



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: 05/05/2021

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		90.72000	90.72000		90.71000	90.71000			0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future		783.92700	783.92700		784.67000	784.67000			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future		791.90000	791.90000		792.65300	792.65300			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		800.94200	800.94200		801.70900	801.70900			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		809.97800	809.97800		810.75500	810.75500			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future		875.91800	875.91800		874.94000	874.94000			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		884.82600	884.82600		883.84200	883.84200			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		894.93000	894.93000		893.94000	893.94000			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		905.02600	905.02600		904.02600	904.02600			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future		770.45000	770.45000		769.84700	769.84700			0.00	0.00	0	132.0
ALBI	On 05/08/2021	Index Future		778.28700	778.28700		777.68000	777.68000			0.00	0.00	0	134.0
ALBI	On 04/11/2021	Index Future		787.17300	787.17300		786.56500	786.56500			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 03/02/2022	Index Future		796.05400	796.05400		795.44000	795.44000			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 06/05/2021	Bond Future		11.48777	75.16851		11.51108	75.04571			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		11.74610	75.96041		11.77026	75.83713			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future		11.99621	73.06241		12.02112	72.93909			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future		12.26960	73.90465		12.29559	73.78008			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 06/05/2021	Bond Future		11.93258	74.13076		11.95035	74.02523			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		12.17390	74.91168		12.19231	74.80593			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future		12.40961	71.51898		12.42861	71.41334			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future		12.65819	72.34362		12.67801	72.23700			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 06/05/2021	GOVI		761.24500	761.24500		760.63800	760.63800			0.00	60,899,600.00	8	15.0
GOVI	On 05/08/2021	GOVI		768.98800	768.98800		768.37700	768.37700			0.00	30,759,520.00	4	989.0
GOVI	On 04/11/2021	GOVI		777.76800	777.76800		777.15500	777.15500			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI		786.54300	786.54300		785.92400	785.92400			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future		152.16938	152.16938		152.25562	152.25562			0.00	39,564,038.80	260	1,111.0
I2025	On 05/08/2021	Bond Future		152.24139	152.24139		152.33022	152.33022			0.00	39,582,761.40	260	5,138.0
I2025	On 04/11/2021	Bond Future		154.00021	154.00021		154.09288	154.09288			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		154.21624	154.21624		154.31043	154.31043			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 06/05/2021	Bond Future		110.53154	110.53154		110.38672	110.38672			0.00	0.00	0	1,504.0
I2029	On 05/08/2021	Bond Future		111.69594	111.69594		111.55084	111.55084			0.00	0.00	0	2,965.0
I2029	On 04/11/2021	Bond Future		111.83506	111.83506		111.69038	111.69038			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future		113.12360	113.12360		112.97760	112.97760			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 06/05/2021	Bond Future		103.75790	103.75790	103.69000	103.69000			0.00	0.00	0	1,088.0
I2033		On 05/08/2021	Bond Future		104.85101	104.85101	104.78346	104.78346			0.00	0.00	0	9,629.0
I2033		On 04/11/2021	Bond Future		104.83677	104.83677	104.77041	104.77041			0.00	0.00	0	0.0
I2033		On 03/02/2022	Bond Future		106.04459	106.04459	105.97776	105.97776			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 06/05/2021	Bond Future		116.90502	116.90502	116.97993	116.97993			0.00	0.00	0	6,188.0
I2038		On 05/08/2021	Bond Future		116.41420	116.41420	116.49115	116.49115			0.00	0.00	0	7,713.0
I2038		On 04/11/2021	Bond Future		117.75930	117.75930	117.83945	117.83945			0.00	0.00	0	0.0
