



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: 08/10/2021

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	51.0
AL37	On 04/11/2021	Index Future	793.72000	793.72000		797.22000	797.22000			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	802.56900	802.56900		806.11100	806.11100			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	811.99800	811.99800		815.58400	815.58400			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	821.74000	821.74000		825.37000	825.37000			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	897.09100	897.09100		900.75400	900.75400			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	907.09400	907.09400		910.80000	910.80000			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	917.75000	917.75000		921.50300	921.50300			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	928.76100	928.76100		932.56000	932.56000			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	794.76300	794.76300		799.41100	799.41100			0.00	0.00	0	119.0
ALBI	On 03/02/2022	Index Future	803.62400	803.62400		808.32700	808.32700			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	813.06500	813.06500		817.82500	817.82500			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 04/08/2022	Index Future	822.82000	822.82000	827.63800	827.63800			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 04/11/2021	Bond Future	11.58981	75.11694	11.49636	75.60096			0.00	0.00	0	350.0
ES33		On 03/02/2022	Bond Future	11.84717	75.97309	11.74959	76.46287			0.00	0.00	0	0.0
ES33		On 05/05/2022	Bond Future	12.10358	73.10704	12.00172	73.60290			0.00	0.00	0	0.0
ES33		On 04/08/2022	Bond Future	12.37188	73.96326	12.26544	74.46546			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 04/11/2021	Bond Future	12.05470	73.54197	11.96108	74.09172			0.00	0.00	0	4,779.0
ES42		On 03/02/2022	Bond Future	12.28907	74.38037	12.19129	74.93665			0.00	0.00	0	0.0
ES42		On 05/05/2022	Bond Future	12.53103	71.01414	12.42875	71.57729			0.00	0.00	0	0.0
ES42		On 04/08/2022	Bond Future	12.77713	71.84449	12.67019	72.41472			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 04/11/2021	GOVI	784.70800	784.70800	789.22300	789.22300			0.00	0.00	0	993.0
GOVI		On 03/02/2022	GOVI	793.45800	793.45800	798.02500	798.02500			0.00	0.00	0	0.0
GOVI		On 05/05/2022	GOVI	802.77900	802.77900	807.40300	807.40300			0.00	0.00	0	0.0
GOVI		On 04/08/2022	GOVI	812.41000	812.41000	817.09000	817.09000			0.00	0.00	0	0.0
I2025		On 04/11/2021	Bond Future	155.32501	155.32501	155.52546	155.52546			0.00	52,499,853.38	338	5,487.0
I2025		On 03/02/2022	Bond Future	155.51147	155.51147	155.71474	155.71474			0.00	0.00	0	0.0
I2025		On 05/05/2022	Bond Future	157.37652	157.37652	157.58265	157.58265			0.00	0.00	0	0.0
I2025		On 04/08/2022	Bond Future	157.70388	157.70388	157.91393	157.91393			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 04/11/2021	Bond Future	114.53567	114.53567	114.73574	114.73574			0.00	0.00	0	2,964.0
I2029		On 03/02/2022	Bond Future	115.84107	115.84107	116.04379	116.04379			0.00	0.00	0	0.0
I2029		On 05/05/2022	Bond Future	116.03061	116.03061	116.23609	116.23609			0.00	0.00	0	0.0
I2029		On 04/08/2022	Bond Future	117.46514	117.46514	117.67335	117.67335			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 04/11/2021	Bond Future	108.87571	108.87571	108.94736	108.94736			0.00	0.00	0	9,522.0
I2033		On 03/02/2022	Bond Future	110.11658	110.11658	110.18952	110.18952			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 05/05/2022	Bond Future			110.15736	110.15736		110.23146	110.23146			0.00	0.00	0	0.0
I2033	On 04/08/2022	Bond Future			111.51929	111.51929		111.59446	111.59446			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 04/11/2021	Bond Future			121.22644	121.22644		121.54639	121.54639			0.00	0.00	0	5,979.0
I2038	On 03/02/2022	Bond Future			120.82624	120.82624		121.15024	121.15024			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future			122.27552	122.27552		122.60369	122.60369			0.00	0.00	0	0.0
