



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: 30/07/2021

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 05/08/2021	Index Future	798.70700		798.70700		797.61600	797.61600			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	807.30200		807.30200		806.20300	806.20300			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	816.56000		816.56000		815.45200	815.45200			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	826.21100		826.21100		825.09100	825.09100			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	836.10200		836.10200		834.96900	834.96900			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	915.03200		915.03200		911.82600	911.82600			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	924.87800		924.87800		921.64300	921.64300			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	935.48500		935.48500		932.21600	932.21600			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	946.54200		946.54200		943.23500	943.23500			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	957.87300		957.87300		954.52800	954.52800			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	803.79000		803.79000		801.26300	801.26300			0.00	8,037,900.00	1	39.0

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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 04/11/2021	Index Future	812.43900		812.43900	809.88900	809.88900				0.00	8,124,390.00	1	115.0
ALBI	On 03/02/2022	Index Future	821.75600		821.75600	819.18000	819.18000				0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	831.46900		831.46900	828.86400	828.86400				0.00	0.00	0	0.0
ALBI	On 04/08/2022	Index Future	841.42200		841.42200	838.78700	838.78700				0.00	0.00	0	0.0
E170	On 01/08/2021	Price Contribution	100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future	11.09326		79.40579	11.14605	79.11882				0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	11.32577		76.49599	11.38067	76.20632				0.00	0.00	0	350.0
ES33	On 03/02/2022	Bond Future	11.56686		77.39243	11.62407	77.09965				0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	11.81006		74.54885	11.86971	74.25261				0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future	12.06578		75.42086	12.12804	75.12105				0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future	11.62217		78.20543	11.66979	77.91136				0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	11.84221		74.79975	11.89182	74.50288				0.00	0.00	0	4,779.0
ES42	On 03/02/2022	Bond Future	12.06309		75.67696	12.11480	75.37684				0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.29382		72.33179	12.34782	72.02824				0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future	12.52960		73.17641	12.58601	72.86913				0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI	793.93900		793.93900	791.45100	791.45100				0.00	0.00	0	18.0
GOVI	On 04/11/2021	GOVI	802.48200		802.48200	799.97200	799.97200				0.00	0.00	0	979.0
GOVI	On 03/02/2022	GOVI	811.68600		811.68600	809.14900	809.14900				0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	821.27900		821.27900	818.71400	818.71400				0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI	831.11100		831.11100	828.51600	828.51600				0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	153.38373		153.38373	153.33619	153.33619				0.00	0.00	0	3,723.0
I2025	On 04/11/2021	Bond Future	155.05475		155.05475	155.00752	155.00752				0.00	46,516,425.00	300	4,804.0
I2025	On 03/02/2022	Bond Future	155.30229		155.30229	155.25523	155.25523				0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	157.17527		157.17527	157.12791	157.12791				0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	157.51180		157.51180	157.46334	157.46334				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

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
I2029	On 05/08/2021	Bond Future	113.41663	113.41663		113.25841	113.25841			0.00	0.00	0	2,127.0
I2029	On 04/11/2021	Bond Future	113.48284	113.48284		113.32356	113.32356			0.00	0.00	0	2,964.0
I2029	On 03/02/2022	Bond Future	114.81223	114.81223		114.65140	114.65140			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	115.00792	115.00792		114.84545	114.84545			0.00	0.00	0	0.0
I2029	On 04/08/2022	Bond Future	116.42624	116.42624		116.26186	116.26186			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 05/08/2021	Bond Future	107.27627	107.27627		107.05984	107.05984			0.00	0.00	0	2,137.0
I2033	On 04/11/2021	Bond Future	107.19708	107.19708		106.97885	106.97885			0.00	0.00	0	8,979.0
I2033	On 03/02/2022	Bond Future	108.45272	108.45272		108.23223	108.23223			0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	108.49254	108.49254		108.26990	108.26990			0.00	0.00	0	0.0
