



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: 13/07/2021

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		789.38700	789.38700		792.92800	792.92800			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		797.94600	797.94600		801.54900	801.54900			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		807.11300	807.11300		810.77000	810.77000			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		816.64800	816.64800		820.35400	820.35400			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		904.11000	904.11000		910.05500	910.05500			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		913.91300	913.91300		919.95000	919.95000			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		924.41300	924.41300		930.53300	930.53300			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		935.33300	935.33300		941.53300	941.53300			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future		793.87700	793.87700		799.47500	799.47500			0.00	0.00	0	114.0
ALBI	On 04/11/2021	Index Future		802.48500	802.48500		808.16800	808.16800			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future		811.70500	811.70500		817.46500	817.46500			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 05/05/2022	Index Future	821.29300		821.29300		827.12900	827.12900			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	11.24888		78.56414		11.13991	79.15212			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future	11.48651		75.65224		11.37258	76.24891			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	11.73413		76.54089		11.61506	77.14565			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	11.98457		73.68685		11.86024	74.29953			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	11.80024		77.11545		11.68099	77.84247			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future	12.02684		73.70485		11.90203	74.44203			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	12.25537		74.57129		12.12496	75.31812			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.49482		71.21266		12.35838	71.96913			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	784.07000		784.07000		789.55700	789.55700			0.00	39,203,500.00	5	980.0
GOVI	On 04/11/2021	GOVI	792.57200		792.57200		798.14200	798.14200			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	801.67700		801.67700		807.32400	807.32400			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	811.14800		811.14800		816.86800	816.86800			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	153.19951		153.19951		153.28153	153.28153			0.00	12,255,960.80	80	4,728.0
I2025	On 04/11/2021	Bond Future	154.88248		154.88248		154.96973	154.96973			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	155.13073		155.13073		155.22126	155.22126			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	157.00111		157.00111		157.09409	157.09409			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 05/08/2021	Bond Future	113.99431		113.99431		113.93521	113.93521			0.00	0.00	0	3,031.0
I2029	On 04/11/2021	Bond Future	114.07780		114.07780		114.02130	114.02130			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	115.41707		115.41707		115.36157	115.36157			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	115.61801		115.61801		115.56281	115.56281			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 05/08/2021	Bond Future	107.57043		107.57043		108.29919	108.29919			0.00	0.00	0	8,979.0
I2033	On 04/11/2021	Bond Future	107.50408		107.50408		108.24398	108.24398			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	108.76606		108.76606		109.51625	109.51625			0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	108.80804		108.80804		109.56813	109.56813			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	118.95129		118.95129		119.39895	119.39895			0.00	0.00	0	7,723.0
I2038	On 04/11/2021	Bond Future	120.25795		120.25795		120.71413	120.71413			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	119.90360		119.90360		120.36684	120.36684			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future	121.34950		121.34950		121.81925	121.81925			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	108.94164		108.94164		109.65838	109.65838			0.00	0.00	0	18,098.0
I2046	On 04/11/2021	Bond Future	108.30193		108.30193		109.02972	109.02972			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	109.57361		109.57361		110.31141	110.31141			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future	109.02416		109.02416		109.77177	109.77177			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	110.71868		110.71868		110.90552	110.90552			0.00	0.00	0	11,059.0
I2050	On 04/11/2021	Bond Future	111.93493		111.93493		112.12689	112.12689			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	111.28726		111.28726		111.48317	111.48317			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future	112.62914		112.62914		112.82841	112.82841			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	291.95900		291.95900		292.70700	292.70700			0.00	0.00	0	459.0