I2038	On 04/08/2022	Bond Future			121.96680	121.96680		122.30044	122.30044			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 04/11/2021	Bond Future			109.44035	109.44035		109.03371	109.03371			0.00	0.00	0	17,227.0
I2046	On 03/02/2022	Bond Future			110.68766	110.68766		110.27678	110.27678			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future			110.13019	110.13019		109.71473	109.71473			0.00	0.00	0	0.0
I2046	On 04/08/2022	Bond Future			111.49205	111.49205		111.07168	111.07168			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 04/11/2021	Bond Future			112.67226	112.67226		113.05252	113.05252			0.00	0.00	0	8,607.0
I2050	On 03/02/2022	Bond Future			111.97547	111.97547		112.36034	112.36034			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future			113.31848	113.31848		113.70822	113.70822			0.00	0.00	0	0.0
I2050	On 04/08/2022	Bond Future			112.69877	112.69877		113.09461	113.09461			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 04/11/2021	Index Future			297.76100	297.76100		297.93000	297.93000			0.00	0.00	0	511.0
IGOV	On 03/02/2022	Index Future			301.15500	301.15500		301.32700	301.32700			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future			304.76500	304.76500		304.94100	304.94100			0.00	0.00	0	0.0
IGOV	On 04/08/2022	Index Future			308.49400	308.49400		308.67200	308.67200			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future			3.70500	96.29500		3.70500	96.29500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future			3.76000	96.24000		3.76000	96.24000			0.00	0.00	0	50,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future			4.06500	95.93500		4.05500	95.94500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future			4.15000	95.85000		4.13000	95.87000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future			4.46000	95.54000		4.44000	95.56000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.51000	95.49000		4.49500	95.50500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			5.13000	94.87000		5.11000	94.89000			0.00	0.00	0	472.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.34000	94.66000		5.32000	94.68000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.01000	93.99000		5.99000	94.01000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.18500	93.81500		6.16500	93.83500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.60500	93.39500		6.59500	93.40500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.81500	93.18500		6.80500	93.19500			0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.96195	114.52201		7.84715	115.02901		5.30	0.00	916,176.08	8	65,134.0
R186	On 04/11/2021	Bond Future	7.77	Put	1,171.57000	1.17157		860.59000	0.86059	1,171.570	5.31	0.69	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	19.52000	0.01952		10.59000	0.01059	19.520	5.95	0.03	0.00	0	15,177.0

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 03/02/2022	Bond Future			8.18856	110.51762		8.06592	111.03073		5.63	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.42581	111.81698		8.29444	112.33643		5.37	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future	6.73	Call	108.03000	0.10803		144.42000	0.14442	108.030	5.05	0.06	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.28	Call	302.83000	0.30283		387.47000	0.38747	302.830	4.95	0.14	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	455.07000	0.45507		568.74000	0.56874	455.070	5.05	0.20	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	901.47000	0.90147		1,082.76000	1.08276	901.470	5.23	0.32	0.00	0	435.0
R186	On 05/05/2022	Bond Future	8.64	Put	1,475.47000	1.47547		1,272.46000	1.27246	1,475.470	5.55	0.42	0.00	0	4,035.0
R186	On 04/08/2022	Bond Future			8.68501	107.83915		8.54383	108.36563		5.32	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 04/11/2021	Bond Future			328.58774	328.58774		328.50382	328.50382			0.00	0.00	0	1,292.0
R197	On 03/02/2022	Bond Future			324.09689	324.09689		324.01318	324.01318			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			327.98393	327.98393		327.90013	327.90013			0.00	0.00	0	0.0