I2038		On 03/02/2022	Bond Future		117.36303	117.36303	117.44444	117.44444			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 06/05/2021	Bond Future		105.14659	105.14659	105.79353	105.79353			0.00	0.00	0	12,206.0
I2046		On 05/08/2021	Bond Future		106.25429	106.25429	106.90921	106.90921			0.00	0.00	0	16,718.0
I2046		On 04/11/2021	Bond Future		105.67321	105.67321	106.33756	106.33756			0.00	0.00	0	0.0
I2046		On 03/02/2022	Bond Future		106.89077	106.89077	107.56330	107.56330			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 06/05/2021	Bond Future		108.72178	108.72178	109.05345	109.05345			0.00	0.00	0	8,923.0
I2050		On 05/08/2021	Bond Future		107.93910	107.93910	108.27534	108.27534			0.00	0.00	0	11,184.0
I2050		On 04/11/2021	Bond Future		109.18607	109.18607	109.52847	109.52847			0.00	0.00	0	0.0
I2050		On 03/02/2022	Bond Future		108.49561	108.49561	108.84221	108.84221			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 06/05/2021	Index Future		283.59500	283.59500	283.87700	283.87700			0.00	0.00	0	302.0
IGOV		On 05/08/2021	Index Future		286.55000	286.55000	286.83600	286.83600			0.00	0.00	0	580.0
IGOV		On 04/11/2021	Index Future		289.89200	289.89200	290.18300	290.18300			0.00	0.00	0	16.0
IGOV		On 03/02/2022	Index Future		293.23200	293.23200	293.52600	293.52600			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/05/2021	Jibar Tradeable Future		3.69500	96.30500	3.69500	96.30500			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2021	Jibar Tradeable Future		3.73500	96.26500	3.73500	96.26500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/07/2021	Jibar Tradeable Future		3.76000	96.24000	3.75000	96.25000			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/08/2021	Jibar Tradeable Future		3.80000	96.20000	3.80000	96.20000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future		3.82500	96.17500	3.81500	96.18500			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 20/10/2021	Jibar Tradeable Future		3.89000	96.11000	3.87000	96.13000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future		4.04000	95.96000	4.01000	95.99000			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future		4.25500	95.74500	4.21500	95.78500			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future		4.64000	95.36000	4.59500	95.40500			0.00	0.00	0	471.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future		4.83000	95.17000	4.77000	95.23000			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future		5.18500	94.81500	5.13500	94.86500			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future		5.39500	94.60500	5.32500	94.67500			0.00	0.00	0	0.0
R186		On 06/05/2021	Bond Future		7.33719	118.39000	7.31868	118.48135		7.62	0.00	0.00	0	39,799.0

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 06/05/2021	Bond Future	7.30	Put	294.82000	0.29482		326.85000	0.32685	294.820	7.64	0.65	2,335,937,825.36	30,354	0.0	
R186	On 06/05/2021	Bond Future	7.60	Put	0.53000	0.00053		6.74000	0.00674	0.530	7.77	0.00	0.00	0	5,000.0	
R186	On 06/05/2021	Bond Future	7.60	Call	1,287.73000	1.28773		1,385.29000	1.38529	1,287.730	7.77	1.00	0.00	0	5,000.0	
R186	On 05/08/2021	Bond Future			7.53427	114.32746		7.51431	114.42110		7.12	0.00	0.00	0	93,078.0	
R186	On 04/11/2021	Bond Future			7.71383	115.62147		7.69210	115.71842		6.46	0.00	0.00	0	0.0	
R186	On 04/11/2021	Bond Future	7.77	Put	1,986.70000	1.98670		0.00000	0.00000	1,986.700	6.47	0.47	1,654,478,368.24	30,354	15,177.0	
R186	On 04/11/2021	Bond Future	8.77	Put	650.68000	0.65068		0.00000	0.00000	650.680	6.98	0.20	699,098,320.25	30,354	15,177.0	
R186	On 03/02/2022	Bond Future			7.92008	111.64485		7.89681	111.74323		6.47	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 06/05/2021	Bond Future			322.59998	322.59998		322.45653	322.45653			0.00	222,593,986.20	690	2,644.0	
R197	On 05/08/2021	Bond Future			318.01390	318.01390		317.87260	317.87260			0.00	219,429,591.00	690	1,760.0	
R197	On 04/11/2021	Bond Future			321.68757	321.68757		321.55057	321.55057			0.00	0.00	0	0.0	
R197	On 03/02/2022	Bond Future			317.29073	317.29073		317.15317	317.15317			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 06/05/2021	Bond Future			231.64204	231.64204		231.48947	231.48947			0.00	0.00	0	7,827.0	
