



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: 12/02/2021

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		90.69000	90.69000			0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future	799.52400		799.52400		801.22100	801.22100			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	808.04900		808.04900		809.76700	809.76700			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	816.76300		816.76300		818.50200	818.50200			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	825.72700		825.72700		827.48500	827.48500			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	898.48000		898.48000		901.22600	901.22600			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	908.06000		908.06000		910.83800	910.83800			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	917.85300		917.85300		920.66300	920.66300			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	927.92600		927.92600		930.76700	930.76700			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	786.23200		786.23200		788.26100	788.26100			0.00	0.00	0	308.0
ALBI	On 05/08/2021	Index Future	794.61500		794.61500		796.66900	796.66900			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	803.18500		803.18500		805.26200	805.26200			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	812.00000		812.00000		814.10000	814.10000			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	11.20859		76.66190		11.17504	76.84421			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future	11.45136		77.48834		11.41633	77.67291			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	11.70203		74.54148		11.66550	74.72812			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	11.97056		75.36027		11.93240	75.54902			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	11.75791		75.18171		11.72931	75.35618			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future	11.98823		75.99289		11.95833	76.16953			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	12.22719		72.54687		12.19593	72.72552			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	12.47464		73.34412		12.44196	73.52479			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	776.95400		776.95400		778.99400	778.99400			0.00	0.00	0	971.0
GOVI	On 05/08/2021	GOVI	785.23800		785.23800		787.30300	787.30300			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI	793.70700		793.70700		795.79500	795.79500			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	802.41800		802.41800		804.52900	804.52900			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	151.35173		151.35173		151.30219	151.30219			0.00	0.00	0	7,790.0
I2025	On 05/08/2021	Bond Future	151.49080		151.49080		151.44126	151.44126			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	153.14369		153.14369		153.09383	153.09383			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	153.30414		153.30414		153.25386	153.25386			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	107.10544		107.10544		107.14657	107.14657			0.00	0.00	0	2,382.0
I2029	On 05/08/2021	Bond Future	108.28620		108.28620		108.32815	108.32815			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future	108.31837		108.31837		108.36093	108.36093			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	109.53266		109.53266		109.57582	109.57582			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	101.65297	101.65297		101.54661	101.54661			0.00	0.00	0	9,583.0
I2033		On 05/08/2021	Bond Future	102.77341	102.77341		102.66636	102.66636			0.00	0.00	0	0.0
I2033		On 04/11/2021	Bond Future	102.67129	102.67129		102.56327	102.56327			0.00	0.00	0	0.0
I2033		On 03/02/2022	Bond Future	103.82226	103.82226		103.71308	103.71308			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	116.34310	116.34310		116.42048	116.42048			0.00	0.00	0	7,799.0
I2038		On 05/08/2021	Bond Future	115.90513	115.90513		115.98382	115.98382			0.00	0.00	0	0.0
I2038		On 04/11/2021	Bond Future	117.16998	117.16998		117.24952	117.24952			0.00	0.00	0	0.0
I2038		On 03/02/2022	Bond Future	116.73262	116.73262		116.81324	116.81324			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	104.09254	104.09254		104.00248	104.00248			0.00	0.00	0	14,893.0
I2046		On 05/08/2021	Bond Future	105.24022	105.24022		105.14951	105.14951			0.00	0.00	0	0.0
I2046		On 04/11/2021	Bond Future	104.58281	104.58281		104.49122	104.49122			0.00	0.00	0	0.0
I2046		On 03/02/2022	Bond Future	105.75535	105.75535		105.66286	105.66286			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	107.20152	107.20152		107.20073	107.20073			0.00	0.00	0	10,968.0
