



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: 22/10/2021

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	51.00
AL37	On 04/11/2021	Index Future		790.05900	790.05900		792.88400	792.88400			0.00	0.00	0	0.00
AL37	On 03/02/2022	Index Future		798.93700	798.93700		801.79900	801.79900			0.00	0.00	0	0.00
AL37	On 05/05/2022	Index Future		808.35800	808.35800		811.25500	811.25500			0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future		818.21900	818.21900		821.15300	821.15300			0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future		828.39600	828.39600		831.36800	831.36800			0.00	0.00	0	0.00
AL7T	On 04/11/2021	Index Future		896.11200	896.11200		901.63600	901.63600			0.00	0.00	0	0.00
AL7T	On 03/02/2022	Index Future		906.18200	906.18200		911.77300	911.77300			0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future		916.86800	916.86800		922.52700	922.52700			0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future		928.05300	928.05300		933.78300	933.78300			0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future		939.59600	939.59600		945.39900	945.39900			0.00	0.00	0	0.00
ALBI	On 04/11/2021	Index Future		793.41000	793.41000		797.31300	797.31300			0.00	0.00	0	115.00

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	802.32500	802.32500		806.27800	806.27800			0.00	0.00	0	136.00
ALBI	On 05/05/2022	Index Future	811.78600	811.78600		815.78700	815.78700			0.00	0.00	0	29.00
ALBI	On 04/08/2022	Index Future	821.68900	821.68900		825.74100	825.74100			0.00	0.00	0	0.00
ALBI	On 03/11/2022	Index Future	831.91000	831.91000		836.01300	836.01300			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 04/11/2021	Bond Future	11.58139	75.16037		11.51373	75.51066			0.00	0.00	0	0.00
ES33	On 03/02/2022	Bond Future	11.83706	76.02363		11.76636	76.37837			0.00	0.00	0	263.00
ES33	On 05/05/2022	Bond Future	12.09237	73.16138		12.01856	73.52059			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	12.35696	74.03336		12.27983	74.39727			0.00	0.00	0	0.00
ES33	On 03/11/2022	Bond Future	12.62945	71.23374		12.54887	71.60224			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 04/11/2021	Bond Future	12.07332	73.43345		12.00041	73.85993			0.00	0.00	0	0.00
ES42	On 03/02/2022	Bond Future	12.30741	74.27683		12.23120	74.70873			0.00	0.00	0	3,579.00
ES42	On 05/05/2022	Bond Future	12.54964	70.91248		12.46991	71.34976			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	12.79381	71.75625		12.71044	72.19918			0.00	0.00	0	0.00
ES42	On 03/11/2022	Bond Future	13.04634	68.44813		12.95908	68.89666			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 04/11/2021	GOVI	783.35700	783.35700		787.20300	787.20300			0.00	7,833,570.00	1	48.00
GOVI	On 03/02/2022	GOVI	792.15900	792.15900		796.05400	796.05400			0.00	0.00	0	942.00
GOVI	On 05/05/2022	GOVI	801.50000	801.50000		805.44300	805.44300			0.00	0.00	0	0.00
GOVI	On 04/08/2022	GOVI	811.27800	811.27800		815.27000	815.27000			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	821.36900	821.36900		825.41200	825.41200			0.00	0.00	0	0.00
I2025	On 04/11/2021	Bond Future	154.83985	154.83985		154.84224	154.84224			0.00	0.00	0	1,838.00
I2025	On 03/02/2022	Bond Future	155.03465	155.03465		155.03793	155.03793			0.00	0.00	0	4,632.00
I2025	On 05/05/2022	Bond Future	156.90084	156.90084		156.90451	156.90451			0.00	0.00	0	164.00
I2025	On 04/08/2022	Bond Future	157.25948	157.25948		157.26393	157.26393			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	159.23218	159.23218		159.23688	159.23688			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 04/11/2021	Bond Future	114.06055	114.06055		113.90789	113.90789			0.00	0.00	0	2,252.00

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 03/02/2022	Bond Future	115.37057	115.37057		115.21688	115.21688			0.00	1,153,705.70	10	2,586.00
I2029	On 05/05/2022	Bond Future	115.56146	115.56146		115.40593	115.40593			0.00	0.00	0	186.00
