



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: 26/10/2021

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		793.43400	793.43400		792.44000	792.44000			0.00	0.00	0	0.00
AL37	On 03/02/2022	Index Future		802.30900	802.30900		801.33000	801.33000			0.00	0.00	0	0.00
AL37	On 05/05/2022	Index Future		811.74800	811.74800		810.77300	810.77300			0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future		821.62700	821.62700		820.66000	820.66000			0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future		831.90100	831.90100		830.86500	830.86500			0.00	0.00	0	0.00
AL7T	On 04/11/2021	Index Future		900.72400	900.72400		897.98400	897.98400			0.00	0.00	0	0.00
AL7T	On 03/02/2022	Index Future		910.79900	910.79900		908.05800	908.05800			0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future		921.51400	921.51400		918.75900	918.75900			0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future		932.72800	932.72800		929.96200	929.96200			0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future		944.39300	944.39300		941.52600	941.52600			0.00	0.00	0	0.00
ALBI	On 04/11/2021	Index Future		797.46100	797.46100		794.82200	794.82200			0.00	7,974,610.00	1	114.00

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	806.38100	806.38100		803.73900	803.73900			0.00	0.00	0	136.00
ALBI	On 05/05/2022	Index Future	815.86800	815.86800		813.21000	813.21000			0.00	0.00	0	29.00
ALBI	On 04/08/2022	Index Future	825.79700	825.79700		823.12600	823.12600			0.00	0.00	0	0.00
ALBI	On 03/11/2022	Index Future	836.12400	836.12400		833.36200	833.36200			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	11.50552	75.55332		11.56350	75.25276			0.00	0.00	0	0.00
ES33	On 03/02/2022	Bond Future	11.75846	76.41816		11.81848	76.11662			0.00	0.00	0	263.00
ES33	On 05/05/2022	Bond Future	12.01070	73.55899		12.07303	73.25526			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	12.27204	74.43417		12.33678	74.12832			0.00	0.00	0	0.00
ES33	On 03/11/2022	Bond Future	12.53959	71.64485		12.60839	71.32979			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	12.00294	73.84506		12.06070	73.50697			0.00	0.00	0	0.00
ES42	On 03/02/2022	Bond Future	12.23443	74.69034		12.29431	74.35076			0.00	0.00	0	3,579.00
ES42	On 05/05/2022	Bond Future	12.47362	71.32932		12.53597	70.98713			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	12.71469	72.17648		12.77955	71.83168			0.00	0.00	0	0.00
ES42	On 03/11/2022	Bond Future	12.96252	68.87889		13.03142	68.52447			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	787.31200	787.31200		784.74400	784.74400			0.00	7,873,120.00	1	49.00
GOVI	On 03/02/2022	GOVI	796.11900	796.11900		793.54700	793.54700			0.00	15,922,380.00	2	972.00
GOVI	On 05/05/2022	GOVI	805.48400	805.48400		802.89900	802.89900			0.00	0.00	0	0.00
GOVI	On 04/08/2022	GOVI	815.28700	815.28700		812.68900	812.68900			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	825.48200	825.48200		822.79500	822.79500			0.00	0.00	0	0.00
I2025	On 04/11/2021	Bond Future	154.78609	154.78609		154.74113	154.74113			0.00	26,313,635.30	170	1,668.00
I2025	On 03/02/2022	Bond Future	154.97433	154.97433		154.93381	154.93381			0.00	0.00	0	4,632.00
I2025	On 05/05/2022	Bond Future	156.83632	156.83632		156.79835	156.79835			0.00	0.00	0	164.00
I2025	On 04/08/2022	Bond Future	157.19079	157.19079		157.15614	157.15614			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	159.17385	159.17385		159.12740	159.12740			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	113.70544	113.70544		113.67008	113.67008			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	115.00710	115.00710		114.97491	114.97491			0.00	0.00	0	2,586.00
I2029	On 05/05/2022	Bond Future	115.19090	115.19090		115.16058	115.16058			0.00	0.00	0	186.00