R202	On 05/08/2021	Bond Future			229.84138	229.84138		229.68979	229.68979			0.00	0.00	0	9,319.0	
R202	On 04/11/2021	Bond Future			232.49626	232.49626		232.34708	232.34708			0.00	0.00	0	0.0	
R202	On 03/02/2022	Bond Future			230.87095	230.87095		230.72074	230.72074			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 06/05/2021	Bond Future			4.65108	106.81014		4.64932	106.81326		1.18	0.00	0.00	0	26,643.0	
R2023	On 05/08/2021	Bond Future			4.74043	107.90840		4.73756	107.91279		1.19	0.00	9,064,305.60	84	15,675.0	
R2023	On 04/11/2021	Bond Future			4.76890	105.22115		4.76392	105.22756		1.15	0.00	0.00	0	0.0	
R2023	On 03/02/2022	Bond Future			4.83276	106.40870		4.82618	106.41554		0.99	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 06/05/2021	Bond Future			9.12235	95.53466		9.13942	95.43790		13.37	0.00	0.00	0	47,761.0	
R2030	On 06/05/2021	Bond Future	7.97	Call	0.00000	0.00000		0.00000	0.00000	0.000	12.78	0.00	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	8.77	Call	0.20000	0.00020		4.57000	0.00457	0.200	13.06	0.00	0.00	0	300.0	
R2030	On 06/05/2021	Bond Future	8.90	Put	1,279.22000	1.27922		1,402.94000	1.40294	1,279.220	13.15	0.97	0.00	0	2,500.0	
R2030	On 06/05/2021	Bond Future	8.95	Put	1,004.35000	1.00435		1,144.78000	1.14478	1,004.350	13.18	0.93	0.00	0	2,500.0	
R2030	On 06/05/2021	Bond Future	9.00	Put	747.47000	0.74747		906.05000	0.90605	747.470	13.22	0.85	0.00	0	5,000.0	
R2030	On 06/05/2021	Bond Future	9.22	Put	76.04000	0.07604		201.24000	0.20124	76.040	13.35	0.20	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.27	Call	866.43000	0.86643		861.49000	0.86149	866.430	13.38	0.89	25,574,457.57	300	0.0	
R2030	On 06/05/2021	Bond Future	9.92	Put	0.00000	0.00000		0.00000	0.00000	0.000	14.03	0.00	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	10.95	Put	0.00000	0.00000		0.00000	0.00000	0.000	14.46	0.00	0.00	0	300.0	
R2030	On 05/08/2021	Bond Future			9.33939	92.51212		9.35706	92.41544		12.56	0.00	123,873,728.68	1,339	111,612.0	

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R2030	On 05/08/2021	Bond Future	7.70	Call	127.84000	0.12784	149.57000	0.14957	127.840	12.04	0.06	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	8.50	Call	669.56000	0.66956	704.13000	0.70413	669.560	12.14	0.21	0.00	0	5,000.0	
R2030	On 05/08/2021	Bond Future	8.78	Call	1,080.59000	1.08059	1,112.45000	1.11245	1,080.590	12.30	0.31	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	8.83	Call	1,169.08000	1.16908	1,200.42000	1.20042	1,169.080	12.33	0.32	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	8.95	Call	1,400.60000	1.40060	1,429.99000	1.42999	1,400.600	12.40	0.37	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.45	Call	2,658.22000	2.65822	2,673.86000	2.67386	2,658.220	12.70	0.55	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.50	Put	1,936.09000	1.93609	2,045.52000	2.04552	1,936.090	12.73	0.43	0.00	0	5,000.0	
R2030	On 05/08/2021	Bond Future	9.75	Put	1,431.43000	1.43143	1,513.27000	1.51327	1,431.430	12.98	0.34	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	10.15	Put	867.24000	0.86724	922.94000	0.92294	867.240	13.48	0.23	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	10.30	Put	706.42000	0.70642	763.73000	0.76373	706.420	13.61	0.20	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	19.33000	0.01933	27.56000	0.02756	19.330	13.61	0.01	0.00	0	600.0	
R2030	On 04/11/2021	Bond Future			9.53429	93.56011	9.55241	93.46414		11.57	0.00	0.00	0	0.0	
R2030	On 04/11/2021	Bond Future	8.27	Call	725.07000	0.72507	780.78000	0.78078	725.070	11.04	0.19	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	8.77	Call	1,379.57000	1.37957	1,417.83000	1.41783	1,379.570	11.17	0.30	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	9.20	Call	2,228.27000	2.22827	2,260.81000	2.26081	2,228.270	11.40	0.42	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	9.90	Call	4,148.73000	4.14873	4,151.35000	4.15135	4,148.730	11.85	0.61	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.26	Put	554.78000	0.55478	634.25000	0.63425	554.780	12.50	0.13	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	441.29000	0.44129	510.67000	0.51067	441.290	12.50	0.11	