I2029	On 04/08/2022	Bond Future	117.01387	117.01387		116.85665	116.85665			0.00	0.00	0	0.00
I2029	On 03/11/2022	Bond Future	117.25747	117.25747		117.09880	117.09880			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 04/11/2021	Bond Future	107.98750	107.98750		108.37850	108.37850			0.00	0.00	0	2,113.00
I2033	On 03/02/2022	Bond Future	109.22770	109.22770		109.62393	109.62393			0.00	0.00	0	7,143.00
I2033	On 05/05/2022	Bond Future	109.26370	109.26370		109.66480	109.66480			0.00	0.00	0	2,121.00
I2033	On 04/08/2022	Bond Future	110.63700	110.63700		111.04327	111.04327			0.00	0.00	0	0.00
I2033	On 03/11/2022	Bond Future	110.71972	110.71972		111.13161	111.13161			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 04/11/2021	Bond Future	121.22333	121.22333		121.57326	121.57326			0.00	0.00	0	3,196.00
I2038	On 03/02/2022	Bond Future	120.83401	120.83401		121.18860	121.18860			0.00	0.00	0	4,177.00
I2038	On 05/05/2022	Bond Future	122.28871	122.28871		122.64779	122.64779			0.00	0.00	0	677.00
I2038	On 04/08/2022	Bond Future	122.01081	122.01081		122.37522	122.37522			0.00	0.00	0	0.00
I2038	On 03/11/2022	Bond Future	123.54166	123.54166		123.91069	123.91069			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/11/2021	Bond Future	108.85677	108.85677		109.00261	109.00261			0.00	0.00	0	9,554.00
I2046	On 03/02/2022	Bond Future	110.10702	110.10702		110.25520	110.25520			0.00	0.00	0	13,054.00
I2046	On 05/05/2022	Bond Future	109.55034	109.55034		109.70034	109.70034			0.00	0.00	0	171.00
I2046	On 04/08/2022	Bond Future	110.92737	110.92737		111.07941	111.07941			0.00	0.00	0	0.00
I2046	On 03/11/2022	Bond Future	110.39559	110.39559		110.55026	110.55026			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/11/2021	Bond Future	112.06412	112.06412		112.12904	112.12904			0.00	0.00	0	3,193.00
I2050	On 03/02/2022	Bond Future	111.36931	111.36931		111.43570	111.43570			0.00	0.00	0	7,284.00
I2050	On 05/05/2022	Bond Future	112.70995	112.70995		112.77749	112.77749			0.00	0.00	0	379.00
I2050	On 04/08/2022	Bond Future	112.11116	112.11116		112.18014	112.18014			0.00	0.00	0	0.00
I2050	On 03/11/2022	Bond Future	113.51778	113.51778		113.58779	113.58779			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 04/11/2021	Index Future	296.53500	296.53500		297.01000	297.01000			0.00	0.00	0	31.00
IGOV	On 03/02/2022	Index Future	299.94100	299.94100		300.42300	300.42300			0.00	0.00	0	485.00
IGOV	On 05/05/2022	Index Future	303.55100	303.55100		304.04000	304.04000			0.00	0.00	0	16.00
IGOV	On 04/08/2022	Index Future	307.32600	307.32600		307.82100	307.82100			0.00	0.00	0	0.00
IGOV	On 03/11/2022	Index Future	311.21900	311.21900		311.72100	311.72100			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	3.74500	96.25500		3.75500	96.24500			0.00	0.00	0	50,000.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.02500	95.97500		4.02500	95.97500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future	4.13000	95.87000		4.13000	95.87000			0.00	0.00	0	0.00

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 16/02/2022	Jibar Tradeable Future			4.34000	95.66000		4.35000	95.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.48500	95.51500		4.48500	95.51500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.68000	95.32000		4.72000	95.28000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			5.00000	95.00000		5.04000	94.96000			0.00	0.00	0	72.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.42500	94.57500		5.32000	94.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.87500	94.12500		5.88500	94.11500			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.19000	93.81000		6.19000	93.81000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.58500	93.41500		6.55000	93.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.90500	93.09500		6.86500	93.13500			0.00	0.00	0	0.00
R186	On 04/11/2021	Bond Future			8.08404	113.98599		7.99071	114.39545		5.24	0.00	0.00	0	18,838.00