I2029	On 04/08/2022	Bond Future	116.63565	116.63565		116.60781	116.60781			0.00	0.00	0	0.00
I2029	On 03/11/2022	Bond Future	116.88341	116.88341		116.84684	116.84684			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	108.16635	108.16635		108.34447	108.34447			0.00	0.00	0	2,113.00
I2033	On 03/02/2022	Bond Future	109.40461	109.40461		109.58820	109.58820			0.00	0.00	0	7,143.00
I2033	On 05/05/2022	Bond Future	109.44019	109.44019		109.62811	109.62811			0.00	0.00	0	2,121.00
I2033	On 04/08/2022	Bond Future	110.81284	110.81284		111.00572	111.00572			0.00	0.00	0	0.00
I2033	On 03/11/2022	Bond Future	110.90620	110.90620		111.09358	111.09358			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	121.69678	121.69678		121.65612	121.65612			0.00	0.00	0	3,196.00
I2038	On 03/02/2022	Bond Future	121.30824	121.30824		121.27103	121.27103			0.00	0.00	0	4,177.00
I2038	On 05/05/2022	Bond Future	122.76582	122.76582		122.73061	122.73061			0.00	0.00	0	677.00
I2038	On 04/08/2022	Bond Future	122.49158	122.49158		122.45884	122.45884			0.00	0.00	0	0.00
I2038	On 03/11/2022	Bond Future	124.03715	124.03715		123.99508	123.99508			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	109.11407	109.11407		109.07746	109.07746			0.00	0.00	0	9,554.00
I2046	On 03/02/2022	Bond Future	110.36304	110.36304		110.32954	110.32954			0.00	0.00	0	13,054.00
I2046	On 05/05/2022	Bond Future	109.80696	109.80696		109.77506	109.77506			0.00	0.00	0	171.00
I2046	On 04/08/2022	Bond Future	111.18428	111.18428		111.15487	111.15487			0.00	0.00	0	0.00
I2046	On 03/11/2022	Bond Future	110.66471	110.66471		110.62664	110.62664			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	112.03672	112.03672		111.99902	111.99902			0.00	0.00	0	3,193.00
I2050	On 03/02/2022	Bond Future	111.33726	111.33726		111.30282	111.30282			0.00	0.00	0	7,284.00
I2050	On 05/05/2022	Bond Future	112.67508	112.67508		112.64241	112.64241			0.00	0.00	0	379.00
I2050	On 04/08/2022	Bond Future	112.07374	112.07374		112.04344	112.04344			0.00	0.00	0	0.00
I2050	On 03/11/2022	Bond Future	113.48789	113.48789		113.44891	113.44891			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	296.96500	296.96500		296.91000	296.91000			0.00	0.00	0	29.00
IGOV	On 03/02/2022	Index Future	300.36000	300.36000		300.31500	300.31500			0.00	0.00	0	487.00
IGOV	On 05/05/2022	Index Future	303.96700	303.96700		303.92700	303.92700			0.00	0.00	0	16.00
IGOV	On 04/08/2022	Index Future	307.73800	307.73800		307.70500	307.70500			0.00	0.00	0	0.00
IGOV	On 03/11/2022	Index Future	311.65800	311.65800		311.60200	311.60200			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	3.73500	96.26500		3.73500	96.26500			0.00	0.00	0	50,000.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.95500	96.04500		3.96500	96.03500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future	4.05000	95.95000		4.06000	95.94000			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			4.26000	95.74000		4.26000	95.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.32500	95.67500		4.33500	95.66500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.58000	95.42000		4.60000	95.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.91000	95.09000		4.92000	95.08000			0.00	0.00	0	72.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.32500	94.67500		5.34500	94.65500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.80000	94.20000		5.84500	94.15500			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.13000	93.87000		6.17000	93.83000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.52500	93.47500		6.58500	93.41500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.84500	93.15500		6.90500	93.09500			0.00	0.00	0	0.00
R186	On 04/11/2021	Bond Future			7.97818	114.45057		8.01082	114.30706		5.24	0.00	509,305,036.50	4,450	16,812.00