IGOV	On 04/11/2021	Index Future	295.19700		295.19700		295.96200	295.96200			0.00	0.00	0	16.0
IGOV	On 03/02/2022	Index Future	298.66000		298.66000		299.43800	299.43800			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future	302.25900		302.25900		303.04900	303.04900			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	3.70500		96.29500		3.70500	96.29500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	3.82000		96.18000		3.81000	96.19000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.86500		96.13500		3.86500	96.13500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future	4.07000		95.93000		4.05000	95.95000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	4.11000		95.89000		4.10000	95.90000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.31500		95.68500		4.29500	95.70500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.63000		95.37000		4.60000	95.40000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	5.04500		94.95500		4.99500	95.00500			0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.21500		94.78500		5.19500	94.80500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.61000		94.39000		5.57000	94.43000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	5.76000		94.24000		5.73500	94.26500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	5.88500		94.11500		5.79500	94.20500			0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future	7.61775		113.93689		7.50754	114.45288		6.67	0.00	116,671,375.36	1,024	87,841.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 04/11/2021	Bond Future			7.81748		115.16052		7.69951	115.68535		6.23	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future	7.77	Put	1,710.15000		1.71015		1,461.06000	1.46106	1,710.150	6.24	0.51	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	383.62000		0.38362		309.59000	0.30959	383.620	6.79	0.16	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			8.02495		111.20282		7.89868	111.73532		6.12	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.24861		112.51839		8.11323	113.05811		5.78	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			321.96093		321.96093		321.92291	321.92291			0.00	0.00	0	1,117.0
R197	On 04/11/2021	Bond Future			325.49755		325.49755		325.46831	325.46831			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			321.16870		321.16870		321.14372	321.14372			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			325.04186		325.04186		325.01930	325.01930			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			235.75626		235.75626		237.13868	237.13868			0.00	0.00	0	9,635.0
R202	On 04/11/2021	Bond Future			238.34589		238.34589		239.75042	239.75042			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			236.81498		236.81498		238.23940	238.23940			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			239.67056		239.67056		241.11402	241.11402			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			5.22498		107.17207		5.22032	107.17912		1.12	0.00	24,220,887.82	226	15,246.0
R2023	On 04/11/2021	Bond Future			5.39773		104.41607		5.38981	104.42615		1.14	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.59835		105.61688		5.58694	105.62862		1.09	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.85399		102.95567		5.83785	102.96840		1.04	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			9.03788		94.18195		8.93345	94.76935		11.23	0.00	147,206,387.85	1,563	100,734.0
R2030	On 05/08/2021	Bond Future	7.70	Call	0.69000		0.00069		2.00000	0.00200	0.690	10.35	0.00	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	148.01000		0.14801		247.24000	0.24724	148.010	10.76	0.12	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	478.31000		0.47831		696.37000	0.69637	478.310	11.05	0.29	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	568.35000		0.56835		810.83000	0.81083	568.350	11.09	0.33	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	829.45000		0.82945		1,131.61000	1.13161	829.450	11.19	0.43	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.15	Put	784.33000		0.78433		593.24000	0.59324	784.330	11.36	0.40	0.00	0	7,500.0
R2030	On 05/08/2021	Bond Future	9.45	Call	2,583.17000		2.58317		3,084.00000	3.08400	2,583.170	11.70	0.80	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.75	Put	106.24000		0.10624		74.00000	0.07400	106.240	12.11	0.08	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	20.35000		0.02035		13.76000	0.01376	20.350	12.62	0.02	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	10.17000		0.01017		6.82000	0.00682	10.170	12.78	0.01	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	13.51	0.00	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.22953		95.19371		9.11997	95.79012		10.79	0.00	8,567,433.90	90	90.0