I2033	On 04/08/2022	Bond Future	109.83042	109.83042		109.60515	109.60515			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	117.82044	117.82044		117.12495	117.12495			0.00	0.00	0	6,475.0
I2038	On 04/11/2021	Bond Future	119.10409	119.10409		118.40164	118.40164			0.00	0.00	0	7,564.0
I2038	On 03/02/2022	Bond Future	118.73449	118.73449		118.02436	118.02436			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future	120.16660	120.16660		119.44813	119.44813			0.00	0.00	0	0.0
I2038	On 04/08/2022	Bond Future	119.84675	119.84675		119.11885	119.11885			0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	107.32591	107.32591		106.25263	106.25263			0.00	0.00	0	7,557.0
I2046	On 04/11/2021	Bond Future	106.65777	106.65777		105.57336	105.57336			0.00	0.00	0	18,100.0
I2046	On 03/02/2022	Bond Future	107.90716	107.90716		106.81064	106.81064			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future	107.34055	107.34055		106.23104	106.23104			0.00	0.00	0	0.0
I2046	On 04/08/2022	Bond Future	108.66461	108.66461		107.54142	107.54142			0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	108.44083	108.44083		107.83496	107.83496			0.00	0.00	0	5,724.0
I2050	On 04/11/2021	Bond Future	109.62225	109.62225		109.01022	109.01022			0.00	0.00	0	9,927.0
I2050	On 03/02/2022	Bond Future	108.94547	108.94547		108.32690	108.32690			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future	110.25955	110.25955		109.63371	109.63371			0.00	0.00	0	0.0
I2050	On 04/08/2022	Bond Future	109.61779	109.61779		108.98341	108.98341			0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 05/08/2021	Index Future	290.28200	290.28200		289.40000	289.40000			0.00	0.00	0	2.0
IGOV	On 04/11/2021	Index Future	293.47700	293.47700		292.58800	292.58800			0.00	0.00	0	475.0
IGOV	On 03/02/2022	Index Future	296.91500	296.91500		296.01600	296.01600			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future	300.49500	300.49500		299.58500	299.58500			0.00	0.00	0	0.0
IGOV	On 04/08/2022	Index Future	304.16100	304.16100		303.24100	303.24100			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	3.69500	96.30500		3.69500	96.30500			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
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future			3.71500		96.28500		3.71500	96.28500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future			3.81000		96.19000		3.81000	96.19000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future			3.83000		96.17000		3.84000	96.16000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future			3.97500		96.02500		3.96500	96.03500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future			4.01000		95.99000		4.00000	96.00000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.19000		95.81000		4.19000	95.81000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.54000		95.46000		4.55000	95.45000			0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			4.74000		95.26000		4.76000	95.24000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.03000		94.97000		5.04000	94.96000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			5.21500		94.78500		5.22500	94.77500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			5.46000		94.54000		5.45000	94.55000			0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future			7.32448		115.31653		7.35671	115.16388		6.03	0.00	0.00	0	41,937.0
R186	On 04/11/2021	Bond Future			7.50789		116.54446		7.54203	116.39079		5.66	0.00	0.00	0	74,286.0
R186	On 04/11/2021	Bond Future	7.77	Put	863.97000		0.86397		1,025.21000	1.02521	863.970	5.75	0.36	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	117.86000		0.11786		160.34000	0.16034	117.860	6.40	0.07	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.69537		112.59952		7.73169	112.44452		5.55	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			7.89586		113.93175		7.93467	113.77513		5.27	0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future			8.11656		109.97894		8.15820	109.82038		5.19	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			322.04499		322.04499		322.06080	322.06080			0.00	4,508,629.86	14	1,022.0
R197	On 04/11/2021	Bond Future			325.55351		325.55351		325.57121	325.57121			0.00	2,278,874.57	7	1,274.0
R197	On 03/02/2022	Bond Future			321.21760		321.21760		321.23735	321.23735			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			325.09228		325.09228		325.11286	325.11286			0.00	0.00	0	0.0
R197	On 04/08/2022	Bond Future			320.78945		320.78945		320.80773	320.80773			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			234.72414		234.72414		234.48844	234.48844			0.00	0.00	0	3,560.0