R186	On 04/11/2021	Bond Future	7.77	Put	999.10000	0.99910	1,132.74000	1.13274	999.100	5.14	0.84	0.00	0.00	0	15,177.00
R186	On 04/11/2021	Bond Future	8.77	Put	0.20000	0.00020	0.60000	0.00060	0.200	6.05	0.00	0.00	0.00	0	15,177.00
R186	On 03/02/2022	Bond Future			8.20459	110.45078		8.23856	110.30929		5.61	0.00	491,505,971.00	4,450	57,873.00
R186	On 05/05/2022	Bond Future			8.44244	111.75144		8.47825	111.61049		5.39	0.00	0.00	0	4,404.00
R186	On 05/05/2022	Bond Future	6.73	Call	82.48000	0.08248	76.81000	0.07681	82.480	5.04	0.05	0.00	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.28	Call	244.04000	0.24404	228.87000	0.22887	244.040	4.90	0.13	0.00	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	349.39000	0.34939	328.60000	0.32860	349.390	4.85	0.17	0.00	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	Call	772.04000	0.77204	734.12000	0.73412	772.040	5.09	0.30	0.00	0.00	0	435.00
R186	On 05/05/2022	Bond Future	8.64	Put	1,388.09000	1.38809	1,452.99000	1.45299	1,388.090	5.44	0.42	0.00	0.00	0	4,035.00
R186	On 04/08/2022	Bond Future			8.69761	107.79232		8.73538	107.65209		5.48	0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future	6.96	Call	173.86000	0.17386	163.68000	0.16368	173.860	4.89	0.08	0.00	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	851.07000	0.85107	813.92000	0.81392	851.070	5.05	0.29	0.00	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	824.71000	0.82471	861.61000	0.86161	824.710	6.11	0.24	0.00	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			8.96649	109.17997		9.00944	109.03014		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			327.85195	327.85195		327.76782	327.76782			0.00	0.00	0	1,189.00
R197	On 03/02/2022	Bond Future			323.36801	323.36801		323.29333	323.29333			0.00	0.00	0	1,048.00
R197	On 05/05/2022	Bond Future			327.25317	327.25317		327.18403	327.18403			0.00	0.00	0	237.00
R197	On 04/08/2022	Bond Future			322.99082	322.99082		322.92845	322.92845			0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			327.06676	327.06676		326.98014	326.98014			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			240.83161	240.83161		240.75262	240.75262			0.00	1,204,158.05	5	4,415.00
R202	On 03/02/2022	Bond Future			239.21362	239.21362		239.14106	239.14106			0.00	0.00	0	7,848.00
R202	On 05/05/2022	Bond Future			242.08738	242.08738		242.01884	242.01884			0.00	0.00	0	413.00
R202	On 04/08/2022	Bond Future			240.67945	240.67945		240.61595	240.61595			0.00	0.00	0	0.00
R202	On 03/11/2022	Bond Future			243.71618	243.71618		243.63430	243.63430			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	5.46536	104.33001		5.46241	104.33376		1.14	0.00	0.00	0	6,810.00
R2023	On 03/02/2022	Bond Future	5.71373	105.49834		5.70675	105.50551		1.11	0.00	0.00	0	11,361.00
R2023	On 05/05/2022	Bond Future	6.01319	102.83022		6.00140	102.83950		0.95	0.00	0.00	0	777.00
R2023	On 04/08/2022	Bond Future	6.50682	104.05972		6.48495	104.07171		0.72	0.00	0.00	0	0.00
R2023	On 03/11/2022	Bond Future	7.70775	101.47500		7.69299	101.47949		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	9.52171	93.62681		9.56928	93.37492		8.67	0.00	299,605,792.00	3,200	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	0.06000	0.00006	0.06000	0.00006	7.97	0.00	0.00	0	3,250.00
R2030	On 04/11/2021	Bond Future	8.77	Call	0.09000	0.00009	0.09000	0.00009	7.97	0.00	0.00	0	300.00
R2030	On 04/11/2021	Bond Future	8.80	Call	0.16000	0.00016	0.15000	0.00015	7.97	0.00	0.00	0	560.00
R2030	On 04/11/2021	Bond Future	9.20	Call	44.07000	0.04407	35.01000	0.03501	44.070	8.26	0.08	0	29.00
R2030	On 04/11/2021	Bond Future	9.25	Put	1,528.17000	1.52817	1,765.24000	1.76524	1,528.170	8.33	0.88	0	5,000.00