R2030	On 04/11/2021	Bond Future	8.27	Call	476.56000		0.47656		593.67000	0.59367	476.560	10.07	0.17	0.00	0	300.0

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R2030	On 04/11/2021	Bond Future	8.77	Call	1,204.40000		1.20440	1,426.54000	1.42654	1,204.400	10.46	0.34	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	9.20	Call	2,205.61000		2.20561	2,526.66000	2.52666	2,205.610	10.76	0.50	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	9.90	Call	4,552.49000		4.55249	5,008.55000	5.00855	4,552.490	11.38	0.74	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	11.26	Put	169.70000		0.16970	142.19000	0.14219	169.700	13.07	0.06	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	122.52000		0.12252	101.95000	0.10195	122.520	13.07	0.04	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			9.42902		92.28423	9.31406	92.88888		10.57	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	872.73000		0.87273	1,022.67000	1.02267	872.730	10.03	0.23	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	8.85	Call	1,608.86000		1.60886	1,836.21000	1.83621	1,608.860	10.33	0.35	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	3,150.95000		3.15095	2,861.72000	2.86172	3,150.950	10.63	0.51	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.60	Call	3,431.96000		3.43196	3,789.42000	3.78942	3,431.960	10.80	0.56	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	2,173.43000		2.17343	1,954.54000	1.95454	2,173.430	10.96	0.39	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	852.26000		0.85226	754.63000	0.75463	852.260	12.18	0.18	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.63905		93.37630	9.51846	93.98885		9.95	0.00	0.00	0	0.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	711.97000		0.71197	829.08000	0.82908	711.970	9.34	0.17	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	1,056.50000		1.05650	1,213.86000	1.21386	1,056.500	9.39	0.24	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	1,702.99000		1.70299	1,921.31000	1.92131	1,702.990	9.61	0.33	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	4,125.16000		4.12516	3,801.23000	3.80123	4,125.160	9.87	0.55	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	2,681.20000		2.68120	2,444.25000	2.44425	2,681.200	10.23	0.41	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	1,231.94000		1.23194	1,109.94000	1.10994	1,231.940	11.32	0.22	0.00	0	1,800.0	
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			9.72809		93.31634	9.61869	93.98776		12.62	0.00	32,940,668.02	353	122,133.0	
R2032	On 04/11/2021	Bond Future			9.92627		90.17409	9.81189	90.85532		12.86	0.00	0.00	0	57.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,132.04000		1.13204	1,357.25000	1.35725	1,132.040	12.42	0.30	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,331.58000		2.33158	2,683.84000	2.68384	2,331.580	12.93	0.48	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	50.26000		0.05026	41.06000	0.04106	50.260	15.79	0.02	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.12855		91.21163	10.00908	91.90197		12.25	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	768.38000		0.76838	912.91000	0.91291	768.380	11.26	0.19	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	1,085.25000		1.08525	1,270.04000	1.27004	1,085.250	11.44	0.24	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	1,935.56000		1.93556	2,206.22000	2.20622	1,935.560	11.90	0.36	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	2,026.08000		2.02608	2,304.67000	2.30467	2,026.080	11.94	0.38	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	4,344.07000		4.34407	3,969.87000	3.96987	4,344.070	12.11	0.57	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	3,334.33000		3.33433	3,023.41000	3.02341	3,334.330	12.36	0.48	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	2,802.64000		2.80264	2,529.73000	2.52973	2,802.640	12.54	0.42	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	2,579.34000		2.57934	2,323.57000	2.32357	2,579.340	12.65	0.40	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	2,413.80000		2.41380	2,171.23000	2.17123	2,413.800	12.74	0.38	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	2,170.29000		2.17029	1,948.07000	1.94807	2,170.290	12.91	0.35	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	1,707.52000		1.70752	1,526.05000	1.52605	1,707.520	13.28	0.29	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	1,473.07000		1.47307	1,313.56000	1.31356	1,473.070	13.52	0.25	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.33715		88.14424	10.21235	88.84358		12.22	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			10.32343		93.49919	10.21917	94.19774		13.89	0.00	20,663,320.99	221	81,434.0	

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 05/08/2021	Bond Future	10.02	Call	512.09000		0.51209		750.72000	0.75072	512.090	13.60	0.27	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	371.58000		0.37158		272.85000	0.27285	371.580	14.73	0.19	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	45.40000		0.04540		31.87000	0.03187	45.400	15.79	0.03	0.00	0	100.0