I2050		On 05/08/2021	Bond Future	106.45707	106.45707		106.45667	106.45667			0.00	0.00	0	0.0
I2050		On 04/11/2021	Bond Future	107.61865	107.61865		107.61845	107.61845			0.00	0.00	0	0.0
I2050		On 03/02/2022	Bond Future	106.87926	106.87926		106.87907	106.87907			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	280.33300	280.33300		280.32800	280.32800			0.00	0.00	0	976.0
IGOV		On 05/08/2021	Index Future	283.39100	283.39100		283.38600	283.38600			0.00	0.00	0	0.0
IGOV		On 04/11/2021	Index Future	286.51500	286.51500		286.51100	286.51100			0.00	0.00	0	0.0
IGOV		On 03/02/2022	Index Future	289.72700	289.72700		289.72200	289.72200			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/02/2021	Jibar Tradeable Future	3.64500	96.35500		3.64500	96.35500			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/03/2021	Jibar Tradeable Future	3.70500	96.29500		3.68500	96.31500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/04/2021	Jibar Tradeable Future	3.70000	96.30000		3.67000	96.33000			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/05/2021	Jibar Tradeable Future	3.71000	96.29000		3.67000	96.33000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2021	Jibar Tradeable Future	3.71500	96.28500		3.69500	96.30500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/07/2021	Jibar Tradeable Future	3.74000	96.26000		3.70000	96.30000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future	3.80000	96.20000		3.76000	96.24000			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future	3.99500	96.00500		3.95000	96.05000			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future	4.13000	95.87000		4.07000	95.93000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future	4.32500	95.67500		4.30000	95.70000			0.00	0.00	0	20,001.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future	4.44500	95.55500		4.41500	95.58500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future	4.65500	95.34500		4.62500	95.37500			0.00	0.00	0	0.0
R186		On 06/05/2021	Bond Future	6.84420	120.85463		6.79320	121.11338		6.33	0.00	73,842,178.93	611	103,913.0

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 Interest
R186	On 06/05/2021	Bond Future	7.30	Put	628.35000		0.62835		569.32000	0.56932	628.350	6.59	0.27	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			6.99822		116.87638		6.94395	117.13844		6.29	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.16019		118.12457		7.10247	118.38955		5.91	0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			7.33757		114.14106		7.27599	114.40906		5.81	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			321.88507		321.88507		321.99156	321.99156			0.00	0.00	0	2,121.0
R197	On 05/08/2021	Bond Future			317.43638		317.43638		317.54521	317.54521			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			320.90035		320.90035		321.01080	321.01080			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			316.40645		316.40645		316.51840	316.51840			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			227.25155		227.25155		227.25088	227.25088			0.00	0.00	0	8,028.0
R202	On 05/08/2021	Bond Future			225.50899		225.50899		225.50921	225.50921			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			227.96981		227.96981		227.97003	227.97003			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			226.22753		226.22753		226.22817	226.22817			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			4.76970		106.60009		4.76528	106.60791		1.51	0.00	0.00	0	41,458.0
R2023	On 05/08/2021	Bond Future			4.84503		107.74885		4.83956	107.75719		1.47	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.94689		104.99238		4.94023	105.00092		1.32	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.08651		106.14525		5.07807	106.15399		1.12	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			8.67895		98.09407		8.62377	98.41887		10.99	0.00	0.00	0	115,970.0
R2030	On 06/05/2021	Bond Future	7.97	Call	538.13000		0.53813		615.55000	0.61555	538.130	10.42	0.20	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	2,325.14000		2.32514		2,520.53000	2.52053	2,325.140	11.00	0.55	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	8.90	Put	1,477.39000		1.47739		1,365.98000	1.36598	1,477.390	11.10	0.39	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	8.95	Put	1,368.30000		1.36830		1,263.46000	1.26346	1,368.300	11.13	0.37	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	9.00	Put	1,265.60000		1.26560		1,167.12000	1.16712	1,265.600	11.17	0.35	0.00	0	5,000.0