R2030	On 04/11/2021	Bond Future	9.35	Put	1,085.65000	1.08565	1,303.86000	1.30386	1,085.650	8.47	0.77	0	9,100.00
R2030	On 04/11/2021	Bond Future	9.40	Call	243.20000	0.24320	196.05000	0.19605	243.200	8.53	0.31	0	560.00
R2030	On 04/11/2021	Bond Future	9.90	Call	2,023.76000	2.02376	1,807.46000	1.80746	2,023.760	9.40	0.93	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	9.74044	90.67140		9.78969	90.41966		9.00	0.00	290,148,480.00	3,200	79,195.00
R2030	On 03/02/2022	Bond Future	8.39	Call	62.50000	0.06250	54.63000	0.05463	62.500	8.31	0.04	0	101.00
R2030	On 03/02/2022	Bond Future	8.85	Call	240.45000	0.24045	214.23000	0.21423	240.450	8.27	0.13	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.35	Put	2,871.78000	2.87178	3,052.41000	3.05241	2,871.780	8.70	0.68	0	101.00
R2030	On 03/02/2022	Bond Future	9.60	Call	1,354.38000	1.35438	1,254.40000	1.25440	1,354.380	8.90	0.44	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.78	Put	1,607.09000	1.60709	1,737.29000	1.73729	1,607.090	9.02	0.47	0	101.00
R2030	On 03/02/2022	Bond Future	10.85	Put	289.98000	0.28998	326.24000	0.32624	289.980	10.27	0.12	0	1,000.00
R2030	On 05/05/2022	Bond Future	9.96641	91.73950		10.01767	91.48660		8.49	0.00	0.00	0	14,728.00
R2030	On 05/05/2022	Bond Future	7.73	Call	34.77000	0.03477	30.96000	0.03096	34.770	8.01	0.02	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	94.66000	0.09466	85.16000	0.08516	94.660	7.98	0.04	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	190.15000	0.19015	172.40000	0.17240	190.150	7.92	0.08	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	364.12000	0.36412	332.83000	0.33283	364.120	7.86	0.14	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	420.11000	0.42011	384.76000	0.38476	420.110	7.84	0.16	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.35	Put	4,073.91000	4.07391	4,259.28000	4.25928	4,073.910	8.07	0.71	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.95	Put	2,281.25000	2.28125	2,414.17000	2.41417	2,281.250	8.46	0.49	0	1,073.00
R2030	On 05/05/2022	Bond Future	10.20	Put	1,742.38000	1.74238	1,853.61000	1.85361	1,742.380	8.63	0.41	0	200.00
R2030	On 05/05/2022	Bond Future	11.04	Put	696.17000	0.69617	751.05000	0.75105	696.170	9.52	0.19	0	1,800.00
R2030	On 04/08/2022	Bond Future	10.20750	88.81538		10.26092	88.56144		8.57	0.00	0.00	0	0.00
R2030	On 04/08/2022	Bond Future	8.30	Call	196.17000	0.19617	179.76000	0.17976	196.170	7.93	0.07	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	643.46000	0.64346	598.52000	0.59852	643.460	7.93	0.19	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	1,401.87000	1.40187	1,483.37000	1.48337	1,401.870	9.15	0.30	0	800.00
R2030	On 03/11/2022	Bond Future	10.44245	89.96592		10.49996	89.70225		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			10.09611	89.17527		10.14865	88.86933		9.85	0.00	280,902,100.50	3,150	82,711.00
R2032	On 04/11/2021	Bond Future	9.33	Call	0.04000	0.00004		0.03000	0.00003	0.040	8.81	0.00	0.00	0	700.00
R2032	On 04/11/2021	Bond Future	9.83	Call	79.73000	0.07973		60.24000	0.06024	79.730	9.50	0.12	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			10.31052	90.17386		10.36482	89.86736		9.86	0.00	288,556,352.00	3,200	107,525.00
R2032	On 03/02/2022	Bond Future	8.91	Call	37.17000	0.03717		31.25000	0.03125	37.170	8.59	0.02	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.14	Call	80.81000	0.08081		68.68000	0.06868	80.810	8.50	0.05	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	9.57	Call	359.72000	0.35972		316.92000	0.31692	359.720	8.95	0.16	0.00	0	1,050.00
R2032	On 03/02/2022	Bond Future	9.58	Call	370.82000	0.37082		326.97000	0.32697	370.820	8.97	0.17	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	9.62	Call	417.99000	0.41799		369.80000	0.36980	417.990	9.03	0.18	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	9.67	Put	4,209.63000	4.20963		4,462.23000	4.46223	4,209.630	9.11	0.80	0.00	0	1,050.00