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			9.75202	90.61213	9.77095	90.51534		11.48	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	1,030.31000	1.03031	1,076.57000	1.07657	1,030.310	10.92	0.22	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	8.85	Call	1,641.45000	1.64145	1,677.43000	1.67743	1,641.450	10.97	0.31	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	4,703.00000	4.70300	4,808.06000	4.80806	4,703.000	11.25	0.57	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.60	Call	3,205.71000	3.20571	3,211.81000	3.21181	3,205.710	11.40	0.49	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	3,525.83000	3.52583	3,628.21000	3.62821	3,525.830	11.50	0.47	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	1,657.18000	1.65718	1,729.38000	1.72938	1,657.180	12.37	0.27	0.00	0	1,000.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 06/05/2021	Bond Future			9.93234	89.86399	9.95940	89.70007		16.10	0.00	0.00	0	71,671.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	2,368.45000	2.36845	2,214.15000	2.21415	2,368.450	16.46	1.00	0.00	0	369.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	0.00000	0.00000	0.00000	0.00000	0.000	17.54	0.00	0.00	0	369.0	
R2032	On 05/08/2021	Bond Future			10.15009	90.78805	10.17813	90.62346		14.67	0.00	24,785,137.65	273	136,787.0	
R2032	On 04/11/2021	Bond Future			10.35704	87.66984	10.38596	87.50512		14.19	0.00	0.00	0	21.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,206.42000	1.20642	1,257.56000	1.25756	1,206.420	13.42	0.25	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,122.75000	2.12275	2,173.29000	2.17329	2,122.750	13.68	0.38	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	306.88000	0.30688	364.52000	0.36452	306.880	15.37	0.07	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.58132	88.65961	10.61146	88.49327		13.48	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	929.30000	0.92930	954.57000	0.95457	929.300	12.78	0.18	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	1,179.32000	1.17932	1,204.93000	1.20493	1,179.320	12.78	0.22	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	1,805.34000	1.80534	1,813.83000	1.81383	1,805.340	12.83	0.30	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	1,877.74000	1.87774	1,878.25000	1.87825	1,877.740	12.86	0.31	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	6,656.36000	6.65636	6,793.21000	6.79321	6,656.360	13.00	0.65	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	5,472.48000	5.47248	5,598.38000	5.59838	5,472.480	13.24	0.57	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	4,804.94000	4.80494	4,927.38000	4.92738	4,804.940	13.38	0.53	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
R2032	On 03/02/2022	Bond Future	10.45	Put	4,510.35000	4.51035		4,631.76000	4.63176	4,510.350	13.45	0.50	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	4,285.69000	4.28569		4,405.18000	4.40518	4,285.690	13.50	0.49	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	3,940.59000	3.94059		4,053.89000	4.05389	3,940.590	13.60	0.46	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	3,270.12000	3.27012		3,357.38000	3.35738	3,270.120	13.86	0.40	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	2,918.65000	2.91865		2,988.79000	2.98879	2,918.650	14.07	0.37	0.00	0	210.0	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On 06/05/2021	Bond Future			10.61239	89.26570		10.63959	89.08897		17.99	0.00	0.00	0	63,011.0	
R2035	On 06/05/2021	Bond Future	10.05	Call	0.00000	0.00000		0.13000	0.00013	0.000	16.96	0.00	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	0.29000	0.00029		5.65000	0.00565	0.290	17.28	0.00	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	10.40	Call	15.38000	0.01538		54.42000	0.05442	15.380	17.54	0.05	2,442,346.56	600	0.0	
R2035	On 06/05/2021	Bond Future	10.55	Put	574.46000	0.57446		831.52000	0.83152	574.460	17.76	0.69	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	1,295.78000	1.29578		1,219.17000	1.21917	1,295.780	18.06	0.94	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	11.05	Put	0.11000	0.00011		7.71000	0.00771	0.110	18.38	0.00	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	11.15	Call	3,398.87000	3.39887		3,223.96000	3.22396	3,398.870	18.56	1.00	53,443,032.00	600	0.0	