R202	On 04/11/2021	Bond Future			237.28120		237.28120		237.04435	237.04435			0.00	0.00	0	9,704.0
R202	On 03/02/2022	Bond Future			235.73218		235.73218		235.49364	235.49364			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			238.57519		238.57519		238.33429	238.33429			0.00	0.00	0	0.0
R202	On 04/08/2022	Bond Future			237.10224		237.10224		236.85706	236.85706			0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.95065		107.58808		4.94202	107.60121		1.04	0.00	0.00	0	3,363.0
R2023	On 04/11/2021	Bond Future			5.07611		104.82673		5.06529	104.84059		0.99	0.00	0.00	0	13,768.0
R2023	On 03/02/2022	Bond Future			5.19850		106.02929		5.18461	106.04366		0.85	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.32664		103.37303		5.30807	103.38778		0.77	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
R2023	On 04/08/2022	Bond Future			5.53855		104.59318		5.51114	104.60836		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 05/08/2021	Bond Future			8.82444		95.38756		8.87669	95.09060		9.81	0.00	0.00	0	29,365.0
R2030	On 05/08/2021	Bond Future	7.70	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.91	0.00	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	21.65000		0.02165		25.72000	0.02572	21.650	9.04	0.05	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	342.14000		0.34214		305.94000	0.30594	342.140	9.37	0.41	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	477.97000		0.47797		417.24000	0.41724	477.970	9.47	0.51	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	910.68000		0.91068		778.10000	0.77810	910.680	9.71	0.73	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.15	Put	37.32000		0.03732		96.75000	0.09675	37.320	10.18	0.07	0.00	0	7,500.0
R2030	On 05/08/2021	Bond Future	9.45	Call	3,480.19000		3.48019		3,189.13000	3.18913	3,480.190	11.01	1.00	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.75	Put	0.04000		0.00004		0.34000	0.00034	0.040	11.68	0.00	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	0.00000		0.00000		0.00000	0.00000	0.000	12.46	0.00	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	0.00000		0.00000		0.00000	0.00000	0.000	12.74	0.00	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	0.00000		0.00000		0.00000	0.00000	0.000	14.01	0.00	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.00826		96.40328		9.06273	96.10366		9.50	0.00	0.00	0	97,313.0
R2030	On 04/11/2021	Bond Future	8.27	Call	436.71000		0.43671		452.06000	0.45206	436.710	8.93	0.18	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.75	Call	1,234.15000		1.23415		1,220.49000	1.22049	1,234.150	9.34	0.39	0.00	0	3,250.0
R2030	On 04/11/2021	Bond Future	8.77	Call	1,278.71000		1.27871		1,263.63000	1.26363	1,278.710	9.35	0.40	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	9.20	Call	2,473.51000		2.47351		2,406.56000	2.40656	2,473.510	9.65	0.60	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	9.35	Put	1,134.30000		1.13430		1,336.07000	1.33607	1,134.300	9.79	0.34	0.00	0	9,100.0
R2030	On 04/11/2021	Bond Future	9.90	Call	5,228.80000		5.22880		5,036.00000	5.03600	5,228.800	10.45	0.83	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.26	Put	37.99000		0.03799		65.28000	0.06528	37.990	11.79	0.02	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.44	Put	23.96000		0.02396		43.36000	0.04336	23.960	11.79	0.01	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.19791		93.50496		9.25486	93.20224		9.34	0.00	0.00	0	0.0
R2030	On 03/02/2022	Bond Future	8.39	Call	809.43000		0.80943		861.49000	0.86149	809.430	8.77	0.24	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	1,633.25000		1.63325		1,650.30000	1.65030	1,633.250	9.09	0.39	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.35	Put	2,124.03000		2.12403		2,402.60000	2.40260	2,124.030	9.40	0.44	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	3,731.13000		3.73113		3,668.46000	3.66846	3,731.130	9.59	0.64	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	1,330.42000		1.33042		1,536.72000	1.53672	1,330.420	9.75	0.31	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	10.85	Put	411.78000		0.41178		502.52000	0.50252	411.780	10.98	0.11	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.39693		94.61150		9.45655	94.30537		8.83	0.00	0.00	0	0.0