R2032	On 03/02/2022	Bond Future	9.81	Put	3,591.37000	3.59137		3,826.51000	3.82651	3,591.370	9.32	0.73	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.90	Call	861.82000	0.86182		778.30000	0.77830	861.820	9.45	0.31	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	9.90	Put	3,226.56000	3.22656		3,449.54000	3.44954	3,226.560	9.45	0.69	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.14	Put	2,371.41000	2.37141		2,559.94000	2.55994	2,371.410	9.75	0.57	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.35	Put	1,764.28000	1.76428		1,921.86000	1.92186	1,764.280	9.96	0.47	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	10.45	Put	1,520.99000	1.52099		1,664.13000	1.66413	1,520.990	10.07	0.42	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	10.53	Put	1,348.54000	1.34854		1,480.49000	1.48049	1,348.540	10.16	0.39	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	10.65	Put	1,126.39000	1.12639		1,242.51000	1.24251	1,126.390	10.34	0.34	0.00	0	1,050.00
R2032	On 03/02/2022	Bond Future	10.66	Put	1,109.45000	1.10945		1,224.30000	1.22430	1,109.450	10.36	0.33	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.90	Put	769.29000	0.76929		856.54000	0.85654	769.290	10.74	0.25	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.95	Put	712.43000	0.71243		794.61000	0.79461	712.430	10.83	0.23	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	11.13	Put	539.10000	0.53910		604.99000	0.60499	539.100	11.13	0.18	0.00	0	210.00
R2032	On 05/05/2022	Bond Future			10.52796	87.08930		10.58432	86.78097		9.67	0.00	0.00	0	20,384.00
R2032	On 05/05/2022	Bond Future	9.58	Call	499.75000	0.49975		451.39000	0.45139	499.750	8.64	0.18	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.18	Call	1,539.89000	1.53989		1,429.77000	1.42977	1,539.890	9.38	0.39	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.29	Call	1,801.84000	1.80184		1,679.39000	1.67939	1,801.840	9.49	0.43	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	10.98	Put	1,489.33000	1.48933		1,602.07000	1.60207	1,489.330	10.18	0.34	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	11.18	Put	1,201.94000	1.20194		1,297.36000	1.29736	1,201.940	10.46	0.28	0.00	0	780.00
R2032	On 04/08/2022	Bond Future			10.75224	88.11127		10.81073	87.80115		9.40	0.00	0.00	0	0.00
R2032	On 04/08/2022	Bond Future	8.97	Call	215.06000	0.21506		194.25000	0.19425	215.060	8.47	0.08	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.72	Call	768.37000	0.76837		708.03000	0.70803	768.370	8.56	0.21	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	11.60	Put	1,387.17000	1.38717		1,478.28000	1.47828	1,387.170	10.25	0.27	0.00	0	800.00
R2032	On 03/11/2022	Bond Future			10.98082	85.10788		11.04320	84.78755		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			10.58099	89.65477		10.64860	89.22118		10.96	0.00	237,585,140.50	2,650	38,608.00
R2035	On 04/11/2021	Bond Future	10.11	Call	8.01000	0.00801		5.01000	0.00501	8.010	10.07	0.02	0.00	0	350.00
R2035	On 04/11/2021	Bond Future	10.12	Call	9.24000	0.00924		5.79000	0.00579	9.240	10.09	0.02	0.00	0	400.00
R2035	On 04/11/2021	Bond Future	10.23	Call	37.48000	0.03748		24.16000	0.02416	37.480	10.34	0.06	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	10.26	Call	52.19000	0.05219		33.97000	0.03397	52.190	10.40	0.08	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	570.28000	0.57028			829.25000	0.82925	570.280	11.22	0.47	0.00	0	350.00
R2035	On 04/11/2021	Bond Future	10.62	Call	765.07000	0.76507			576.96000	0.57696	765.070	11.27	0.57	0.00	0	400.00