R197	On 04/08/2022	Bond Future			323.65044	323.65044		323.56878	323.56878			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 04/11/2021	Bond Future			241.75477	241.75477		241.67425	241.67425			0.00	0.00	0	8,374.0
R202	On 03/02/2022	Bond Future			240.13572	240.13572		240.05499	240.05499			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			243.01547	243.01547		242.93467	242.93467			0.00	0.00	0	0.0
R202	On 04/08/2022	Bond Future			241.56427	241.56427		241.48420	241.48420			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 04/11/2021	Bond Future			5.51110	104.27186		5.27477	104.57280		1.12	0.00	58,183,697.88	558	13,176.0
R2023	On 03/02/2022	Bond Future			5.77600	105.43445		5.47957	105.73914		0.98	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			6.09794	102.76354		5.70654	103.07208		0.83	0.00	0.00	0	0.0
R2023	On 04/08/2022	Bond Future			6.66514	103.97300		6.09041	104.28849		0.64	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 04/11/2021	Bond Future			9.56484	93.39839		9.48106	93.84277		8.87	0.00	0.00	0	93,015.0
R2030	On 04/11/2021	Bond Future	8.27	Call	0.22000	0.00022		0.62000	0.00062	0.220	8.13	0.00	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.75	Call	15.15000	0.01515		29.48000	0.02948	15.150	8.26	0.02	0.00	0	3,250.0
R2030	On 04/11/2021	Bond Future	8.77	Call	17.54000	0.01754		33.65000	0.03365	17.540	8.27	0.02	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	9.20	Call	228.42000	0.22842		339.38000	0.33938	228.420	8.61	0.19	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	9.25	Put	1,971.88000	1.97188		1,656.89000	1.65689	1,971.880	8.67	0.77	0.00	0	5,000.0
R2030	On 04/11/2021	Bond Future	9.35	Put	1,579.17000	1.57917		1,303.61000	1.30361	1,579.170	8.75	0.69	0.00	0	9,100.0
R2030	On 04/11/2021	Bond Future	9.90	Call	2,058.18000	2.05818		2,426.31000	2.42631	2,058.180	9.30	0.78	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.26	Put	0.45000	0.00045		0.31000	0.00031	0.450	10.79	0.00	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.44	Put	0.15000	0.00015		0.11000	0.00011	0.150	10.95	0.00	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.78652	90.43583		9.69868	90.88556		9.10	0.00	423,149,248.57	4,679	5,855.0

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R2030	On 03/02/2022	Bond Future	8.39	Call	88.91000	0.08891	116.24000	0.11624	88.910	8.40	0.05	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	293.67000	0.29367	365.18000	0.36518	293.670	8.38	0.14	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.35	Put	3,178.66000	3.17866	2,887.92000	2.88792	3,178.660	8.80	0.68	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	1,415.45000	1.41545	1,624.53000	1.62453	1,415.450	9.00	0.43	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	1,888.31000	1.88831	1,683.28000	1.68328	1,888.310	9.12	0.49	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	10.85	Put	421.02000	0.42102	363.09000	0.36309	421.020	10.35	0.15	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			10.01505	91.49950	9.92293	91.95472		8.59	0.00	0.00	0	0.0
R2030	On 05/05/2022	Bond Future	7.73	Call	43.81000	0.04381	55.46000	0.05546	43.810	8.07	0.02	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	111.75000	0.11175	137.69000	0.13769	111.750	8.05	0.05	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	215.74000	0.21574	260.62000	0.26062	215.740	8.00	0.09	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	398.48000	0.39848	472.06000	0.47206	398.480	7.95	0.14	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	456.13000	0.45613	537.94000	0.53794	456.130	7.94	0.16	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.35	Put	4,352.18000	4.35218	4,040.44000	4.04044	4,352.180	8.17	0.71	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	2,532.22000	2.53222	2,313.31000	2.31331	2,532.220	8.56	0.51	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	1,970.34000	1.97034	1,788.18000	1.78818	1,970.340	8.72	0.43	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	843.14000	0.84314	754.19000	0.75419	843.140	9.60	0.21	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			10.26207	88.55598	10.16521	89.01708		8.56	0.00	0.00	0	0.0