R2030	On 06/05/2021	Bond Future	9.22	Put	896.43000		0.89643		822.87000	0.82287	896.430	11.41	0.27	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	4,219.27000		4.21927		4,475.48000	4.47548	4,219.270	11.47	0.75	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.92	Put	262.26000		0.26226		237.94000	0.23794	262.260	12.09	0.10	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	18.91000		0.01891		16.78000	0.01678	18.910	12.09	0.01	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			8.86692		95.14604		8.80915	95.47469		11.08	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future	7.70	Call	626.59000		0.62659		691.41000	0.69141	626.590	10.48	0.17	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.78	Call	2,637.61000		2.63761		2,809.17000	2.80917	2,637.610	10.96	0.49	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.95	Call	3,129.74000		3.12974		3,318.75000	3.31875	3,129.740	11.05	0.54	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	4,839.39000		4.83939		5,074.18000	5.07418	4,839.390	11.42	0.68	0.00	0	600.0

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R2030	On 05/08/2021	Bond Future	10.30	Put	612.53000	0.61253		571.33000	0.57133	612.530	12.04	0.15	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	29.94000	0.02994		27.18000	0.02718	29.940	12.04	0.01	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.05205	96.16231		8.99170	96.49461		10.34	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	1,554.60000	1.55460		1,666.07000	1.66607	1,554.600	9.89	0.31	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.77	Call	2,638.68000	2.63868		2,794.94000	2.79494	2,638.680	10.21	0.44	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	11.44	Put	316.09000	0.31609		294.61000	0.29461	316.090	11.21	0.07	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.25257	93.21439		9.18938	93.55041		10.29	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 06/05/2021	Bond Future			9.54744	92.24063		9.50814	92.48810		13.40	0.00	4,796,512.76	52	124,779.0
R2032	On 06/05/2021	Bond Future	10.33	Call	5,492.21000	5.49221		5,700.27000	5.70027	5,492.210	14.12	0.79	0.00	0	736.0
R2032	On 06/05/2021	Bond Future	12.57	Put	4.43000	0.00443		4.16000	0.00416	4.430	14.83	0.00	0.00	0	736.0
R2032	On 05/08/2021	Bond Future			9.74139	93.23517		9.70039	93.48571		13.03	0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future			9.94110	90.08627		9.89837	90.33961		12.76	0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future	9.33	Call	2,245.99000	2.24599		2,347.38000	2.34738	2,245.990	12.23	0.37	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	3,561.00000	3.56100		3,694.89000	3.69489	3,561.000	12.64	0.49	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	257.14000	0.25714		245.80000	0.24580	257.140	13.85	0.05	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			10.15220	91.07582		10.10763	91.33199		12.22	0.00	0.00	0	0.0
R2032	On 03/02/2022	Bond Future	8.91	Call	1,526.62000	1.52662		1,598.89000	1.59889	1,526.620	11.46	0.26	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.81	Put	5,385.65000	5.38565		5,251.99000	5.25199	5,385.650	11.91	0.55	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.45	Put	3,598.10000	3.59810		3,498.95000	3.49895	3,598.100	12.36	0.42	0.00	0	198.0
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			10.26538	91.56665		10.21591	91.90178		15.05	0.00	10,713,298.05	117	102,994.0
R2035	On 06/05/2021	Bond Future	10.05	Call	1,931.25000	1.93125		2,092.33000	2.09233	1,931.250	14.82	0.42	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.24	Call	2,536.51000	2.53651		2,724.55000	2.72455	2,536.510	15.04	0.50	0.00	0	223.0
R2035	On 06/05/2021	Bond Future	10.40	Call	3,115.34000	3.11534		3,324.79000	3.32479	3,115.340	15.23	0.57	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	10.55	Put	1,819.81000	1.81981		1,712.68000	1.71268	1,819.810	15.43	0.37	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.81	Call	4,865.68000	4.86568		5,121.33000	5.12133	4,865.680	15.89	0.71	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	11.05	Put	940.34000	0.94034		881.08000	0.88108	940.340	16.37	0.22	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	11.15	Call	6,522.59000	6.52259		6,805.49000	6.80549	6,522.590	16.58	0.80	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	11.32	Put	639.73000	0.63973		598.25000	0.59825	639.730	16.78	0.16	0.00	0	223.0
R2035	On 06/05/2021	Bond Future	11.55	Put	427.08000	0.42708		398.02000	0.39802	427.080	16.78	0.12	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	171.95000	0.17195		159.25000	0.15925	171.950	16.78	0.05	0.00	0	223.0
