.93526		957.05000	0.95705	935.260	5.58	0.29	0.00	0	435.0
R186	On 04/08/2022	Bond Future			8.21064		109.62111		8.22678	109.55987		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			326.93000		326.93000		326.93755	326.93755			0.00	0.00	0	1,274.0
R197	On 03/02/2022	Bond Future			322.46928		322.46928		322.48161	322.48161			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			326.32651		326.32651		326.34171	326.34171			0.00	0.00	0	0.0
R197	On 04/08/2022	Bond Future			322.00349		322.00349		322.02079	322.02079			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			240.60851		240.60851		240.77514	240.77514			0.00	0.00	0	8,374.0
R202	On 03/02/2022	Bond Future			239.00904		239.00904		239.18083	239.18083			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			241.86775		241.86775		242.04359	242.04359			0.00	0.00	0	0.0
R202	On 04/08/2022	Bond Future			240.42289		240.42289		240.60242	240.60242			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			5.10249		104.79296		5.08725	104.81247		0.96	0.00	21,796,935.68	208	14,769.0
R2023	On 03/02/2022	Bond Future			5.25408		105.97182		5.23353	105.99306		0.91	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.41372		103.30392		5.38546	103.32634		0.79	0.00	0.00	0	0.0
R2023	On 04/08/2022	Bond Future			5.64947		104.53180		5.60687	104.55536		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			9.14842		95.63478		9.15203	95.61509		9.67	0.00	0.00	0	100,413.0
R2030	On 04/11/2021	Bond Future	8.27	Call	71.61000		0.07161		74.39000	0.07439	71.610	9.08	0.06	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.75	Call	461.50000		0.46150		467.89000	0.46789	461.500	9.49	0.25	0.00	0	3,250.0
R2030	On 04/11/2021	Bond Future	8.77	Call	490.61000		0.49061		497.06000	0.49706	490.610	9.51	0.26	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	9.20	Call	1,444.34000		1.44434		1,448.34000	1.44834	1,444.340	9.82	0.54	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	9.25	Put	1,044.87000		1.04487		1,067.81000	1.06781	1,044.870	9.86	0.43	0.00	0	5,000.0
R2030	On 04/11/2021	Bond Future	9.35	Put	839.71000		0.83971		860.97000	0.86097	839.710	9.98	0.36	0.00	0	9,100.0
R2030	On 04/11/2021	Bond Future	9.90	Call	4,201.78000		4.20178		4,192.66000	4.19266	4,201.780	10.66	0.88	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.26	Put	2.21000		0.00221		2.53000	0.00253	2.210	11.85	0.00	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.44	Put	0.94000		0.00094		1.10000	0.00110	0.940	11.85	0.00	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.34860		92.70668		9.35211	92.68819		9.26	0.00	0.00	0	0.0
R2030	On 03/02/2022	Bond Future	8.39	Call	382.23000		0.38223		383.65000	0.38365	382.230	8.64	0.15	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	984.08000		0.98408		984.95000	0.98495	984.080	8.99	0.31	0.00	0	1,000.0

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	9.35	Put	2,094.08000	2.09408		2,110.87000	2.11087	2,094.080	9.33	0.49	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.60	Call	2,848.37000	2.84837		2,844.77000	2.84477	2,848.370	9.53	0.61	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	1,221.81000	1.22181		1,235.23000	1.23523	1,221.810	9.72	0.33	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	296.49000	0.29649		302.32000	0.30232	296.490	11.02	0.10	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.55670	93.79404		9.56022	93.77614		8.87	0.00	0.00	0	0.0	
R2030	On 05/05/2022	Bond Future	7.73	Call	173.33000	0.17333		173.88000	0.17388	173.330	8.31	0.07	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	361.15000	0.36115		361.70000	0.36170	361.150	8.28	0.12	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	611.77000	0.61177		612.03000	0.61203	611.770	8.25	0.19	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.81	Call	1,052.19000	1.05219		1,051.81000	1.05181	1,052.190	8.46	0.28	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	1,181.18000	1.18118		1,180.58000	1.18058	1,181.180	8.51	0.31	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	3,164.91000	3.16491		3,180.45000	3.18045	3,164.910	8.79	0.55	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	1,804.42000	1.80442		1,816.73000	1.81673	1,804.420	9.19	0.37	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	10.20	Put	1,422.80000	1.42280		1,433.71000	1.43371	1,422.800	9.43	0.31	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	638.06000	0.63806		644.86000	0.64486	638.060	10.34	0.15	0.00	0	1,800.0	