R2035	On 04/11/2021	Bond Future	11.08	Put	25.11000	0.02511			57.28000	0.05728	25.110	12.60	0.04	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	11.20	Put	9.13000	0.00913			23.95000	0.02395	9.130	12.84	0.01	0.00	0	350.00
R2035	On 04/11/2021	Bond Future	11.75	Put	0.03000	0.00003			0.18000	0.00018	0.030	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			10.79478	90.65883			10.86478	90.22324		10.99	0.00	240,245,899.50	2,650	97,331.00
R2035	On 03/02/2022	Bond Future	9.70	Call	122.66000	0.12266			99.78000	0.09978	122.660	9.48	0.06	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	9.92	Call	267.75000	0.26775			223.47000	0.22347	267.750	9.75	0.12	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.10	Call	471.88000	0.47188			402.09000	0.40209	471.880	10.05	0.19	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	10.24	Call	690.51000	0.69051			596.89000	0.59689	690.510	10.28	0.25	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.26	Call	726.26000	0.72626			628.99000	0.62899	726.260	10.32	0.25	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.34	Put	3,788.75000	3.78875			4,112.03000	4.11203	3,788.750	10.44	0.71	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.35	Call	901.00000	0.90100			786.76000	0.78676	901.000	10.46	0.30	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	10.61	Put	2,697.42000	2.69742			2,966.20000	2.96620	2,697.420	10.83	0.58	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.65	Put	2,555.94000	2.55594			2,816.41000	2.81641	2,555.940	10.87	0.56	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.03	Put	1,481.83000	1.48183			1,665.19000	1.66519	1,481.830	11.34	0.38	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.05	Put	1,439.06000	1.43906			1,618.65000	1.61865	1,439.060	11.37	0.37	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	11.11	Put	1,317.57000	1.31757			1,486.12000	1.48612	1,317.570	11.47	0.35	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.28	Put	1,022.99000	1.02299			1,162.67000	1.16267	1,022.990	11.77	0.28	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.33	Put	950.15000	0.95015			1,082.11000	1.08211	950.150	11.86	0.27	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	11.39	Put	869.24000	0.86924			992.36000	0.99236	869.240	11.98	0.25	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.73	Put	522.99000	0.52299			604.74000	0.60474	522.990	12.63	0.16	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.88	Put	413.74000	0.41374			481.18000	0.48118	413.740	12.88	0.13	0.00	0	1,800.00
R2035	On 05/05/2022	Bond Future			11.00322	87.24849			11.07582	86.80950		10.84	0.00	0.00	0	8,926.00
R2035	On 04/08/2022	Bond Future			11.22042	88.27031			11.29578	87.82790		10.52	0.00	0.00	0	0.00
R2035	On 04/08/2022	Bond Future	9.84	Call	502.27000	0.50227			446.44000	0.44644	502.270	9.51	0.14	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.64	Put	5,219.48000	5.21948			5,519.29000	5.51929	5,219.480	9.98	0.66	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	3,511.39000	3.51139			3,746.65000	3.74665	3,511.390	10.43	0.51	0.00	0	100.00
R2035	On 03/11/2022	Bond Future			11.44057	84.93888			11.52024	84.48471		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			10.80488	85.27068			10.85731	84.93419		11.48	0.00	0.00	0	71,143.00
R2037	On 04/11/2021	Bond Future	11.49	Call	4,245.86000	4.24586			3,916.91000	3.91691	4,245.860	13.64	0.99	0.00	0	600.00
R2037	On 04/11/2021	Bond Future	12.30	Put	0.00000	0.00000			0.01000	0.00001	0.000	15.14	0.00	0.00	0	600.00
R2037	On 03/02/2022	Bond Future			11.00883	81.97144			11.06296	81.63390		12.12	0.00	0.00	0	99,160.00
R2037	On 05/05/2022	Bond Future			11.21563	82.93722			11.27169	82.59734		11.41	0.00	0.00	0	11,855.00
R2037	On 04/08/2022	Bond Future			11.43316	79.65449			11.49128	79.31237		11.68	0.00	0.00	0	0.00