R2035	On 06/05/2021	Bond Future	12.77	Put	31.84000	0.03184		29.26000	0.02926	31.840	16.78	0.01	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.91	Put	22.52000	0.02252		20.67000	0.02067	22.520	16.78	0.01	0.00	0	600.0
R2035	On 05/08/2021	Bond Future			10.46647	92.55342		10.41492	92.89260		14.69	0.00	0.00	0	0.0
R2035	On 05/08/2021	Bond Future	10.02	Call	2,374.95000	2.37495		2,520.26000	2.52026	2,374.950	14.22	0.39	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	2,871.80000	2.87180		2,749.68000	2.74968	2,871.800	14.96	0.40	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	1,720.52000	1.72052		1,642.10000	1.64210	1,720.520	15.85	0.26	0.00	0	100.0
R2035	On 04/11/2021	Bond Future			10.67265	89.06768		10.61900	89.41063		14.50	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.12	Call	2,720.53000	2.72053		2,864.37000	2.86437	2,720.530	13.91	0.39	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	3,019.26000	3.01926		3,172.62000	3.17262	3,019.260	14.02	0.42	0.00	0	782.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 04/11/2021	Bond Future	10.62	Call	4,196.40000	4.19640	4,382.43000	4.38243	4,196.400	14.39	0.51	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	11.08	Put	3,262.31000	3.26231	3,140.34000	3.14034	3,262.310	14.81	0.38	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	11.75	Put	2,056.88000	2.05688	1,975.19000	1.97519	2,056.880	15.76	0.26	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	13.82	Put	255.43000	0.25543	241.39000	0.24139	255.430	15.76	0.05	0.00	0	400.0		
R2035	On 03/02/2022	Bond Future			10.89342	90.04593	10.83749	90.39268		13.95	0.00	0.00	0	0.0		
R2035	On 03/02/2022	Bond Future	9.70	Call	1,902.17000	1.90217	2,006.89000	2.00689	1,902.170	13.12	0.28	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	10.65	Put	5,688.82000	5.68882	5,516.40000	5.51640	5,688.820	13.68	0.52	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.39	Put	3,623.66000	3.62366	3,501.05000	3.50105	3,623.660	14.28	0.38	0.00	0	683.0		
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			10.51182	87.00470	10.47259	87.26932		16.19	0.00	36,193,955.20	416	130,282.0		
R2037	On 05/08/2021	Bond Future			10.71525	83.68681	10.67436	83.95466		16.61	0.00	0.00	0	0.0		
R2037	On 04/11/2021	Bond Future			10.91271	84.58085	10.87021	84.85171		15.59	0.00	0.00	0	0.0		
R2037	On 03/02/2022	Bond Future			11.12402	81.25563	11.07977	81.52950		15.77	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			10.67903	88.97604	10.64492	89.22108		16.53	0.00	10,677,124.80	120	79,204.0		
R2040	On 06/05/2021	Bond Future	10.83	Call	3,368.05000	3.36805	3,527.46000	3.52746	3,368.050	16.65	0.58	0.00	0	300.0		
R2040	On 06/05/2021	Bond Future	11.58	Call	6,957.06000	6.95706	7,168.02000	7.16802	6,957.060	18.16	0.81	0.00	0	300.0		
R2040	On 06/05/2021	Bond Future	13.38	Put	26.30000	0.02630	25.19000	0.02519	26.300	18.56	0.01	0.00	0	300.0		
R2040	On 05/08/2021	Bond Future			10.87936	85.42918	10.84380	85.67716		17.05	0.00	0.00	0	0.0		
R2040	On 05/08/2021	Bond Future	11.05	Call	4,610.21000	4.61021	4,764.09000	4.76409	4,610.210	17.11	0.57	0.00	0	900.0		
R2040	On 05/08/2021	Bond Future	11.55	Call	6,701.08000	6.70108	6,883.95000	6.88395	6,701.080	17.83	0.69	0.00	0	900.0		
R2040	On 05/08/2021	Bond Future	14.80	Put	40.26000	0.04026	38.61000	0.03861	40.260	18.71	0.01	0.00	0	900.0		
R2040	On 04/11/2021	Bond Future			11.07343	86.34185	11.03646	86.59260		16.05	0.00	0.00	0	0.0		
R2040	On 03/02/2022	Bond Future			11.28094	82.78576	11.24243	83.03929		16.34	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			10.74698	85.52890	10.71279	85.77732		17.41	0.00	13,941,210.70	163	61,049.0		
R2044	On 06/05/2021	Bond Future	10.70	Call	2,657.71000	2.65771	2,799.96000	2.79996	2,657.710	17.33	0.50	0.00	0	3,100.0		
R2044	On 06/05/2021	Bond Future	11.10	Put	1,808.62000	1.80862	1,739.58000	1.73958	1,808.620	18.01	0.35	0.00	0	3,100.0		
R2044	On 06/05/2021	Bond Future	11.35	Call	5,499.30000	5.49930	5,696.63000	5.69663	5,499.300	18.57	0.73	0.00	0	3,100.0		
R2044	On 06/05/2021	Bond Future	11.40	Put	1,233.23000	1.23323	1,185.22000	1.18522	1,233.230	18.69	0.26	0.00	0	3,100.0		
R2044	On 06/05/2021	Bond Future	11.79	Put	742.22000	0.74222	713.31000	0.71331	742.220	19.56	0.17	0.00	0	3,100.0		
R2044	On 06/05/2021	Bond Future	12.50	Put	212.79000	0.21279	203.86000	0.20386	212.790	19.56	0.06	0.00	0	3,100.0		
R2044	On 05/08/2021	Bond Future			10.93928	82.06997	10.90362	82.32145		17.96	0.00	0.00	0	0.0		
R2044	On 04/11/2021	Bond Future			11.12524	82.94676	11.08816	83.20106		16.90	0.00	0.00	0	0.0		