R186	On 04/11/2021	Bond Future	7.77	Put	1,442.17000	1.44217	1,103.07000	1.10307	1,442.170		5.14	0.89	0.00	0	15,177.00
R186	On 04/11/2021	Bond Future	8.77	Put	4.71000	0.00471	1.63000	0.00163	4.710		6.05	0.01	0.00	0	15,177.00
R186	On 03/02/2022	Bond Future			8.31656	109.98529		8.21676	110.40006		5.61	0.00	0.00	0	53,468.00
R186	On 05/05/2022	Bond Future			8.56168	111.28300		8.45476	111.70292		5.39	0.00	0.00	0	4,404.00
R186	On 05/05/2022	Bond Future	6.73	Call	65.59000	0.06559	72.54000	0.07254	65.590		5.04	0.04	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.28	Call	197.99000	0.19799	222.01000	0.22201	197.990		4.90	0.11	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	285.86000	0.28586	321.43000	0.32143	285.860		4.85	0.14	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	Call	654.09000	0.65409	732.77000	0.73277	654.090		5.09	0.26	0.00	0	435.00
R186	On 05/05/2022	Bond Future	8.64	Put	1,613.80000	1.61380	1,384.88000	1.38488	1,613.800		5.44	0.46	0.00	0	4,035.00
R186	On 04/08/2022	Bond Future			8.82497	107.32041		8.71003	107.74618		5.48	0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future	6.96	Call	142.34000	0.14234	138.21000	0.13821	142.340		4.89	0.07	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	732.81000	0.73281	761.01000	0.76101	732.810		5.05	0.26	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	955.64000	0.95564	774.70000	0.77470	955.640		6.11	0.26	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			9.10583	108.69487		8.98208	109.12555		5.32	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/11/2021	Bond Future			327.68158	327.68158		327.78976	327.78976			0.00	0.00	0	1,189.00
R197	On 03/02/2022	Bond Future			323.20804	323.20804		323.31946	323.31946			0.00	0.00	0	1,048.00
R197	On 05/05/2022	Bond Future			327.09856	327.09856		327.21215	327.21215			0.00	0.00	0	237.00
R197	On 04/08/2022	Bond Future			322.84060	322.84060		322.95705	322.95705			0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			326.89150	326.89150		327.00985	327.00985			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 04/11/2021	Bond Future			240.67182	240.67182		241.51752	241.51752			0.00	0.00	0	4,415.00
R202	On 03/02/2022	Bond Future			239.06105	239.06105		239.91797	239.91797			0.00	0.00	0	7,848.00
R202	On 05/05/2022	Bond Future			241.93836	241.93836		242.80632	242.80632			0.00	0.00	0	413.00
R202	On 04/08/2022	Bond Future			240.53374	240.53374		241.41333	241.41333			0.00	0.00	0	0.00
R202	On 03/11/2022	Bond Future			243.55140	243.55140		244.44239	244.44239			0.00	0.00	0	0.00

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
R202	On 07/12/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 04/11/2021	Bond Future	5.50113	104.28453		5.43689	104.36622		1.14	0.00	0.00	0	6,810.00
R2023	On 03/02/2022	Bond Future	5.75464	105.45636		5.67354	105.53961		1.11	0.00	0.00	0	11,361.00
R2023	On 05/05/2022	Bond Future	6.06424	102.79004		5.95690	102.87455		0.95	0.00	0.00	0	777.00
R2023	On 04/08/2022	Bond Future	6.57684	104.02135		6.41893	104.10792		0.72	0.00	0.00	0	0.00
R2023	On 03/11/2022	Bond Future	7.85861	101.42913		7.57284	101.51605		0.49	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/11/2021	Bond Future	9.60192	93.20260		9.49361	93.77603		8.67	0.00	0.00	0	66,127.00
R2030	On 04/11/2021	Bond Future	8.27	Call	0.00000	0.00000	0.00000	0.000	7.94	0.00	0.00	0	300.00
R2030	On 04/11/2021	Bond Future	8.75	Call	0.24000	0.00024	1.58000	0.00158	0.240	7.97	0.00	0	3,250.00
R2030	On 04/11/2021	Bond Future	8.77	Call	0.32000	0.00032	2.02000	0.00202	0.320	7.97	0.00	0	300.00
R2030	On 04/11/2021	Bond Future	8.80	Call	0.48000	0.00048	2.88000	0.00288	0.480	7.97	0.00	0	560.00
R2030	On 04/11/2021	Bond Future	9.20	Call	46.78000	0.04678	123.47000	0.12347	46.780	8.26	0.07	0	29.00
R2030	On 04/11/2021	Bond Future	9.25	Put	1,951.94000	1.95194	1,480.33000	1.48033	1,951.940	8.33	0.90	0	5,000.00
R2030	On 04/11/2021	Bond Future	9.35	Put	1,493.18000	1.49318	1,082.56000	1.08256	1,493.180	8.47	0.81	0	9,100.00