R2030	On 04/08/2022	Bond Future	8.30	Call	199.82000	0.19982	237.43000	0.23743	199.820	7.89	0.07	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	641.45000	0.64145	736.69000	0.73669	641.450	7.91	0.19	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	1,552.98000	1.55298	1,417.49000	1.41749	1,552.980	9.13	0.31	0.00	0	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 04/11/2021	Bond Future			10.18404	88.66405	10.14085	88.91466		10.04	0.00	1,595,952.90	18	127,603.0
R2032	On 04/11/2021	Bond Future	9.33	Call	8.21000	0.00821	13.03000	0.01303	8.210	9.01	0.01	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	228.38000	0.22838	291.13000	0.29113	228.380	9.42	0.19	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	0.00000	0.00000	0.00000	0.00000	0.000	12.48	0.00	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			10.40302	89.65261	10.35789	89.90640		10.00	0.00	309,929,072.77	3,457	4,830.0
R2032	On 03/02/2022	Bond Future	8.91	Call	53.02000	0.05302	62.84000	0.06284	53.020	8.84	0.03	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	104.78000	0.10478	122.23000	0.12223	104.780	8.76	0.06	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.57	Call	339.04000	0.33904	383.55000	0.38355	339.040	8.74	0.15	0.00	0	1,050.0
R2032	On 03/02/2022	Bond Future	9.58	Call	349.44000	0.34944	394.93000	0.39493	349.440	8.75	0.15	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	392.87000	0.39287	442.37000	0.44237	392.870	8.81	0.17	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.67	Put	4,700.79000	4.70079	4,501.71000	4.50171	4,700.790	8.89	0.81	0.00	0	1,050.0
R2032	On 03/02/2022	Bond Future	9.81	Put	4,066.55000	4.06655	3,883.07000	3.88307	4,066.550	9.11	0.76	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.90	Call	804.02000	0.80402	884.92000	0.88492	804.020	9.25	0.28	0.00	0	900.0
R2032	On 03/02/2022	Bond Future	9.90	Put	3,690.01000	3.69001	3,517.12000	3.51712	3,690.010	9.25	0.72	0.00	0	900.0
R2032	On 03/02/2022	Bond Future	10.14	Put	2,803.53000	2.80353	2,659.70000	2.65970	2,803.530	9.60	0.61	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.35	Put	2,158.83000	2.15883	2,039.82000	2.03982	2,158.830	9.85	0.51	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	10.45	Put	1,891.36000	1.89136	1,783.60000	1.78360	1,891.360	9.95	0.47	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.53	Put	1,696.83000	1.69683	1,597.75000	1.59775	1,696.830	10.03	0.43	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	10.65	Put	1,436.11000	1.43611	1,349.35000	1.34935	1,436.110	10.16	0.38	0.00	0	1,050.0
R2032	On 03/02/2022	Bond Future	10.66	Put	1,415.88000	1.41588	1,330.11000	1.33011	1,415.880	10.17	0.38	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.90	Put	1,009.07000	1.00907	944.70000	0.94470	1,009.070	10.48	0.29	0.00	0	900.0

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
R2032	On 03/02/2022	Bond Future	10.95	Put	940.00000	0.94000	879.53000	0.87953	940.000	10.55	0.28	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	729.99000	0.72999	681.93000	0.68193	729.990	10.83	0.22	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.62486	86.56010	10.57770	86.81711		9.89	0.00	0.00	0	0.0	
R2032	On 05/05/2022	Bond Future	9.58	Call	498.59000	0.49859	546.70000	0.54670	498.590	8.80	0.17	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.18	Call	1,432.78000	1.43278	1,532.49000	1.53249	1,432.780	9.33	0.36	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.29	Call	1,682.46000	1.68246	0.00000	0.00000	1,682.460	9.46	0.40	34,296,900.04	993	993.0	
R2032	On 05/05/2022	Bond Future	10.98	Put	1,763.55000	1.76355	0.00000	0.00000	1,763.550	10.08	0.37	63,955,355.59	1,986	993.0	
R2032	On 05/05/2022	Bond Future	11.18	Put	1,431.29000	1.43129	1,357.82000	1.35782	1,431.290	10.32	0.31	0.00	0	780.0	
R2032	On 04/08/2022	Bond Future			10.85644	87.55984	10.80714	87.82014		9.56	0.00	0.00	0	0.0	