R2035	On 04/11/2021	Bond Future			10.52299		90.02921		10.41418	90.73787		14.26	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.11	Call	1,711.73000		1.71173		1,997.34000	1.99734	1,711.730	14.11	0.37	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,736.77000		1.73677		2,025.00000	2.02500	1,736.770	14.12	0.37	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	2,025.89000		2.02589		2,342.95000	2.34295	2,025.890	14.24	0.41	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.60	Put	2,695.62000		2.69562		2,398.01000	2.39801	2,695.620	14.68	0.46	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	3,264.02000		3.26402		3,679.87000	3.67987	3,264.020	14.71	0.55	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	1,610.17000		1.61017		1,414.63000	1.41463	1,610.170	15.49	0.31	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	1,411.90000		1.41190		1,237.24000	1.23724	1,411.900	15.70	0.28	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	767.59000		0.76759		666.26000	0.66626	767.590	16.69	0.17	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	30.45000		0.03045		25.02000	0.02502	30.450	17.58	0.01	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			10.73001		91.06469		10.61646	91.78284		13.63	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	1,174.40000		1.17440		1,362.81000	1.36281	1,174.400	12.78	0.24	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	10.10	Call	1,996.56000		1.99656		2,264.90000	2.26490	1,996.560	13.25	0.35	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.26	Call	2,393.01000		2.39301		2,693.92000	2.69392	2,393.010	13.42	0.39	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.35	Call	2,630.12000		2.63012		2,949.22000	2.94922	2,630.120	13.50	0.42	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.65	Put	4,013.60000		4.01360		3,674.03000	3.67403	4,013.600	13.76	0.50	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	2,966.16000		2.96616		2,696.33000	2.69633	2,966.160	14.19	0.40	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	2,919.76000		2.91976		2,653.33000	2.65333	2,919.760	14.22	0.40	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.28	Put	2,435.35000		2.43535		2,205.87000	2.20587	2,435.350	14.55	0.34	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.39	Put	2,231.68000		2.23168		2,018.45000	2.01845	2,231.680	14.71	0.32	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	1,709.85000		1.70985		1,540.71000	1.54071	1,709.850	15.24	0.26	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	1,522.27000		1.52227		1,369.81000	1.36981	1,522.270	15.47	0.23	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.93498		87.66409		10.81668	88.39145		13.70	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			10.56762		84.65995		10.45333	85.42500		15.26	0.00	59,600,604.80	704	125,260.0
R2037	On 04/11/2021	Bond Future			10.75859		85.56946		10.63955	86.34522		14.92	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future	11.49	Call	5,859.24000		5.85924		6,454.17000	6.45417	5,859.240	16.54	0.74	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	540.89000		0.54089		460.47000	0.46047	540.890	18.09	0.12	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			10.95660		82.29911		10.83258	83.08506		15.00	0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			11.16055		83.27325		11.03143	84.06920		14.39	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			10.72151		86.53874		10.60212	87.39320		15.85	0.00	3,461,549.60	40	85,691.0
R2040	On 05/08/2021	Bond Future	11.05	Call	2,865.41000		2.86541		3,551.96000	3.55196	2,865.410	16.91	0.74	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	5,696.91000		5.69691		6,512.93000	6.51293	5,696.910	17.99	0.93	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	19.20	0.00	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			10.90868		87.46846		10.78434	88.33464		15.51	0.00	0.00	0	0.0
R2040	On 03/02/2022	Bond Future			11.10269		83.96973		10.97314	84.84715		15.63	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
R2040	On	05/05/2022			Bond Future	11.30199	84.96371		11.16711	85.85218		14.98	0.00	0.00	0	0.0
R2040	On	05/05/2022	9.82	Call	Bond Future	1,045.51000	1.04551		1,229.25000	1.22925	1,045.510	13.90	0.19	0.00	0	1,200.0
R2040	On	05/05/2022	10.57	Call	Bond Future	2,507.11000	2.50711		2,843.67000	2.84367	2,507.110	14.60	0.36	0.00	0	1,200.0
R2040	On	05/05/2022	13.04	Put	Bond Future	1,546.66000	1.54666		1,391.31000	1.39131	1,546.660	17.86	0.19	0.00	0	1,200.0
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	10.78920	83.13717		10.66972	84.00354		16.56	0.00	24,691,739.49	297	62,863.0
R2044	On	04/11/2021			Bond Future	10.96859	84.03032		10.84418	84.90838		16.20	0.00	0.00	0	0.0