R2030	On 04/08/2022	Bond Future			9.77924	90.88521		9.78281	90.86770		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			9.83427	90.72148		9.83278	90.73038		11.22	0.00	7,166,996.92	79	124,370.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	342.82000	0.34282		354.84000	0.35484	342.820	10.68	0.19	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	1,408.62000	1.40862		1,429.18000	1.42918	1,408.620	11.31	0.51	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	0.04000	0.00004		0.05000	0.00005	0.040	13.88	0.00	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.03665	91.74202		10.03486	91.75239		10.21	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	224.26000	0.22426		228.47000	0.22847	224.260	8.96	0.10	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	413.05000	0.41305		419.27000	0.41927	413.050	9.14	0.16	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.57	Call	1,091.43000	1.09143		1,101.94000	1.10194	1,091.430	9.75	0.32	0.00	0	1,050.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	1,111.94000	1.11194		1,122.53000	1.12253	1,111.940	9.76	0.32	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	1,196.73000	1.19673		1,207.67000	1.20767	1,196.730	9.81	0.34	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.67	Put	3,466.92000	3.46692		3,467.92000	3.46792	3,466.920	9.87	0.64	0.00	0	1,050.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	2,973.06000	2.97306		2,975.13000	2.97513	2,973.060	10.03	0.58	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	2,007.69000	2.00769		2,011.49000	2.01149	2,007.690	10.34	0.45	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	1,542.89000	1.54289		1,547.30000	1.54730	1,542.890	10.57	0.37	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	1,360.05000	1.36005		1,364.62000	1.36462	1,360.050	10.70	0.33	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	1,229.21000	1.22921		1,233.86000	1.23386	1,229.210	10.82	0.31	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.65	Put	1,057.05000	1.05705		1,061.76000	1.06176	1,057.050	11.00	0.27	0.00	0	1,050.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	1,043.75000	1.04375		1,048.45000	1.04845	1,043.750	11.01	0.27	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	721.63000	0.72163		726.14000	0.72614	721.630	11.45	0.20	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	571.32000	0.57132		575.55000	0.57555	571.320	11.72	0.16	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.24298	88.67125		10.24098	88.68249		10.44	0.00	0.00	0	0.0	
R2032	On 05/05/2022	Bond Future	9.58	Call	1,350.86000	1.35086		1,359.87000	1.35987	1,350.860	10.09	0.31	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.18	Call	2,775.19000	2.77519		2,787.30000	2.78730	2,775.190	10.58	0.50	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	11.18	Put	1,276.04000	1.27604		1,279.01000	1.27901	1,276.040	11.80	0.25	0.00	0	780.0	
R2032	On 04/08/2022	Bond Future			10.45648	89.70278		10.45429	89.71471		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			10.37010	91.02728		10.38409	90.93528		12.47	0.00	546,163.68	6	79,842.0
R2035	On 04/11/2021	Bond Future	10.11	Call	847.92000	0.84792		833.20000	0.83320	847.920	12.30	0.34	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	871.37000	0.87137		856.20000	0.85620	871.370	12.31	0.34	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	1,155.90000	1.15590		1,135.33000	1.13533	1,155.900	12.45	0.42	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.26	Call	1,242.36000	1.24236		1,220.18000	1.22018	1,242.360	12.48	0.44	0.00	0	150.0
R2035	On 04/11/2021	Bond Future	10.60	Put	983.23000	0.98323		1,032.92000	1.03292	983.230	12.97	0.35	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	2,564.48000	2.56448		2,520.97000	2.52097	2,564.480	13.01	0.66	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	324.17000	0.32417		348.82000	0.34882	324.170	13.91	0.14	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	241.30000	0.24130		261.33000	0.26133	241.300	14.15	0.11	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	52.87000	0.05287		59.24000	0.05924	52.870	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			10.57436	92.05126		10.58872	91.95957		11.38	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	512.65000	0.51265		502.51000	0.50251	512.650	10.31	0.17	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	9.92	Call	858.72000	0.85872		843.01000	0.84301	858.720	10.66	0.25	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.10	Call	1,228.50000	1.22850		1,207.40000	1.20740	1,228.500	10.92	0.32	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.24	Call	1,570.46000	1.57046		1,544.79000	1.54479	1,570.460	11.11	0.38	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	