R2030	On 04/11/2021	Bond Future	9.40	Call	211.86000	0.21186	409.77000	0.40977	211.860	8.53	0.24	0	560.00
R2030	On 04/11/2021	Bond Future	9.90	Call	1,704.92000	1.70492	2,207.65000	2.20765	1,704.920	9.40	0.83	0	29.00
R2030	On 04/11/2021	Bond Future	11.26	Put	0.00000	0.00000	0.00000	0.00000	0.000	11.38	0.00	0	29.00
R2030	On 04/11/2021	Bond Future	11.44	Put	0.00000	0.00000	0.00000	0.00000	0.000	11.61	0.00	0	300.00
R2030	On 03/02/2022	Bond Future	9.82377	90.24598		9.71019	90.82647		9.00	0.00	0.00	0	76,730.00
R2030	On 03/02/2022	Bond Future	8.39	Call	53.06000	0.05306	74.32000	0.07432	53.060	8.31	0.03	0	101.00
R2030	On 03/02/2022	Bond Future	8.85	Call	205.86000	0.20586	273.23000	0.27323	205.860	8.27	0.11	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.35	Put	3,195.84000	3.19584	2,790.68000	2.79068	3,195.840	8.70	0.71	0	101.00
R2030	On 03/02/2022	Bond Future	9.60	Call	1,207.21000	1.20721	1,449.94000	1.44994	1,207.210	8.90	0.40	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.78	Put	1,849.87000	1.84987	1,561.61000	1.56161	1,849.870	9.02	0.51	0	101.00
R2030	On 03/02/2022	Bond Future	10.85	Put	365.48000	0.36548	287.83000	0.28783	365.480	10.27	0.14	0	1,000.00
R2030	On 05/05/2022	Bond Future	10.05335	91.31111		9.93424	91.89868		8.49	0.00	0.00	0	14,728.00
R2030	On 05/05/2022	Bond Future	7.73	Call	29.79000	0.02979	38.22000	0.03822	29.790	8.01	0.02	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	81.72000	0.08172	102.80000	0.10280	81.720	7.98	0.04	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	165.21000	0.16521	204.71000	0.20471	165.210	7.92	0.07	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	318.86000	0.31886	388.71000	0.38871	318.860	7.86	0.13	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	368.64000	0.36864	447.63000	0.44763	368.640	7.84	0.14	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.35	Put	4,400.63000	4.40063	3,968.77000	3.96877	4,400.630	8.07	0.73	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.95	Put	2,522.38000	2.52238	2,213.94000	2.21394	2,522.380	8.46	0.52	0	1,073.00
R2030	On 05/05/2022	Bond Future	10.20	Put	1,946.85000	1.94685	1,688.86000	1.68886	1,946.850	8.63	0.44	0	200.00
R2030	On 05/05/2022	Bond Future	11.04	Put	801.95000	0.80195	675.43000	0.67543	801.950	9.52	0.21	0	1,800.00
R2030	On 04/08/2022	Bond Future	10.29838	88.38392		10.17316	88.97912		8.57	0.00	0.00	0	0.00
R2030	On 04/08/2022	Bond Future	8.30	Call	172.16000	0.17216	197.16000	0.19716	172.160	7.93	0.07	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	575.09000	0.57509	655.38000	0.65538	575.090	7.93	0.18	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	1,552.62000	1.55262	1,340.39000	1.34039	1,552.620	9.15	0.32	0	800.00
R2030	On 03/11/2022	Bond Future	10.53924	89.52274		10.40783	90.12513		8.39	0.00	0.00	0	0.00

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 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 04/11/2021	Bond Future			10.17619	88.70953		10.08299	89.25189		9.85	0.00	0.00	0	87,985.00
R2032	On 04/11/2021	Bond Future	9.33	Call	0.15000	0.00015		0.86000	0.00086	0.150	8.81	0.00	0.00	0	700.00
R2032	On 04/11/2021	Bond Future	9.83	Call	78.47000	0.07847		150.49000	0.15049	78.470	9.50	0.10	0.00	0	700.00
R2032	On 04/11/2021	Bond Future	12.81	Put	0.00000	0.00000		0.00000	0.00000	0.000	12.95	0.00	0.00	0	700.00
R2032	On 03/02/2022	Bond Future			10.39345	89.70634		10.29612	90.25538		9.86	0.00	0.00	0	105,122.00
R2032	On 03/02/2022	Bond Future	8.91	Call	30.89000	0.03089		45.13000	0.04513	30.890	8.59	0.02	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.14	Call	67.22000	0.06722		95.09000	0.09509	67.220	8.50	0.04	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	9.57	Call	307.72000	0.30772		338.80000	0.33880	307.720	8.95	0.14	0.00	0	1,050.00
R2032	On 03/02/2022	Bond Future	9.58	Call	317.46000	0.31746		349.86000	0.34986	317.460	8.97	0.15	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	9.62	Call	358.96000	0.35896		396.20000	0.39620	358.960	9.03	0.16	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	9.67	Put	4,610.60000	4.61060		4,105.63000	4.10563	4,610.600	9.11	0.82	0.00	0	1,050.00