R2037	On 04/08/2022	Bond Future	10.10	Call	543.91000	0.54391			497.86000	0.49786	543.910	10.57	0.15	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	5,040.09000	5.04009			5,267.22000	5.26722	5,040.090	11.08	0.64	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.42	Put	3,281.82000	3.28182			3,455.81000	3.45581	3,281.820	11.61	0.48	0.00	0	50.00
R2037	On 03/11/2022	Bond Future			11.64098	80.69177			11.70250	80.33944		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	10.91919	87.39588	10.98162	86.96674		11.95	0.00	0.00	0	38,898.00
R2040	On 03/02/2022		Bond Future	11.11753	83.87014	11.18209	83.43904		12.64	0.00	0.00	0	71,196.00
R2040	On 05/05/2022		Bond Future	11.31813	84.85840	11.38508	84.42380		11.89	0.00	0.00	0	8,498.00
R2040	On 05/05/2022	9.82	Call	180.01000	0.18001	155.45000	0.15545	180.010	10.63	0.07	0.00	0	1,200.00
R2040	On 05/05/2022	10.57	Call	936.05000	0.93605	839.81000	0.83981	936.050	11.01	0.24	0.00	0	1,200.00
R2040	On 05/05/2022	13.04	Put	521.69000	0.52169	576.86000	0.57686	521.690	15.05	0.11	0.00	0	1,200.00
R2040	On 04/08/2022		Bond Future	11.52892	81.34753	11.59842	80.90961		12.18	0.00	0.00	0	0.00
R2040	On 03/11/2022		Bond Future	11.72976	82.40738	11.80308	81.95792		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	10.93798	84.24491	10.99527	83.84405		12.46	0.00	0.00	0	22,199.00
R2044	On 03/02/2022		Bond Future	11.12615	80.80911	11.18539	80.40643		13.18	0.00	0.00	0	47,225.00
R2044	On 05/05/2022		Bond Future	11.31609	81.76124	11.37750	81.35540		12.39	0.00	0.00	0	5,735.00
R2044	On 04/08/2022		Bond Future	11.51530	78.33932	11.57903	77.93047		12.70	0.00	0.00	0	0.00
R2044	On 03/11/2022		Bond Future	11.70466	79.35998	11.77192	78.94012		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	10.89252	83.20284	10.94978	82.79093		12.83	0.00	249,608,520.00	3,000	92,551.00
R2048	On 04/11/2021	10.20	Call	0.26000	0.00026	0.20000	0.00020	0.260	12.11	0.00	0.00	0	1,050.00
R2048	On 04/11/2021	10.80	Call	364.61000	0.36461	270.34000	0.27034	364.610	12.35	0.34	0.00	0	1,050.00
R2048	On 03/02/2022		Bond Future	11.07754	84.13458	11.13681	83.72072		12.86	0.00	252,403,740.00	3,000	177,259.00
R2048	On 03/02/2022	10.00	Call	128.15000	0.12815	107.55000	0.10755	128.150	11.31	0.06	0.00	0	1,300.00
R2048	On 03/02/2022	10.20	Call	274.15000	0.27415	234.86000	0.23486	274.150	11.62	0.11	0.00	0	900.00
R2048	On 03/02/2022	10.40	Call	517.71000	0.51771	451.72000	0.45172	517.710	11.94	0.19	0.00	0	100.00
R2048	On 03/02/2022	10.70	Call	1,117.28000	1.11728	998.32000	0.99832	1,117.280	12.43	0.32	0.00	0	1,300.00
R2048	On 03/02/2022	10.90	Call	1,676.59000	1.67659	1,517.58000	1.51758	1,676.590	12.72	0.42	0.00	0	900.00
R2048	On 03/02/2022	11.00	Call	2,003.16000	2.00316	1,823.69000	1.82369	2,003.160	12.86	0.48	0.00	0	100.00
R2048	On 05/05/2022		Bond Future	11.25668	80.71058	11.31812	80.29344		12.75	0.00	0.00	0	2,035.00
R2048	On 04/08/2022		Bond Future	11.44218	81.65494	11.50592	81.23457		12.38	0.00	0.00	0	0.00
R2048	On 03/11/2022		Bond Future	11.62848	78.30161	11.69579	77.87017		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	10.54770	69.21075	10.60494	68.89081		12.15	0.00	269,921,925.00	3,900	13,598.00
R209	On 04/11/2021	9.50	Call	0.00000	0.00000	0.00000	0.00000	0.000	11.05	0.00	0.00	0	1,445.00
R209	On 04/11/2021	10.00	Put	3,173.47000	3.17347	3,492.91000	3.49291	3,173.470	10.93	1.00	0.00	0	3,100.00
R209	On 04/11/2021	10.25	Put	1,751.70000	1.75170	2,056.51000	2.05651	1,751.700	11.52	0.91	0.00	0	4,250.00
R209	On 04/11/2021	10.50	Put	672.74000	0.67274	898.03000	0.89803	672.740	12.15	0.58	0.00	0	150.00
R209	On 04/11/2021	12.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.83	0.00	0.00	0	4,000.00
R209	On 03/02/2022		Bond Future	10.73346	69.98577	10.79242	69.66448		12.23	0.00	272,944,503.00	3,900	22,010.00