10.26	Call	1,622.66000	1.62266		1,596.31000	1.59631	1,622.660	11.13	0.39	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.34	Put	3,354.62000	3.35462		3,417.22000	3.41722	3,354.620	11.21	0.58	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	10.35	Call	1,866.69000	1.86669		1,837.25000	1.83725	1,866.690	11.22	0.42	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.61	Put	2,452.41000	2.45241		2,505.42000	2.50542	2,452.410	11.50	0.47	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.65	Put	2,336.93000	2.33693		2,388.51000	2.38851	2,336.930	11.54	0.46	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	1,472.89000	1.47289		1,511.59000	1.51159	1,472.890	12.08	0.32	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	1,437.87000	1.43787		1,475.95000	1.47595	1,437.870	12.12	0.32	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.11	Put	1,337.70000	1.33770		1,373.98000	1.37398	1,337.700	12.22	0.30	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.28	Put	1,088.92000	1.08892		1,120.38000	1.12038	1,088.920	12.52	0.25	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.33	Put	1,024.79000	1.02479		1,054.93000	1.05493	1,024.790	12.61	0.24	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	11.39	Put	952.81000	0.95281		981.42000	0.98142	952.810	12.72	0.22	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	627.85000	0.62785		648.90000	0.64890	627.850	13.30	0.16	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	522.04000	0.52204		540.35000	0.54035	522.040	13.55	0.13	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.77453	88.65274		10.78934	88.56081		11.72	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future			10.98372	89.68180		10.99907	89.58925		11.44	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future	9.84	Call	1,147.84000	1.14784		1,130.87000	1.13087	1,147.840	10.72	0.23	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.64	Put	4,978.01000	4.97801		5,036.47000	5.03647	4,978.010	11.36	0.57	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	3,470.86000	3.47086		3,518.10000	3.51810	3,470.860	11.74	0.44	0.00	0	100.0
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future			10.58592	86.69823		10.59951	86.60857		13.04	0.00	5,201,893.80	60	120,120.0
R2037	On 04/11/2021	Bond Future	11.49	Call	5,866.16000	5.86616		5,793.64000	5.79364	5,866.160	14.97	0.91	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	20.47000	0.02047		23.40000	0.02340	20.470	16.27	0.01	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			10.78035	83.41940		10.79429	83.32997		12.51	0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			10.97864	84.39797		10.99301	84.30828		12.31	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future			11.18775	81.12361		11.20264	81.03333		12.66	0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter			
R2037	On	04/08/2022			Bond Future		10.10	Call	1,224.53000	1.22453		1,207.08000	1.20708	1,224.530	11.87	0.24	0.00	0	50.0
R2037	On	04/08/2022			Bond Future		10.90	Put	4,785.74000	4.78574		4,841.50000	4.84150	4,785.740	12.58	0.55	0.00	0	50.0
R2037	On	04/08/2022			Bond Future		11.42	Put	3,246.42000	3.24642		3,290.54000	3.29054	3,246.420	13.06	0.42	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				10.70339	88.90604		10.71675	88.81133		13.58	0.00	711,248.32	8	81,491.0
R2040	On	03/02/2022			Bond Future				10.89234	85.40176		10.90604	85.30732		13.06	0.00	0.00	0	0.0
R2040	On	05/05/2022			Bond Future				11.08452	86.40368		11.09866	86.30885		12.83	0.00	0.00	0	0.0
R2040	On	05/05/2022			Bond Future		9.82	Call	568.87000	0.56887		559.18000	0.55918	568.870	11.67	0.15	0.00	0	1,200.0
R2040	On	05/05/2022			Bond Future		10.57	Call	1,933.47000	1.93347		1,906.73000	1.90673	1,933.470	12.38	0.36	0.00	0	1,200.0
R2040	On	05/05/2022			Bond Future		13.04	Put	645.48000	0.64548		661.14000	0.66114	645.480	16.15	0.11	0.00	0	1,200.0
R2040	On	04/08/2022			Bond Future				11.28693	82.90198		11.30158	82.80655		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				10.73908	85.66249		10.75714	85.53209		14.18	0.00	130,292,647.29	1,521	62,052.0
R2044	On	03/02/2022			Bond Future				10.91861	82.24689		10.93722	82.11622		13.64	0.00	0.00	0	0.0
R2044	On	05/05/2022			Bond Future				11.10083	83.21175		11.12007	83.08031		13.40	0.00	0.00	0	0.0
R2044	On	04/08/2022			Bond Future				11.29239	79.79812		11.31235	79.66564		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				10.66682	84.86268		10.67957	84.76735		14.60	0.00	0.00	0	168,143.0
R2048	On	04/11/2021			Bond Future		10.20	Call	469.26000	0.46926		463.25000	0.46325	469.260	14.18	0.20	0.00	0	1,050.0