R2044	On	03/02/2022			Bond Future	11.15432	80.61720		11.02471	81.50655		16.32	0.00	0.00	0	0.0
R2044	On	05/05/2022			Bond Future	11.34473	81.57153		11.20978	82.47211		15.65	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	10.71665	86.68448		10.59700	87.58222		16.22	0.00	13,436,094.40	155	171,110.0
R2048	On	05/08/2021	10.30	Call	Bond Future	348.30000	0.34830		574.52000	0.57452	348.300	15.90	0.19	0.00	0	1,300.0
R2048	On	05/08/2021	10.90	Call	Bond Future	2,229.84000	2.22984		2,879.48000	2.87948	2,229.840	16.96	0.65	0.00	0	1,300.0
R2048	On	04/11/2021			Bond Future	10.89231	83.20436		10.76763	84.11408		16.68	0.00	0.00	0	0.0
R2048	On	04/11/2021	9.60	Call	Bond Future	261.07000	0.26107		354.06000	0.35406	261.070	14.86	0.09	0.00	0	1,200.0
R2048	On	04/11/2021	10.30	Call	Bond Future	1,315.80000	1.31580		1,614.64000	1.61464	1,315.800	16.01	0.29	0.00	0	1,200.0
R2048	On	03/02/2022			Bond Future	11.07372	84.16139		10.94374	85.08284		15.95	0.00	0.00	0	0.0
R2048	On	05/05/2022			Bond Future	11.25204	80.74224		11.11675	81.67527		16.10	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	10.28185	72.08092		10.17244	72.72062		15.38	0.00	648,728.28	9	28,703.0
R209	On	04/11/2021			Bond Future	10.45821	69.71524		10.34450	70.36389		15.75	0.00	0.00	0	4,785.0
R209	On	04/11/2021	9.50	Call	Bond Future	519.53000	0.51953		650.73000	0.65073	519.530	14.59	0.18	0.00	0	6,000.0
R209	On	04/11/2021	10.00	Put	Bond Future	4,007.81000	4.00781		3,607.89000	3.60789	4,007.810	15.45	0.65	0.00	0	3,100.0
R209	On	04/11/2021	10.50	Put	Bond Future	2,373.31000	2.37331		2,094.46000	2.09446	2,373.310	16.05	0.47	0.00	0	9,400.0
R209	On	04/11/2021	12.00	Put	Bond Future	430.51000	0.43051		367.32000	0.36732	430.510	18.96	0.11	0.00	0	9,000.0
R209	On	03/02/2022			Bond Future	10.63677	70.51738		10.51872	71.17447		15.11	0.00	0.00	0	0.0
R209	On	05/05/2022			Bond Future	10.81897	68.21039		10.69643	68.87585		15.16	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	209.11917	209.11917		209.08502	209.08502			0.00	0.00	0	1,486.0
R210	On	04/11/2021			Bond Future	208.63251	208.63251		208.60387	208.60387			0.00	0.00	0	0.0
R210	On	03/02/2022			Bond Future	211.08194	211.08194		211.05598	211.05598			0.00	0.00	0	0.0
R210	On	05/05/2022			Bond Future	210.79110	210.79110		210.76659	210.76659			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

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 05/08/2021	Bond Future		173.05756	173.05756		173.03967	173.03967			0.00	0.00	0	2,457.0
R212	On 04/11/2021	Bond Future		174.95870	174.95870		174.94554	174.94554			0.00	0.00	0	0.0
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future		9.41605	88.10524		9.30656	88.72018		12.13	0.00	5,462,524.88	62	9,022.0
R213	On 04/11/2021	Bond Future		9.60825	85.52257		9.49378	86.14654		12.24	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future		9.80782	86.50614		9.68814	87.13854		11.61	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	730.17000	0.73017	867.11000	0.86711	730.170	10.77	0.20	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	931.78000	0.93178	1,095.25000	1.09525	931.780	10.84	0.24	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	1,500.64000	1.50064	1,726.11000	1.72611	1,500.640	11.15	0.33	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,635.32000	1.63532	1,873.65000	1.87365	1,635.320	11.21	0.35	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	3,634.11000	3.63411	3,306.10000	3.30610	3,634.110	11.49	0.55	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	3,135.65000	3.13565	2,839.90000	2.83990	3,135.650	11.62	0.50	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	2,553.06000	2.55306	2,298.52000	2.29852	2,553.060	11.78	0.43	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	2,245.68000	2.24568	2,015.32000	2.01532	2,245.680	11.92	0.39	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	2,207.14000	2.20714	1,979.90000	1.97990	2,207.140	11.94	0.39	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	2,058.93000	2.05893	1,843.90000	1.84390	2,058.930	12.02	0.37	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	1,525.41000	1.52541	1,358.03000	1.35803	1,525.410	12.43	0.29	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	1,435.47000	1.43547	1,276.56000	1.27656	1,435.470	12.52	0.27	0.00	0	220.0
R213	On 05/05/2022	Bond Future		10.00695	83.99741		9.88198	84.63801		11.42	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future		10.71678	68.65026		10.59723	69.35841		16.40	0.00	0.00	0	17,880.0
R214	On 04/11/2021	Bond Future		10.89305	66.11073		10.76880	66.82833		16.87	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future		11.07473	66.87113		10.94556	67.59797		16.17	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future		11.25333	64.38255		11.11924	65.11858		16.29	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 :												509,030,776.19	4,829	1 138 838.0
Grand Total:												509,030,776.19	4,829	1 138 838.0