R209	On 05/05/2022		Bond Future	10.91999	67.66868	10.98091	67.34497		12.05	0.00	135,337,360.00	2,000	5,016.00
R209	On 05/05/2022	9.75	Call	297.19000	0.29719	263.00000	0.26300	297.190	10.69	0.12	8,048,227.45	1,000	8,025.00

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	2,799.61000	2.79961	2,985.81000	2.98581	2,799.610	11.77	0.55	36,796,711.58	1,000	11,050.00	
R209	On 05/05/2022	Bond Future	12.00	Put	711.80000	0.71180	778.87000	0.77887	711.800	13.67	0.19	25,020,955.01	2,000	11,050.00	
R209	On 04/08/2022	Bond Future			11.11022	68.46146	11.17315	68.13536		11.73	0.00	0.00	0	0.00	
R209	On 03/11/2022	Bond Future			11.30166	66.20958	11.36797	65.87449		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			211.79461	211.79461	211.73091	211.73091			0.00	0.00	0	1,253.00	
R210	On 03/02/2022	Bond Future			214.21911	214.21911	214.16148	214.16148			0.00	0.00	0	1,381.00	
R210	On 05/05/2022	Bond Future			213.93946	213.93946	213.88535	213.88535			0.00	0.00	0	104.00	
R210	On 04/08/2022	Bond Future			216.62302	216.62302	216.57334	216.57334			0.00	0.00	0	0.00	
R210	On 03/11/2022	Bond Future			216.44129	216.44129	216.37558	216.37558			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			175.76125	175.76125	175.90389	175.90389			0.00	0.00	0	2,605.00	
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			9.86126	84.16433	9.90879	83.91234		9.56	0.00	0.00	0	7,073.00	
R213	On 03/02/2022	Bond Future			10.07684	85.10684	10.12594	84.85472		9.58	0.00	0.00	0	16,478.00	
R213	On 03/02/2022	Bond Future	8.63	Call	35.64000	0.03564	30.77000	0.03077	35.640	8.56	0.03	0.00	0	200.00	
R213	On 03/02/2022	Bond Future	8.80	Call	62.71000	0.06271	54.48000	0.05448	62.710	8.51	0.04	0.00	0	102.00	
R213	On 03/02/2022	Bond Future	9.15	Call	198.77000	0.19877	176.03000	0.17603	198.770	8.63	0.11	0.00	0	220.00	
R213	On 03/02/2022	Bond Future	9.22	Call	249.50000	0.24950	222.05000	0.22205	249.500	8.71	0.13	0.00	0	430.00	
R213	On 03/02/2022	Bond Future	9.58	Put	3,273.41000	3.27341	3,465.92000	3.46592	3,273.410	9.16	0.73	0.00	0	200.00	
R213	On 03/02/2022	Bond Future	9.76	Put	2,634.04000	2.63404	2,806.61000	2.80661	2,634.040	9.37	0.64	0.00	0	102.00	
R213	On 03/02/2022	Bond Future	10.00	Put	1,911.92000	1.91192	2,056.14000	2.05614	1,911.920	9.58	0.53	0.00	0	430.00	
R213	On 03/02/2022	Bond Future	10.15	Put	1,541.91000	1.54191	1,668.20000	1.66820	1,541.910	9.72	0.46	0.00	0	200.00	
R213	On 03/02/2022	Bond Future	10.17	Put	1,496.96000	1.49696	1,620.88000	1.62088	1,496.960	9.74	0.45	0.00	0	220.00	
R213	On 03/02/2022	Bond Future	10.25	Put	1,327.58000	1.32758	1,442.17000	1.44217	1,327.580	9.81	0.41	0.00	0	102.00	
R213	On 03/02/2022	Bond Future	10.60	Put	781.50000	0.78150	859.87000	0.85987	781.500	10.29	0.27	0.00	0	430.00	
R213	On 03/02/2022	Bond Future	10.67	Put	701.75000	0.70175	773.95000	0.77395	701.750	10.40	0.25	0.00	0	220.00	
R213	On 05/05/2022	Bond Future			10.28853	82.57706	10.33944	82.32361		9.37	0.00	0.00	0	0.00	
R213	On 04/08/2022	Bond Future			10.51038	83.54708	10.56319	83.29243		9.08	0.00	0.00	0	0.00	
R213	On 03/11/2022	Bond Future			10.73828	81.09719	10.79479	80.83338		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	10.92774	65.91258		10.98500	65.58760		13.01	0.00	0.00	0	4,541.00
R214	On 03/02/2022	Bond Future	11.11436	66.65070		11.17346	66.32420		13.08	0.00	0.00	0	19,040.00
R214	On 05/05/2022	Bond Future	11.29511	64.15594		11.35620	63.82690		12.94	0.00	0.00	0	441.00
R214	On 04/08/2022	Bond Future	11.48193	64.90644		11.54512	64.57487		12.59	0.00	0.00	0	0.00
R214	On 03/11/2022	Bond Future	11.66958	62.47075		11.73613	62.13036		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 :											3,947,224,617.39	46,929	1 669 748,00
Grand Total:											3,947,224,617.39	46,929	1 669 748,00