R2044	On 03/02/2022	Bond Future			11.32381	79.47857	11.28519	79.73563		17.20	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			10.64471	84.98981	10.61053	85.24776		17.68	0.00	39,010,322.79	459	127,579.0		
R2048	On 05/08/2021	Bond Future			10.82229	85.90575	10.78667	86.16689		17.32	0.00	0.00	0	0.0		

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
R2048	On 04/11/2021	Bond Future			11.00290		82.41205		10.96583	82.67612		17.19	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.19512		83.31721		11.15647	83.58427		16.62	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
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future			10.16162		70.99330		10.12747	71.19578		17.94	0.00	2,129,799.00	30	26,545.0
R209	On 06/05/2021	Bond Future	9.50	Call	867.27000		0.86727		932.44000	0.93244	867.270	17.05	0.26	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	1,342.80000		1.34280		1,429.01000	1.42901	1,342.800	17.37	0.35	0.00	0	6,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,682.33000		2.68233		2,809.68000	2.80968	2,682.330	17.94	0.55	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	3,009.83000		3.00983		3,144.58000	3.14458	3,009.830	18.06	0.59	0.00	0	1,000.0
R209	On 06/05/2021	Bond Future	10.60	Put	1,382.34000		1.38234		1,331.23000	1.33123	1,382.340	18.41	0.32	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	819.97000		0.81997		788.94000	0.78894	819.970	19.19	0.21	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	589.87000		0.58987		567.64000	0.56764	589.870	19.73	0.16	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	324.59000		0.32459		311.86000	0.31186	324.590	19.73	0.10	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	92.14000		0.09214		88.40000	0.08840	92.140	19.73	0.03	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.33749		71.75876		10.30205	71.96372		17.38	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			10.51664		69.38525		10.47990	69.59248		16.97	0.00	0.00	0	1,795.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,607.50000		1.60750		1,674.80000	1.67480	1,607.500	15.94	0.29	0.00	0	3,750.0
R209	On 04/11/2021	Bond Future	10.50	Put	3,992.32000		3.99232		3,902.11000	3.90211	3,992.320	16.73	0.48	0.00	0	5,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	1,350.73000		1.35073		1,314.65000	1.31465	1,350.730	18.41	0.20	0.00	0	5,500.0
R209	On 03/02/2022	Bond Future			10.70395		70.14740		10.66583	70.35699		16.21	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			198.41701		198.41701		198.48463	198.48463			0.00	0.00	0	1,183.0
R210	On 05/08/2021	Bond Future			200.60442		200.60442		200.67353	200.67353			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			200.05576		200.05576		200.12593	200.12593			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			202.29867		202.29867		202.36971	202.36971			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			171.86100		171.86100		171.87566	171.87566			0.00	0.00	0	3,425.0
R212	On 05/08/2021	Bond Future			171.42531		171.42531		171.44077	171.44077			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			173.29587		173.29587		173.31171	173.31171			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
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			9.15011		87.62681		9.10039	87.91589		12.89	0.00	2,278,297.06	26	9,146.0
R213	On 05/08/2021	Bond Future			9.33300		88.57116		9.28115	88.86372		12.47	0.00	0.00	0	0.0
R213	On 04/11/2021	Bond Future			9.52276		85.98801		9.46874	86.28382		12.14	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			9.72705		86.93226		9.67067	87.23137		11.59	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	1,548.19000		1.54819	1,638.77000	1.63877	1,548.190	10.86	0.28	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.58	Put	4,351.75000		4.35175	4,206.88000	4.20688	4,351.750	11.48	0.51	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.15	Put	3,014.16000		3.01416	2,904.40000	2.90440	3,014.160	11.89	0.39	0.00	0.00	0	200.0
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			10.58338		67.67376		10.55442	67.84769		19.71	0.00	0.00	0	13,213.0
R214	On 05/08/2021	Bond Future			10.75898		68.40312		10.72890	68.57913		19.08	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			10.93754		65.85678		10.90633	66.03476		18.69	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			11.12711		66.58004		11.09467	66.76007		17.83	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 :														193,582,699.29	1,994	1 197 867.0
Grand Total:														193,582,699.29	1,994	1 197 867.0