R2032	On 04/08/2022	Bond Future	8.97	Call	217.93000	0.21793	239.50000	0.23950	217.930	8.60	0.07	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.72	Call	748.33000	0.74833	805.38000	0.80538	748.330	8.71	0.20	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	11.60	Put	1,587.57000	1.58757	1,516.03000	1.51603	1,587.570	10.10	0.30	0.00	0	800.0	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future			10.66879	89.09229	10.57497	89.69353		11.07	0.00	0.00	0	79,909.0	
R2035	On 04/11/2021	Bond Future	10.11	Call	81.57000	0.08157	146.96000	0.14696	81.570	10.19	0.07	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	86.69000	0.08669	155.14000	0.15514	86.690	10.20	0.08	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	161.98000	0.16198	270.37000	0.27037	161.980	10.26	0.13	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.26	Call	190.38000	0.19038	311.89000	0.31189	190.380	10.29	0.15	0.00	0	150.0	
R2035	On 04/11/2021	Bond Future	10.60	Put	1,287.70000	1.28770	997.31000	0.99731	1,287.700	10.87	0.56	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	906.28000	0.90628	1,228.71000	1.22871	906.280	10.89	0.46	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	266.31000	0.26631	188.12000	0.18812	266.310	11.62	0.17	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.20	Put	169.86000	0.16986	118.21000	0.11821	169.860	11.88	0.12	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	17.48000	0.01748	11.71000	0.01171	17.480	13.04	0.02	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	0.00000	0.00000	0.00000	0.00000	0.000	14.19	0.00	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			10.88700	90.08563	10.78917	90.69387		11.06	0.00	201,701,725.57	2,239	15,584.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	151.30000	0.15130	202.60000	0.20260	151.300	9.74	0.07	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	9.92	Call	268.61000	0.26861	350.40000	0.35040	268.610	9.64	0.11	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.10	Call	439.80000	0.43980	558.20000	0.55820	439.800	9.77	0.17	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	10.24	Call	639.60000	0.63960	793.36000	0.79336	639.600	9.99	0.22	0.00	0	500.0	
R2035	On 03/02/2022	Bond Future	10.26	Call	672.33000	0.67233	831.41000	0.83141	672.330	10.03	0.23	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.34	Put	4,295.68000	4.29568	3,868.30000	3.86830	4,295.680	10.15	0.74	0.00	0	500.0	
R2035	On 03/02/2022	Bond Future	10.35	Call	833.26000	0.83326	1,016.91000	1.01691	833.260	10.17	0.27	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	10.61	Put	3,159.47000	3.15947	2,808.67000	2.80867	3,159.470	10.57	0.61	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	3,011.75000	3.01175	2,672.33000	2.67233	3,011.750	10.63	0.59	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.03	Put	1,844.05000	1.84405	1,606.88000	1.60688	1,844.050	11.10	0.43	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.05	Put	1,794.47000	1.79447	1,562.25000	1.56225	1,794.470	11.12	0.42	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	11.11	Put	1,652.33000	1.65233	1,434.62000	1.43462	1,652.330	11.19	0.39	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.28	Put	1,302.60000	1.30260	1,122.89000	1.12289	1,302.600	11.41	0.33	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.33	Put	1,215.89000	1.21589	1,046.32000	1.04632	1,215.890	11.49	0.31	0.00	0	500.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	1,119.00000	1.11900	961.02000	0.96102	1,119.000	11.59	0.29	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.73	Put	701.83000	0.70183	597.43000	0.59743	701.830	12.20	0.20	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.88	Put	572.20000	0.57220	485.69000	0.48569	572.200	12.48	0.16	0.00	0	1,800.0	