R2035	On 06/05/2021	Bond Future	11.32	Put	0.00000	0.00000		0.11000	0.00011	0.000	18.88	0.00	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	11.55	Put	0.00000	0.00000		0.00000	0.00000	0.000	19.34	0.00	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.02	Put	0.00000	0.00000		0.00000	0.00000	0.000	19.75	0.00	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	12.77	Put	0.00000	0.00000		0.00000	0.00000	0.000	19.75	0.00	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.91	Put	0.00000	0.00000		0.00000	0.00000	0.000	19.75	0.00	0.00	0	600.0	
R2035	On 05/08/2021	Bond Future			10.83479	90.18360		10.86298	90.00603		16.56	0.00	11,002,399.20	122	91,665.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	984.64000	0.98464		984.78000	0.98478	984.640	15.69	0.24	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	3,210.66000	3.21066		3,371.36000	3.37136	3,210.660	16.58	0.51	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	1,721.25000	1.72125		1,814.94000	1.81494	1,721.250	17.43	0.32	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			11.04684	86.72875		11.07591	86.55085		16.07	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.11	Call	1,549.17000	1.54917		1,599.39000	1.59939	1,549.170	15.14	0.28	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,568.30000	1.56830		1,616.21000	1.61621	1,568.300	15.15	0.29	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	1,789.92000	1.78992		1,809.39000	1.80939	1,789.920	15.28	0.31	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.60	Put	5,463.36000	5.46336		5,650.23000	5.65023	5,463.360	15.68	0.59	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	2,711.88000	2.71188		2,720.44000	2.72044	2,711.880	15.71	0.41	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	3,847.78000	3.84778		4,023.12000	4.02312	3,847.780	16.14	0.47	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.20	Put	3,510.30000	3.51030		3,680.12000	3.68012	3,510.300	16.25	0.44	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	2,324.33000	2.32433		2,430.00000	2.43000	2,324.330	17.03	0.32	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	278.27000	0.27827		336.33000	0.33633	278.270	17.46	0.06	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			11.27924	87.70774		11.30952	87.52814		15.27	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	1,200.12000	1.20012		1,207.81000	1.20781	1,200.120	14.40	0.21	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.10	Call	1,758.80000	1.75880		1,761.64000	1.76164	1,758.800	14.40	0.28	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	10.26	Call	2,028.85000	2.02885		2,026.40000	2.02640	2,028.850	14.41	0.31	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	6,757.18000	6.75718		6,863.04000	6.86304	6,757.180	14.76	0.61	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.03	Put	5,397.61000	5.39761		5,495.44000	5.49544	5,397.610	15.09	0.53	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.28	Put	4,630.83000	4.63083		4,722.11000	4.72211	4,630.830	15.29	0.47	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	4,322.63000	4.32263		4,411.13000	4.41113	4,322.630	15.38	0.45	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.73	Put	3,502.86000	3.50286		3,559.71000	3.55971	3,502.860	15.74	0.39	0.00	0	280.0	

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 03/02/2022	Bond Future	11.88	Put	3,201.22000		3.20122	3,244.25000	3.24425	3,201.220		15.94	0.36	0.00	0	200.0
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2037	On 06/05/2021	Bond Future			10.82241		84.95259	10.84468	84.80833			19.23	0.00	0.00	0	46,476.0
R2037	On 05/08/2021	Bond Future			11.04533		81.57090	11.06839	81.42610			18.61	0.00	53,592,081.30	657	122,731.0
R2037	On 04/11/2021	Bond Future			11.24711		82.49533	11.27082	82.35048			17.17	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future	11.49	Call	4,793.57000		4.79357	4,798.37000	4.79837	4,793.570		17.41	0.58	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	1,828.54000		1.82854	1,922.53000	1.92253	1,828.540		18.65	0.26	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			11.46813		79.17227	11.49279	79.02606			17.18	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 06/05/2021	Bond Future			10.92235		87.25944	10.94442	87.10642			19.54	0.00	0.00	0	36,714.0