R2032	On 03/02/2022	Bond Future	9.81	Put	3,968.91000	3.96891		3,487.48000	3.48748	3,968.910	9.32	0.76	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.90	Call	755.15000	0.75515		841.30000	0.84130	755.150	9.45	0.28	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	9.90	Put	3,587.41000	3.58741		3,124.52000	3.12452	3,587.410	9.45	0.72	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.14	Put	2,683.42000	2.68342		2,286.86000	2.28686	2,683.420	9.75	0.61	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.35	Put	2,030.56000	2.03056		1,696.60000	1.69660	2,030.560	9.96	0.51	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	10.45	Put	1,765.39000	1.76539		1,457.36000	1.45736	1,765.390	10.07	0.46	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	10.53	Put	1,575.77000	1.57577		1,286.19000	1.28619	1,575.770	10.16	0.43	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	10.65	Put	1,328.99000	1.32899		1,061.11000	1.06111	1,328.990	10.34	0.38	0.00	0	1,050.00
R2032	On 03/02/2022	Bond Future	10.66	Put	1,310.05000	1.31005		1,043.87000	1.04387	1,310.050	10.36	0.37	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.90	Put	925.76000	0.92576		706.98000	0.70698	925.760	10.74	0.28	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.95	Put	860.64000	0.86064		651.74000	0.65174	860.640	10.83	0.27	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	11.13	Put	660.27000	0.66027		487.53000	0.48753	660.270	11.13	0.21	0.00	0	210.00
R2032	On 05/05/2022	Bond Future			10.61417	86.61827		10.51253	87.17398		9.67	0.00	0.00	0	20,384.00
R2032	On 05/05/2022	Bond Future	9.58	Call	435.76000	0.43576		504.10000	0.50410	435.760	8.64	0.16	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.18	Call	1,388.10000	1.38810		1,508.23000	1.50823	1,388.100	9.38	0.36	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.29	Call	1,631.92000	1.63192		1,778.19000	1.77819	1,631.920	9.49	0.40	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	10.98	Put	1,679.25000	1.67925		1,398.01000	1.39801	1,679.250	10.18	0.37	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	11.18	Put	1,364.64000	1.36464		1,109.43000	1.10943	1,364.640	10.46	0.31	0.00	0	780.00
R2032	On 04/08/2022	Bond Future			10.84190	87.63650		10.73566	88.19945		9.40	0.00	0.00	0	0.00
R2032	On 04/08/2022	Bond Future	8.97	Call	187.58000	0.18758		220.89000	0.22089	187.580	8.47	0.07	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.72	Call	685.40000	0.68540		783.99000	0.78399	685.400	8.56	0.19	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	11.60	Put	1,540.22000	1.54022		1,360.70000	1.36070	1,540.220	10.25	0.29	0.00	0	800.00
R2032	On 03/11/2022	Bond Future			11.07574	84.62110		10.96471	85.19087		9.70	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 04/11/2021	Bond Future			10.66607	89.10964		10.59803	89.54520		10.96	0.00	0.00	0	38,608.00
R2035	On 04/11/2021	Bond Future	10.11	Call	10.76000	0.01076		23.07000	0.02307	10.760	10.07	0.02	0.00	0	350.00
R2035	On 04/11/2021	Bond Future	10.12	Call	12.13000	0.01213		25.42000	0.02542	12.130	10.09	0.02	0.00	0	400.00
R2035	On 04/11/2021	Bond Future	10.23	Call	39.89000	0.03989		68.14000	0.06814	39.890	10.34	0.05	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	10.26	Call	53.14000	0.05314		87.41000	0.08741	53.140	10.40	0.07	0.00	0	150.00

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	10.60	Put	984.50000	0.98450		730.90000	0.73090	984.500	11.22	0.58	0.00	0	350.00
R2035	On 04/11/2021	Bond Future	10.62	Call	618.95000	0.61895		811.68000	0.81168	618.950	11.27	0.44	0.00	0	400.00
R2035	On 04/11/2021	Bond Future	11.08	Put	108.28000	0.10828		54.01000	0.05401	108.280	12.60	0.11	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	11.20	Put	53.75000	0.05375		24.81000	0.02481	53.750	12.84	0.06	0.00	0	350.00