R2030	On 05/05/2022	Bond Future	8.14	Call	633.81000		0.63381		725.23000	0.72523	633.810	8.23	0.18	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	989.72000		0.98972		1,095.91000	1.09591	989.720	8.24	0.25	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.89	Call	1,705.12000		1.70512		1,806.90000	1.80690	1,705.120	8.48	0.37	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.35	Put	3,013.67000		3.01367		3,394.52000	3.39452	3,013.670	8.75	0.50	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	1,776.04000		1.77604		2,096.20000	2.09620	1,776.040	9.12	0.34	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	11.04	Put	691.37000		0.69137		882.55000	0.88255	691.370	10.22	0.15	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			9.61313		91.70457		9.67572	91.39474		8.63	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 05/08/2021	Bond Future			9.56531		94.31780		9.62270	93.96303		10.78	0.00	0.00	0	10,094.0
R2032	On 04/11/2021	Bond Future			9.75817		91.17767		9.81785	90.81965		11.07	0.00	0.00	0	122,910.0

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 04/11/2021	Bond Future	9.33	Call	963.52000	0.96352		931.57000	0.93157	963.520	10.57	0.31	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,308.54000	2.30854		2,226.25000	2.22625	2,308.540	11.15	0.54	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	6.52000	0.00652		13.78000	0.01378	6.520	14.00	0.00	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			9.95375	92.22413		10.01591	91.86231		10.51	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	552.22000	0.55222		608.40000	0.60840	552.220	9.45	0.17	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	851.64000	0.85164		882.36000	0.88236	851.640	9.62	0.24	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	1,740.82000	1.74082		1,721.36000	1.72136	1,740.820	10.13	0.39	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	1,838.89000	1.83889		1,817.52000	1.81752	1,838.890	10.17	0.40	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	3,187.59000	3.18759		3,516.73000	3.51673	3,187.590	10.35	0.53	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	2,281.62000	2.28162		2,578.09000	2.57809	2,281.620	10.62	0.42	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	1,829.36000	1.82936		2,090.39000	2.09039	1,829.360	10.82	0.36	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	1,646.56000	1.64656		1,886.14000	1.88614	1,646.560	10.93	0.33	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	1,514.04000	1.51404		1,737.01000	1.73701	1,514.040	11.03	0.31	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	1,323.84000	1.32384		1,521.96000	1.52196	1,323.840	11.21	0.28	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	979.02000	0.97902		1,138.11000	1.13811	979.020	11.60	0.21	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	812.40000	0.81240		951.57000	0.95157	812.400	11.85	0.18	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.15476	89.16882		10.21958	88.80286		10.56	0.00	0.00	0	0.0	
R2032	On 04/08/2022	Bond Future			10.36579	90.19872		10.43345	89.82836		10.03	0.00	0.00	0	0.0	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On 05/08/2021	Bond Future			10.13533	94.76517		10.19271	94.37627		11.86	0.00	0.00	0	48,003.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	235.95000	0.23595		194.12000	0.19412	235.950	11.12	0.28	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	3.02000	0.00302		8.35000	0.00835	3.020	13.89	0.01	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	0.00000	0.00000		0.02000	0.00002	0.000	15.24	0.00	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			10.32873	91.30012		10.38831	90.90755		12.26	0.00	0.00	0	80,866.0	
R2035	On 04/11/2021	Bond Future	10.11	Call	1,567.64000	1.56764		1,525.28000	1.52528	1,567.640	11.75	0.41	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,596.74000	1.59674		1,553.09000	1.55309	1,596.740	11.76	0.41	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	1,936.46000	1.93646		1,879.25000	1.87925	1,936.460	11.94	0.47	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.60	Put	1,525.00000	1.52500		1,808.48000	1.80848	1,525.000	12.38	0.37	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	3,375.38000	3.37538		3,262.07000	3.26207	3,375.380	12.40	0.64	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	731.80000	0.73180		898.48000	0.89848	731.800	13.13	0.20	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.20	Put	609.70000	0.60970		753.12000	0.75312	609.700	13.37	0.17	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	258.92000	0.25892		340.60000	0.34060	258.920	14.36	0.08	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	2.90000	0.00290		7.28000	0.00728	2.900	15.63	0.00	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			10.52809	92.34763		10.59008	91.95090		11.69	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	956.03000	0.95603		