R2040	On 06/05/2021	Bond Future	10.83	Call	120.12000		0.12012	205.16000	0.20516	120.120		19.29	0.23	6,119,096.62	300	0.0
R2040	On 06/05/2021	Bond Future	11.58	Call	4,377.18000		4.37718	4,224.39000	4.22439	4,377.180		20.63	1.00	26,105,361.00	300	0.0
R2040	On 06/05/2021	Bond Future	13.38	Put	0.00000		0.00000	0.00000	0.00000	0.000		21.63	0.00	0.00	0	300.0
R2040	On 05/08/2021	Bond Future			11.13922		83.65121	11.16209	83.49757			19.15	0.00	2,844,141.14	34	84,408.0
R2040	On 05/08/2021	Bond Future	11.05	Call	2,881.72000		2.88172	2,938.22000	2.93822	2,881.720		18.89	0.49	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	4,750.22000		4.75022	4,773.39000	4.77339	4,750.220		19.59	0.65	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	13.42000		0.01342	19.45000	0.01945	13.420		21.10	0.00	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.33529		84.59924	11.35881	84.44555			17.63	0.00	0.00	0	0.0
R2040	On 03/02/2022	Bond Future			11.54976		81.04976	11.57424	80.89457			17.66	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 06/05/2021	Bond Future			10.97725		83.88762	10.99904	83.73514			20.52	0.00	0.00	0	41,065.0
R2044	On 06/05/2021	Bond Future	10.70	Call	3.99000		0.00399	24.64000	0.02464	3.990		20.02	0.01	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	83.61000		0.08361	242.61000	0.24261	83.610		20.68	0.17	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	2,544.38000		2.54438	2,408.84000	2.40884	2,544.380		21.14	1.00	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	0.22000		0.00022	9.18000	0.00918	0.220		21.25	0.00	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	0.00000		0.00000	0.02000	0.00002	0.000		22.21	0.00	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	0.00000		0.00000	0.00000	0.00000	0.000		22.73	0.00	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.18529		80.36978	11.20787	80.21672			20.13	0.00	0.00	0	60,253.0
R2044	On 04/11/2021	Bond Future			11.37313		81.28072	11.39638	81.12744			18.51	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			11.57834		77.81887	11.60254	77.66412			18.54	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 06/05/2021	Bond Future			10.87708		83.27248	10.90334	83.08232			20.85	0.00	0.00	0	87,531.0
R2048	On 06/05/2021	Bond Future	10.90	Call	448.50000		0.44850	515.59000	0.51559	448.500		20.69	0.58	0.00	0	1,030.0
R2048	On 06/05/2021	Bond Future	11.40	Call	3,644.52000		3.64452	3,456.60000	3.45660	3,644.520		21.61	1.00	0.00	0	1,030.0
R2048	On 05/08/2021	Bond Future			11.07008		84.12875	11.09732	83.93754			19.42	0.00	0.00	0	172,234.0
R2048	On 05/08/2021	Bond Future	10.30	Call	1,084.64000		1.08464	1,060.78000	1.06078	1,084.640		18.17	0.25	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.50	Call	1,541.54000		1.54154	1,511.56000	1.51156	1,541.540		18.61	0.32	0.00	0	1,000.0
R2048	On 05/08/2021	Bond Future	10.90	Call	2,700.30000		2.70030	2,672.38000	2.67238	2,700.300		19.28	0.46	0.00	0	1,300.0

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
R2048	On 05/08/2021	Bond Future	11.20	Call	3,773.68000		3.77368	3,733.26000	3.73326	3,773.680		19.71	0.56	0.00	0	1,000.0
R2048	On 04/11/2021	Bond Future			11.25312		80.66847	11.28125	80.47661			18.85	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.45238		81.57909	11.48168	81.38539			17.87	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 06/05/2021	Bond Future			10.53711		68.82064	10.55848	68.69990			21.40	0.00	0.00	0	9,504.0
R209	On 06/05/2021	Bond Future	9.50	Call	0.00000		0.00000	0.00000	0.00000	0.000		20.48	0.00	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	0.00000		0.00000	0.00000	0.00000	0.000		20.63	0.00	0.00	0	4,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	4.45000		0.00445	25.84000	0.02584	4.450		21.17	0.02	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	29.13000		0.02913	80.36000	0.08036	29.130		21.26	0.08	0.00	0	500.0
R209	On 06/05/2021	Bond Future	10.60	Put	162.98000		0.16298	336.68000	0.33668	162.980		21.51	0.32	0.00	0	1,750.0