R2035	On 04/11/2021	Bond Future	11.75	Put	1.11000	0.00111		0.38000	0.00038	1.110	13.80	0.00	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	13.82	Put	0.00000	0.00000		0.00000	0.00000	0.000	14.82	0.00	0.00	0	400.00
R2035	On 03/02/2022	Bond Future			10.88291	90.11094		10.81190	90.55200		10.99	0.00	0.00	0	89,474.00
R2035	On 03/02/2022	Bond Future	9.70	Call	100.99000	0.10099		125.11000	0.12511	100.990	9.48	0.05	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	9.92	Call	224.12000	0.22412		236.24000	0.23624	224.120	9.75	0.10	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.10	Call	401.12000	0.40112		405.89000	0.40589	401.120	10.05	0.16	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	10.24	Call	593.61000	0.59361		609.45000	0.60945	593.610	10.28	0.22	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.26	Call	625.30000	0.62530		643.21000	0.64321	625.300	10.32	0.22	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.34	Put	4,218.77000	4.21877		3,805.33000	3.80533	4,218.770	10.44	0.74	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.35	Call	780.95000	0.78095		810.00000	0.81000	780.950	10.46	0.26	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	10.61	Put	3,064.08000	3.06408		2,701.95000	2.70195	3,064.080	10.83	0.62	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.65	Put	2,912.65000	2.91265		2,561.07000	2.56107	2,912.650	10.87	0.60	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.03	Put	1,743.03000	1.74303		1,472.62000	1.47262	1,743.030	11.34	0.42	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.05	Put	1,695.47000	1.69547		1,427.76000	1.42776	1,695.470	11.37	0.41	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	11.11	Put	1,559.83000	1.55983		1,299.99000	1.29999	1,559.830	11.47	0.39	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.28	Put	1,227.61000	1.22761		991.66000	0.99166	1,227.610	11.77	0.32	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.33	Put	1,144.56000	1.14456		916.81000	0.91681	1,144.560	11.86	0.30	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	11.39	Put	1,051.87000	1.05187		834.02000	0.83402	1,051.870	11.98	0.28	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.73	Put	648.96000	0.64896		490.46000	0.49046	648.960	12.63	0.19	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.88	Put	519.37000	0.51937		388.87000	0.38887	519.370	12.88	0.16	0.00	0	1,800.00
R2035	On 05/05/2022	Bond Future			11.09466	86.69611		11.02068	87.14262		10.84	0.00	0.00	0	8,926.00
R2035	On 04/08/2022	Bond Future			11.31539	87.71332		11.23822	88.16551		10.52	0.00	0.00	0	0.00
R2035	On 04/08/2022	Bond Future	9.84	Call	440.09000	0.44009		475.22000	0.47522	440.090	9.51	0.12	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.64	Put	5,611.67000	5.61167		5,262.59000	5.26259	5,611.670	9.98	0.68	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	3,824.59000	3.82459		3,535.68000	3.53568	3,824.590	10.43	0.54	0.00	0	100.00
R2035	On 03/11/2022	Bond Future			11.54067	84.36882		11.46020	84.82665		10.88	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 04/11/2021	Bond Future			10.86461	84.88750		10.79144	85.35726		11.48	0.00	0.00	0	71,143.00
R2037	On 04/11/2021	Bond Future	11.49	Call	3,887.55000	3.88755		4,343.09000	4.34309	3,887.550	13.64	0.97	0.00	0	600.00
R2037	On 04/11/2021	Bond Future	12.30	Put	0.07000	0.00007		0.02000	0.00002	0.070	15.14	0.00	0.00	0	600.00
R2037	On 03/02/2022	Bond Future			11.07048	81.58717		10.99424	82.06278		12.12	0.00	6,445,386.43	79	99,160.00
R2037	On 05/05/2022	Bond Future			11.27948	82.55028		11.20011	83.03169		11.41	0.00	0.00	0	11,855.00
R2037	On 04/08/2022	Bond Future			11.49938	79.26487		11.41659	79.75243		11.68	0.00	0.00	0	0.00
R2037	On 04/08/2022	Bond Future	10.10	Call	499.90000	0.49990		540.52000	0.54052	499.900	10.57	0.14	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	5,313.48000	5.31348		4,941.19000	4.94119	5,313.480	11.08	0.66	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.42	Put	3,496.71000	3.49671		3,192.89000	3.19289	3,496.710	11.61	0.50	0.00	0	50.00