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 05/05/2022	Bond Future			11.09952	86.66690		10.99761	87.28255		11.00	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future			11.32351	87.66595		11.21721	88.28922		10.62	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future	9.84	Call	491.67000	0.49167		582.86000	0.58286	491.670	9.63	0.13	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.64	Put	5,675.37000	5.67537	5,264.84000	5.26484	5,675.370	9.86	0.68	0.00	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	3,894.58000	3.89458	3,575.20000	3.57520	3,894.580	10.32	0.54	0.00	0.00	0	100.0
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future			10.84051	85.04179		10.74661	85.64705		11.54	0.00	0.00	0	120,827.0
R2037	On 04/11/2021	Bond Future	11.49	Call	4,111.03000	4.11103	4,684.42000	4.68442	4,111.030	12.52	0.92	0.00	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	2.53000	0.00253	1.66000	0.00166	2.530	14.13	0.00	0.00	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			11.04657	81.73588	10.94880	82.34822		12.14	0.00	133,965,107.32	1,639	3,039.0	
R2037	On 05/05/2022	Bond Future			11.25515	82.69739	11.15338	83.31715		11.50	0.00	0.00	0	0.0	
R2037	On 04/08/2022	Bond Future			11.47688	79.39693	11.37074	80.02438		11.73	0.00	0.00	0	0.0	
R2037	On 04/08/2022	Bond Future	10.10	Call	579.88000	0.57988	684.39000	0.68439	579.880	10.69	0.15	0.00	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	5,247.90000	5.24790	4,853.96000	4.85396	5,247.900	10.90	0.65	0.00	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.42	Put	3,459.27000	3.45927	3,163.34000	3.16334	3,459.270	11.43	0.50	0.00	0.00	0	50.0
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 04/11/2021	Bond Future			10.97915	86.98365	10.88014	87.66605		11.97	0.00	11,307,874.50	130	81,688.0	
R2040	On 03/02/2022	Bond Future			11.18058	83.44908	11.07746	84.13948		12.63	0.00	53,407,411.20	640	3,140.0	
R2040	On 05/05/2022	Bond Future			11.38400	84.43079	11.27664	85.12955		11.95	0.00	0.00	0	0.0	
R2040	On 05/05/2022	Bond Future	9.82	Call	211.30000	0.21130	268.39000	0.26839	211.300	10.88	0.07	0.00	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	889.04000	0.88904	1,066.51000	1.06651	889.040	10.80	0.23	0.00	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	600.39000	0.60039	523.37000	0.52337	600.390	14.62	0.12	0.00	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.60001	80.89963	11.48802	81.60700		12.19	0.00	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 04/11/2021	Bond Future			11.00126	83.80233	10.90213	84.49743		12.42	0.00	0.00	0.00	0	62,280.0
R2044	On 03/02/2022	Bond Future			11.19263	80.35745	11.08940	81.06062		13.10	0.00	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.38550	81.30279	11.27804	82.01445		12.39	0.00	0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.58995	77.86077	11.47787	78.58113		12.65	0.00	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 04/11/2021	Bond Future			10.93999	82.86110	10.84080	83.57806		12.75	0.00	1,657,222.00	20	168,121.0	
R2048	On 04/11/2021	Bond Future	10.20	Call	25.61000	0.02561	54.82000	0.05482	25.610	12.21	0.02	0.00	0.00	0	1,050.0
R2048	On 04/11/2021	Bond Future	10.80	Call	692.33000	0.69233	1,010.65000	1.01065	692.330	12.47	0.37	0.00	0.00	0	1,050.0
R2048	On 03/02/2022	Bond Future			11.12757	83.78499	11.02420	84.51027		12.73	0.00	0.00	0.00	0	3,950.0
R2048	On 03/02/2022	Bond Future	10.00	Call	182.49000	0.18249	248.23000	0.24823	182.490	11.66	0.08	0.00	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.20	Call	305.89000	0.30589	406.36000	0.40636	305.890	11.48	0.12	0.00	0.00	0	900.0
R2048	On 03/02/2022	Bond Future	10.40	Call	533.27000	0.53327	685.63000	0.68563	533.270	11.62	0.18	0.00	0.00	0	100.0
R2048	On 03/02/2022	Bond Future	10.70	Call	1,098.41000	1.09841	1,349.08000	1.34908	1,098.410	11.99	0.31	0.00	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.90	Call	1,635.27000	1.63527	1,957.04000	1.95704	1,635.270	12.27	0.41	0.00	0.00	0	900.0

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
R2048	On 03/02/2022	Bond Future	11.00	Call	1,951.09000	1.95109	2,308.11000	2.30811	1,951.090		12.42	0.45	0.00	0	100.0