986.36000	0.98636	956.030	10.78	0.24	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.10	Call	1,829.77000	1.82977		1,755.40000	1.75540	1,829.770	11.29	0.37	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	10.26	Call	2,266.27000	2.26627		2,182.02000	2.18202	2,266.270	11.47	0.43	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.35	Call	2,529.94000	2.52994		2,444.18000	2.44418	2,529.940	11.55	0.46	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	2,739.80000	2.73980		3,034.17000	3.03417	2,739.800	11.83	0.44	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.03	Put	1,867.21000	1.86721		2,084.27000	2.08427	1,867.210	12.30	0.33	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.05	Put	1,830.64000	1.83064		2,042.21000	2.04221	1,830.640	12.33	0.33	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	11.28	Put	1,457.67000	1.45767		1,612.10000	1.61210	1,457.670	12.69	0.27	0.00	0	200.0	

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	11.39	Put	1,306.96000		1.30696	1,443.05000	1.44305	1,306.960		12.86	0.25	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	935.35000		0.93535	1,032.65000	1.03265	935.350		13.40	0.18	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	808.28000		0.80828	893.21000	0.89321	808.280		13.64	0.16	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.72485		88.96216	10.78933	88.56087			11.83	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future			10.93325		89.98713	11.00043	89.58105			11.28	0.00	0.00	0	0.0
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2037	On 05/08/2021	Bond Future			10.39952		85.78878	10.45176	85.43558			13.04	0.00	0.00	0	57,745.0
R2037	On 04/11/2021	Bond Future			10.58531		86.70226	10.63946	86.34581			12.83	0.00	0.00	0	120,396.0
R2037	On 04/11/2021	Bond Future	11.49	Call	6,250.12000		6.25012	6,019.55000	6.01955	6,250.120		14.10	0.83	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	165.68000		0.16568	221.63000	0.22163	165.680		15.64	0.05	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			10.77676		83.44246	10.83303	83.08218			12.86	0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			10.97348		84.43021	11.03198	84.06579			12.43	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future			11.18362		81.14868	11.24457	80.77990			12.50	0.00	0.00	0	0.0
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future			10.54418		87.81269	10.59638	87.43462			13.57	0.00	0.00	0	31,321.0
R2040	On 05/08/2021	Bond Future	11.05	Call	3,573.31000		3.57331	3,203.44000	3.20344	3,573.310		16.21	0.98	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	6,853.85000		6.85385	6,475.87000	6.47587	6,853.850		17.84	1.00	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	0.00000		0.00000	0.00000	0.00000	0.000		20.61	0.00	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			10.72574		88.74768	10.77985	88.36617			13.36	0.00	0.00	0	83,012.0
R2040	On 03/02/2022	Bond Future			10.91275		85.26113	10.96899	84.87550			13.42	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			11.10440		86.27040	11.16287	85.88036			12.95	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	788.75000		0.78875	877.36000	0.87736	788.750		11.82	0.17	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	2,202.15000		2.20215	2,240.46000	2.24046	2,202.150		12.26	0.37	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	829.35000		0.82935	964.36000	0.96436	829.350		15.63	0.13	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.30883		82.75938	11.36976	82.36467			13.03	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 05/08/2021	Bond Future			10.60355		84.48987	10.65064	84.14329			14.18	0.00	422,449.35	5	27,494.0
R2044	On 04/11/2021	Bond Future			10.77694		85.38952	10.82575	85.03979			13.95	0.00	0.00	0	52,207.0
R2044	On 03/02/2022	Bond Future			10.95531		81.98954	11.00604	81.63602			14.02	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.13771		82.96011	11.19044	82.60258			13.52	0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.33194		79.53598	11.38688	79.17422			13.61	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			10.53349		88.06567	10.58057	87.70682			13.87	0.00	0.00	0	62,616.0
R2048	On 05/08/2021	Bond Future	10.30	Call	83.13000		0.08313	78.94000	0.07894	83.130		13.21	0.12	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.90	Call	2,773.60000		2.77360	2,436.04000	2.43604	2,773.600		16.04	0.94	0.00	0	1,300.0
R2048	On 04/11/2021	Bond Future			10.70305		84.59228	10.75190	84.23011			14.35	0.00	0.00	0	166,576.0
R2048	On 04/11/2021	Bond Future	10.20	Call	937.38000		0.93738	931.05000	0.93105	937.380		13.48	0.27	0.00	0	1,050.0