R2037	On 03/11/2022	Bond Future			11.71091	80.29146		11.62475	80.78512		11.48	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 06/10/2015		Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/11/2021		Bond Future	10.99893	86.84836	10.93073	87.31629		11.95	0.00	0.00	0	38,898.00
R2040	On 03/02/2022		Bond Future	11.20003	83.31987	11.12895	83.79362		12.64	0.00	0.00	0	71,196.00
R2040	On 05/05/2022		Bond Future	11.40371	84.30351	11.32970	84.78303		11.89	0.00	0.00	0	8,498.00
R2040	On 05/05/2022	9.82	Call	154.37000	0.15437	167.23000	0.16723	154.370	10.63	0.06	0.00	0	1,200.00
R2040	On 05/05/2022	10.57	Call	828.64000	0.82864	896.32000	0.89632	828.640	11.01	0.22	0.00	0	1,200.00
R2040	On 05/05/2022	13.04	Put	606.28000	0.60628	513.61000	0.51361	606.280	15.05	0.13	0.00	0	1,200.00
R2040	On 04/08/2022		Bond Future	11.61783	80.78797	11.54061	81.27361		12.18	0.00	0.00	0	0.00
R2040	On 03/11/2022		Bond Future	11.82327	81.83485	11.74289	82.32660		11.97	0.00	0.00	0	0.00
R2040	On 31/01/2040		Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/11/2021		Bond Future	11.00743	83.75939	10.94415	84.20158		12.46	0.00	0.00	0	22,199.00
R2044	On 03/02/2022		Bond Future	11.19798	80.32128	11.13203	80.76899		13.18	0.00	0.00	0	47,285.00
R2044	On 05/05/2022		Bond Future	11.39057	81.26947	11.32190	81.72269		12.39	0.00	0.00	0	5,735.00
R2044	On 04/08/2022		Bond Future	11.59264	77.84362	11.52100	78.30260		12.70	0.00	0.00	0	0.00
R2044	On 03/11/2022		Bond Future	11.78607	78.85228	11.71152	79.31698		12.47	0.00	0.00	0	0.00
R2044	On 31/01/2044		Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/11/2021		Bond Future	10.95185	82.77611	10.89857	83.15915		12.83	0.00	0.00	0	92,321.00
R2048	On 04/11/2021	10.20	Call	0.99000	0.00099	2.20000	0.00220	0.990	12.11	0.00	0.00	0	1,050.00
R2048	On 04/11/2021	10.80	Call	345.75000	0.34575	487.67000	0.48767	345.750	12.35	0.29	0.00	0	1,050.00
R2048	On 03/02/2022		Bond Future	11.13889	83.70626	11.08331	84.09413		12.86	0.00	0.00	0	177,259.00
R2048	On 03/02/2022	10.00	Call	114.77000	0.11477	125.31000	0.12531	114.770	11.31	0.05	0.00	0	1,300.00
R2048	On 03/02/2022	10.20	Call	246.74000	0.24674	268.24000	0.26824	246.740	11.62	0.10	0.00	0	900.00
R2048	On 03/02/2022	10.40	Call	468.74000	0.46874	507.34000	0.50734	468.740	11.94	0.17	0.00	0	100.00
R2048	On 03/02/2022	10.70	Call	1,022.02000	1.02202	1,098.38000	1.09838	1,022.020	12.43	0.30	0.00	0	1,300.00
R2048	On 03/02/2022	10.90	Call	1,543.69000	1.54369	1,652.53000	1.65253	1,543.690	12.72	0.40	0.00	0	900.00
R2048	On 03/02/2022	11.00	Call	1,850.25000	1.85025	1,976.81000	1.97681	1,850.250	12.86	0.45	0.00	0	100.00
R2048	On 05/05/2022		Bond Future	11.32026	80.27898	11.26240	80.67158		12.75	0.00	0.00	0	2,035.00
R2048	On 04/08/2022		Bond Future	11.50812	81.22013	11.44780	81.61771		12.38	0.00	0.00	0	0.00
R2048	On 03/11/2022		Bond Future	11.69807	77.85563	11.63522	78.25822		12.83	0.00	0.00	0	0.00
R2048	On 28/02/2048		Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/11/2021		Bond Future	10.62210	68.79531	10.55380	69.17655		12.15	0.00	0.00	0	13,159.00
R209	On 04/11/2021	9.50	Call	0.00000	0.00000	0.01000	0.00001	0.000	11.05	0.00	0.00	0	1,445.00
R209	On 04/11/2021	10.00	Put	3,590.45000	3.59045	3,215.43000	3.21543	3,590.450	10.93	0.99	0.00	0	3,100.00
R209	On 04/11/2021	10.25	Put	2,170.87000	2.17087	1,840.94000	1.84094	2,170.870	11.52	0.92	0.00	0	4,250.00
R209	On 04/11/2021	10.50	Put	1,032.19000	1.03219	809.19000	0.80919	1,032.190	12.15	0.66	0.00	0	150.00
R209	On 04/11/2021	12.00	Put	0.07000	0.00007	0.02000	0.00002	0.070	15.83	0.00	0.00	0	4,000.00
R209	On 03/02/2022		Bond Future	10.81014	69.56834	10.73922	69.95429		12.23	0.00	0.00	0	18,110.00
R209	On 05/05/2022		Bond Future	10.99927	67.24784	10.92564	67.63856		12.05	0.00	90,112,105.60	1,340	4,666.00
R209	On 05/05/2022	9.75	Call	260.07000	0.26007	287.47000	0.28747	260.070	10.69	0.11	25,536,289.89	3,550	7,525.00