R2048	On 05/05/2022	Bond Future			11.30898	80.35525	11.20139	81.08931			12.71	0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			11.49887	81.28087	11.38673	82.02392			12.27	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 04/11/2021	Bond Future			10.62063	68.80348	10.52664	69.32900			12.25	0.00	6,123,509.72	89	34,396.0
R209	On 04/11/2021	Bond Future	9.50	Call	0.75000	0.00075	2.15000	0.00215	0.750		11.21	0.00	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	3,622.80000	3.62280	3,137.46000	3.13746	3,622.800		11.25	0.95	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.25	Put	2,295.22000	2.29522	1,888.25000	1.88825	2,295.220		11.38	0.83	0.00	0	9,250.0
R209	On 04/11/2021	Bond Future	10.50	Put	1,268.76000	1.26876	987.29000	0.98729	1,268.760		11.87	0.61	0.00	0	150.0
R209	On 04/11/2021	Bond Future	12.00	Put	2.85000	0.00285	1.85000	0.00185	2.850		14.85	0.00	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.80972	69.57062	10.71218	70.10227			12.28	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.99938	67.24726	10.89814	67.78532			12.19	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			11.19499	68.02271	11.08986	68.56746			11.81	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 04/11/2021	Bond Future			213.01051	213.01051	212.94601	212.94601				0.00	0.00	0	1,486.0
R210	On 03/02/2022	Bond Future			215.43833	215.43833	215.37373	215.37373				0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			215.16439	215.16439	215.09980	215.09980				0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future			217.82473	217.82473	217.75972	217.75972				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 04/11/2021	Bond Future			175.64289	175.64289	175.60261	175.60261				0.00	0.00	0	4,605.0
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R213	On 04/11/2021	Bond Future			9.90889	83.91181	9.84542	84.24853			9.79	0.00	0.00	0	10,061.0
R213	On 03/02/2022	Bond Future			10.12737	84.84740	10.06104	85.18818			9.65	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	55.32000	0.05532	69.55000	0.06955	55.320		8.73	0.03	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	90.51000	0.09051	112.06000	0.11206	90.510		8.68	0.05	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	227.65000	0.22765	273.50000	0.27350	227.650		8.57	0.12	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	269.79000	0.26979	322.25000	0.32225	269.790		8.55	0.13	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	3,545.10000	3.54510	3,305.36000	3.30536	3,545.100		8.94	0.74	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	2,898.76000	2.89876	2,687.21000	2.68721	2,898.760		9.16	0.66	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	2,170.38000	2.17038	1,996.93000	1.99693	2,170.380		9.44	0.55	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	1,782.26000	1.78226	1,631.72000	1.63172	1,782.260		9.57	0.48	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	1,734.78000	1.73478	1,587.23000	1.58723	1,734.780		9.58	0.47	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	1,554.33000	1.55433	1,418.45000	1.41845	1,554.330		9.65	0.44	0.00	0	102.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 03/02/2022	Bond Future	10.60	Put	943.26000	0.94326		852.34000	0.85234	943.260	10.01	0.30	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	852.70000	0.85270		769.32000	0.76932	852.700	10.10	0.28	0.00	0	220.0
R213	On 05/05/2022	Bond Future			10.34159	82.31293		10.27232	82.65797		9.53	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future			10.56892	83.26486		10.49647	83.61433		9.21	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 04/11/2021	Bond Future			10.97045	65.66994		10.87642	66.20606		13.01	0.00	3,217,827.06	49	17,830.0
R214	On 03/02/2022	Bond Future			11.15931	66.40214		11.06159	66.94448		13.03	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future			11.34199	63.90320		11.24055	64.45213		12.98	0.00	0.00	0	0.0
R214	On 04/08/2022	Bond Future			11.53283	64.63914		11.42741	65.19479		12.57	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 :													1,355,906,934.58	16,843	1 183 874,
Grand Total:													1,355,906,934.58	16,843	1 183 874,