R209	On 06/05/2021	Bond Future	11.00	Put	0.12000		0.00012	5.85000	0.00585	0.120		22.11	0.00	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	0.00000		0.00000	0.13000	0.00013	0.000		22.62	0.00	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	0.00000		0.00000	0.00000	0.00000	0.000		23.15	0.00	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	0.00000		0.00000	0.00000	0.00000	0.000		23.15	0.00	0.00	0	8,350.0
R209	On 05/08/2021	Bond Future			10.73306		69.52831	10.75509	69.40712			19.31	0.00	1,946,792.68	28	28,121.0
R209	On 04/11/2021	Bond Future			10.91866		67.17453	10.94127	67.05323			18.67	0.00	0.00	0	3,675.0
R209	On 04/11/2021	Bond Future	9.50	Call	861.55000		0.86155	924.81000	0.92481	861.550		17.79	0.19	0.00	0	4,750.0
R209	On 04/11/2021	Bond Future	10.50	Put	4,785.69000		4.78569	4,978.81000	4.97881	4,785.690		18.22	0.58	0.00	0	10,000.0
R209	On 04/11/2021	Bond Future	12.00	Put	1,565.90000		1.56590	1,708.77000	1.70877	1,565.900		20.18	0.25	0.00	0	6,500.0
R209	On 03/02/2022	Bond Future			11.11722		67.93283	11.14063	67.81048			17.76	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 06/05/2021	Bond Future			204.16095		204.16095	203.53556	203.53556				0.00	0.00	0	948.0
R210	On 05/08/2021	Bond Future			206.31174		206.31174	205.68195	205.68195				0.00	0.00	0	1,486.0
R210	On 04/11/2021	Bond Future			205.95327		205.95327	205.31997	205.31997				0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			208.32621		208.32621	207.68622	207.68622				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 06/05/2021	Bond Future			172.27626		172.27626	172.18649	172.18649				0.00	0.00	0	2,905.0
R212	On 05/08/2021	Bond Future			171.75833		171.75833	171.66954	171.66954				0.00	0.00	0	1,583.0
R212	On 04/11/2021	Bond Future			173.74291		173.74291	173.65627	173.65627				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 06/05/2021	Bond Future			9.54723		85.36230	9.57396	85.21266			15.55	0.00	0.00	0	1,864.0
R213	On 05/08/2021	Bond Future			9.75453		86.24002	9.78221	86.08984			13.99	0.00	0.00	0	9,054.0
R213	On 04/11/2021	Bond Future			9.95166		83.68590	9.98020	83.53561			13.45	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
R213	On 03/02/2022	Bond Future			10.16978	84.63046		10.19953	84.47873		12.81	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	951.37000	0.95137		983.15000	0.98315	951.370	12.19	0.20	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,132.28000	1.13228		1,164.73000	1.16473	1,132.280	12.19	0.23	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	1,582.86000	1.58286		1,614.60000	1.61460	1,582.860	12.19	0.30	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,686.37000	1.68637		1,717.58000	1.71758	1,686.370	12.19	0.31	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	5,431.61000	5.43161		5,615.12000	5.61512	5,431.610	12.38	0.61	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	4,860.42000	4.86042		5,040.09000	5.04009	4,860.420	12.50	0.57	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	4,170.43000	4.17043		4,346.42000	4.34642	4,170.430	12.65	0.52	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	3,779.65000	3.77965		3,952.50000	3.95250	3,779.650	12.75	0.48	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	3,729.88000	3.72988		3,902.33000	3.90233	3,729.880	12.76	0.48	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	3,535.71000	3.53571		3,706.16000	3.70616	3,535.710	12.81	0.46	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	2,791.25000	2.79125		2,948.74000	2.94874	2,791.250	13.07	0.39	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	2,662.84000	2.66284		2,818.13000	2.81813	2,662.840	13.14	0.37	0.00	0	220.0
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 06/05/2021	Bond Future			10.86207	66.03601		10.87829	65.94266		23.23	0.00	0.00	0	8,235.0
R214	On 05/08/2021	Bond Future			11.05411	66.71505		11.07083	66.62148		20.98	0.00	2,134,881.60	32	17,880.0
R214	On 04/11/2021	Bond Future			11.23615	64.19225		11.25328	64.09883		20.36	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			11.43382	64.91685		11.45159	64.82261		19.31	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 :													5,645,271,772.85	97,643	1 766 274.0
Grand Total:													5,645,271,772.85	97,643	1 766 274.0