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	On 05/05/2022	Bond Future	10.75	Put	3,058.80000	3.05880	2,802.56000	2.80256	3,058.800	11.77	0.57	137,407,278.44	3,550	10,050.00	
R209	On 05/05/2022	Bond Future	12.00	Put	813.14000	0.81314	706.19000	0.70619	813.140	13.67	0.21	98,264,410.07	7,100	10,050.00	
R209	On 04/08/2022	Bond Future			11.19218	68.03719	11.11573	68.43282		11.73	0.00	0.00	0	0.00	
R209	On 03/11/2022	Bond Future			11.38771	65.77520	11.30832	66.17582		12.10	0.00	0.00	0	0.00	
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0.00	0	0.00	
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R210	On 04/11/2021	Bond Future			211.60391	211.60391	212.47064	212.47064			0.00	0.00	0	1,253.00	
R210	On 03/02/2022	Bond Future			214.03420	214.03420	214.91225	214.91225			0.00	0.00	0	1,381.00	
R210	On 05/05/2022	Bond Future			213.75735	213.75735	214.64609	214.64609			0.00	0.00	0	104.00	
R210	On 04/08/2022	Bond Future			216.44408	216.44408	217.34440	217.34440			0.00	0.00	0	0.00	
R210	On 03/11/2022	Bond Future			216.24350	216.24350	217.15613	217.15613			0.00	0.00	0	0.00	
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R212	On 04/11/2021	Bond Future			175.80939	175.80939	175.81639	175.81639			0.00	0.00	0	3,105.00	
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R213	On 04/11/2021	Bond Future			9.93634	83.76673	9.83307	84.31425		9.56	0.00	0.00	0	7,073.00	
R213	On 03/02/2022	Bond Future			10.15461	84.70797	10.04669	85.26215		9.58	0.00	0.00	0	16,478.00	
R213	On 03/02/2022	Bond Future	8.63	Call	30.50000	0.03050	44.83000	0.04483	30.500	8.56	0.02	0.00	0	200.00	
R213	On 03/02/2022	Bond Future	8.80	Call	53.61000	0.05361	76.92000	0.07692	53.610	8.51	0.04	0.00	0	102.00	
R213	On 03/02/2022	Bond Future	9.15	Call	171.52000	0.17152	210.53000	0.21053	171.520	8.63	0.10	0.00	0	220.00	
R213	On 03/02/2022	Bond Future	9.22	Call	216.16000	0.21616	253.13000	0.25313	216.160	8.71	0.11	0.00	0	430.00	
R213	On 03/02/2022	Bond Future	9.58	Put	3,595.19000	3.59519	3,128.54000	3.12854	3,595.190	9.16	0.75	0.00	0	200.00	
R213	On 03/02/2022	Bond Future	9.76	Put	2,927.22000	2.92722	2,500.50000	2.50050	2,927.220	9.37	0.67	0.00	0	102.00	
R213	On 03/02/2022	Bond Future	10.00	Put	2,162.66000	2.16266	1,809.49000	1.80949	2,162.660	9.58	0.56	0.00	0	430.00	
R213	On 03/02/2022	Bond Future	10.15	Put	1,764.87000	1.76487	1,450.32000	1.45032	1,764.870	9.72	0.49	0.00	0	200.00	
R213	On 03/02/2022	Bond Future	10.17	Put	1,716.20000	1.71620	1,406.98000	1.40698	1,716.200	9.74	0.48	0.00	0	220.00	
R213	On 03/02/2022	Bond Future	10.25	Put	1,532.04000	1.53204	1,243.31000	1.24331	1,532.040	9.81	0.45	0.00	0	102.00	
R213	On 03/02/2022	Bond Future	10.60	Put	926.84000	0.92684	705.22000	0.70522	926.840	10.29	0.30	0.00	0	430.00	
R213	On 03/02/2022	Bond Future	10.67	Put	836.70000	0.83670	628.39000	0.62839	836.700	10.40	0.28	0.00	0	220.00	
R213	On 05/05/2022	Bond Future			10.36931	82.17539	10.25664	82.73633		9.37	0.00	0.00	0	0.00	
R213	On 04/08/2022	Bond Future			10.59440	83.14242	10.47658	83.71061		9.08	0.00	0.00	0	0.00	
R213	On 03/11/2022	Bond Future			10.82738	80.68175	10.70420	81.25683		9.30	0.00	0.00	0	0.00	
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	

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
R214	On 04/11/2021	Bond Future	10.99714	65.51903		10.92380	65.93504		13.01	0.00	0.00	0	4,541.00
R214	On 03/02/2022	Bond Future	11.18600	66.25527		11.10974	66.67634		13.08	0.00	0.00	0	18,701.00
R214	On 05/05/2022	Bond Future	11.36919	63.75729		11.29001	64.18354		12.94	0.00	0.00	0	441.00
R214	On 04/08/2022	Bond Future	11.55859	64.50455		11.47629	64.93617		12.59	0.00	0.00	0	0.00
R214	On 03/11/2022	Bond Future	11.75010	62.05929		11.66461	62.49629		13.05	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
Total for Derivatives :											366,752,746.13	15,630	1 652 860,00
Grand Total:											366,752,746.13	15,630	1 652 860,00