R2048	On 04/11/2021	Bond Future	10.80	Call	2,872.52000		2.87252	2,799.94000	2.79994	2,872.520		14.42	0.56	0.00	0	1,050.0

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 03/02/2022	Bond Future			10.87705		85.56283		10.92785	85.19676		13.68	0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			11.04751		82.16028		11.10030	81.79004		13.91	0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			11.22678		83.10568		11.28174	82.73103		13.27	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 05/08/2021	Bond Future			10.13871		72.91951		10.19083	72.61252		13.15	0.00	0.00	0	11,402.0
R209	On 04/11/2021	Bond Future			10.31107		70.55624		10.36499	70.24637		13.57	0.00	0.00	0	32,938.0
R209	On 04/11/2021	Bond Future	9.50	Call	344.68000		0.34468		352.32000	0.35232	344.680	12.32	0.15	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	2,993.56000		2.99356		3,287.29000	3.28729	2,993.560	13.24	0.63	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.50	Put	1,508.45000		1.50845		1,749.34000	1.74934	1,508.450	13.90	0.40	0.00	0	9,400.0
R209	On 04/11/2021	Bond Future	12.00	Put	154.26000		0.15426		205.90000	0.20590	154.260	16.89	0.06	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.48461		71.36600		10.54045	71.05285		12.98	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.66116		69.06910		10.71904	68.75237		13.12	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			10.84427		69.86507		10.90431	69.54456		12.56	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 05/08/2021	Bond Future			209.40871		209.40871		209.28409	209.28409			0.00	0.00	0	1,245.0
R210	On 04/11/2021	Bond Future			208.90455		208.90455		208.77984	208.77984			0.00	0.00	0	1,486.0
R210	On 03/02/2022	Bond Future			211.35177		211.35177		211.22628	211.22628			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			211.06881		211.06881		210.94247	210.94247			0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future			213.67201		213.67201		213.54420	213.54420			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 05/08/2021	Bond Future			173.18316		173.18316		173.19394	173.19394			0.00	173,183,160.00	1,000	505.0
R212	On 04/11/2021	Bond Future			175.06986		175.06986		175.08173	175.08173			0.00	175,069,860.00	1,000	1,025.0
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future			9.18956		89.38368		9.25186	89.02956		10.39	0.00	0.00	0	1,729.0
R213	On 04/11/2021	Bond Future			9.37387		86.80656		9.43865	86.44917		10.59	0.00	0.00	0	8,993.0
R213	On 03/02/2022	Bond Future			9.56374		87.80244		9.63127	87.44121		10.05	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	625.69000		0.62569		687.72000	0.68772	625.690	9.17	0.20	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	834.30000		0.83430		898.99000	0.89899	834.300	9.22	0.25	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	1,470.22000		1.47022		1,520.47000	1.52047	1,470.220	9.56	0.37	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,624.29000		1.62429		1,669.14000	1.66914	1,624.290	9.63	0.39	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	2,452.22000		2.45222		2,820.45000	2.82045	2,452.220	9.93	0.48	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	2,024.91000		2.02491		2,371.18000	2.37118	2,024.910	10.06	0.42	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	1,551.81000		1.55181		1,862.50000	1.86250	1,551.810	10.23	0.35	0.00	0	430.0

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	10.15	Put	1,316.17000		1.31617		1,602.30000	1.60230	1,316.170	10.39	0.30	0.00	0	200.0
R213	10.17	Put	1,287.35000		1.28735		1,570.14000	1.57014	1,287.350	10.41	0.30	0.00	0	220.0
R213	10.25	Put	1,177.44000		1.17744		1,447.15000	1.44715	1,177.440	10.49	0.28	0.00	0	102.0
R213	10.60	Put	804.30000		0.80430		1,020.85000	1.02085	804.300	10.93	0.20	0.00	0	430.0
R213	10.67	Put	744.86000		0.74486		951.30000	0.95130	744.860	11.02	0.19	0.00	0	220.0
R213			9.75239		85.30904		9.82277	84.94375		9.96	0.00	0.00	0	0.0
R213			9.95359		86.29611		10.02710	85.92635		9.41	0.00	0.00	0	0.0
R213			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214			10.54860		69.64990		10.59569	69.36761		14.05	0.00	22,287,968.00	320	10,921.0
R214			10.71981		67.11470		10.76855	66.82978		14.54	0.00	0.00	0	17,180.0
R214			10.89523		67.88470		10.94578	67.59672		13.90	0.00	0.00	0	0.0
R214			11.06715		65.40815		11.11954	65.11692		14.10	0.00	0.00	0	0.0
R214			11.24763		66.16069		11.30202	65.86600		13.48	0.00	0.00	0	0.0
R214			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :												440,429,656.78	2,648	1 476 122.0
Grand Total:												440,429,656.78	2,648	1 476 122.0