R2048	On	04/11/2021			Bond Future		10.80	Call	2,307.74000	2.30774		2,270.71000	2.27071	2,307.740	15.16	0.60	0.00	0	1,050.0
R2048	On	03/02/2022			Bond Future				10.84196	85.81738		10.85506	85.72219		13.34	0.00	0.00	0	0.0
R2048	On	03/02/2022			Bond Future		9.80	Call	330.73000	0.33073		324.55000	0.32455	330.730	12.03	0.11	0.00	0	1,300.0
R2048	On	03/02/2022			Bond Future		10.50	Call	1,661.84000	1.66184		1,636.27000	1.63627	1,661.840	13.03	0.37	0.00	0	1,300.0
R2048	On	05/05/2022			Bond Future				11.01231	82.40883		11.02582	82.31328		13.80	0.00	0.00	0	0.0
R2048	On	04/08/2022			Bond Future				11.18906	83.36462		11.20305	83.26841		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				10.33303	70.42980		10.34580	70.35643		13.79	0.00	82,050,717.00	1,165	35,832.0
R209	On	04/11/2021			Bond Future		9.50	Call	78.89000	0.07889		78.64000	0.07864	78.890	12.63	0.06	0.00	0	6,000.0
R209	On	04/11/2021			Bond Future		10.00	Put	2,528.27000	2.52827		2,593.37000	2.59337	2,528.270	13.45	0.71	0.00	0	3,100.0
R209	On	04/11/2021			Bond Future		10.25	Put	1,603.14000	1.60314		1,658.62000	1.65862	1,603.140	13.79	0.55	0.00	0	9,250.0
R209	On	04/11/2021			Bond Future		10.50	Put	947.66000	0.94766		990.94000	0.99094	947.660	14.15	0.38	0.00	0	150.0
R209	On	04/11/2021			Bond Future		12.00	Put	17.34000	0.01734		19.78000	0.01978	17.340	17.04	0.01	0.00	0	9,000.0
R209	On	03/02/2022			Bond Future				10.51022	71.22213		10.52328	71.14893		12.63	0.00	0.00	0	0.0
R209	On	05/05/2022			Bond Future				10.68911	68.91589		10.70254	68.84245		12.99	0.00	0.00	0	0.0
R209	On	04/08/2022			Bond Future				10.87213	69.71608		10.88598	69.64218		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			211.57690		211.57690		211.92117	211.92117			0.00	0.00	0	1,486.0
R210	On 03/02/2022	Bond Future			214.00929		214.00929		214.36047	214.36047			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			213.71512		213.71512		214.07227	214.07227			0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future			216.37052		216.37052		216.73335	216.73335			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			175.02385		175.02385		175.01801	175.01801			0.00	5,250,715.50	30	3,555.0
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			9.50794		86.06903		9.50640	86.07745		10.73	0.00	0.00	0	10,449.0
R213	On 03/02/2022	Bond Future			9.70723		87.03725		9.70539	87.04701		9.88	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	271.19000		0.27119		275.87000	0.27587	271.190	9.02	0.12	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	420.45000		0.42045		426.59000	0.42659	420.450	9.21	0.17	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	890.01000		0.89001		899.24000	0.89924	890.010	9.58	0.29	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,012.25000		1.01225		1,022.06000	1.02206	1,012.250	9.65	0.32	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	2,464.71000		2.46471		2,467.19000	2.46719	2,464.710	9.95	0.54	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	1,992.83000		1.99283		1,996.14000	1.99614	1,992.830	10.10	0.47	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	1,490.93000		1.49093		1,494.97000	1.49497	1,490.930	10.38	0.38	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	1,241.78000		1.24178		1,246.07000	1.24607	1,241.780	10.59	0.33	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	1,211.64000		1.21164		1,215.95000	1.21595	1,211.640	10.62	0.32	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	1,097.30000		1.09730		1,101.67000	1.10167	1,097.300	10.73	0.30	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	705.16000		0.70516		709.39000	0.70939	705.160	11.21	0.20	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	644.39000		0.64439		648.54000	0.64854	644.390	11.30	0.19	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.90378		84.52581		9.90171	84.53645		9.96	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future			10.11025		85.51063		10.10798	85.52194		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			10.70300		67.21342		10.71585	67.13793		14.79	0.00	0.00	0	17,810.0
R214	On 03/02/2022	Bond Future			10.88041		67.96951		10.89357	67.89419		13.53	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future			11.05304		65.48694		11.06659	65.41128		13.97	0.00	0.00	0	0.0
R214	On 04/08/2022	Bond Future			11.23192		66.24621		11.24590	66.17010		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

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Total for Derivatives :											292,733,289.54	3,336	1 129 220.0
Grand Total:											292,733,289.54	3,336	1 129 220.0