



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: 04/08/2021

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	798.11600		798.11600		799.49800	799.49800			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	806.72900		806.72900		808.13000	808.13000			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	816.03100		816.03100		817.45000	817.45000			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	825.67100		825.67100		827.10900	827.10900			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	835.63300		835.63300		837.08900	837.08900			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	913.63000		913.63000		916.19300	916.19300			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	923.49000		923.49000		926.08500	926.08500			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	934.13800		934.13800		936.76600	936.76600			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	945.17300		945.17300		947.83400	947.83400			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	956.57700		956.57700		959.27100	959.27100			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	801.98900		801.98900		805.18700	805.18700			0.00	0.00	0	3.0

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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 04/11/2021	Index Future	810.64500		810.64500		813.88100	813.88100			0.00	0.00	0	115.0
ALBI	On 03/02/2022	Index Future	819.99100		819.99100		823.26800	823.26800			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	829.67800		829.67800		832.99500	832.99500			0.00	0.00	0	0.0
ALBI	On 04/08/2022	Index Future	839.68800		839.68800		843.04600	843.04600			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	11.10760		79.32769		11.06290	79.57152			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	11.34034		76.41896		11.29348	76.66709			0.00	0.00	0	350.0
ES33	On 03/02/2022	Bond Future	11.58120		77.31889		11.53213	77.57095			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	11.82517		74.47365		11.77389	74.72929			0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future	12.08008		75.35185		12.02647	75.61105			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	11.68747		77.80266		11.59714	78.36076			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	11.91000		74.39459		11.81551	74.96034			0.00	0.00	0	4,779.0
ES42	On 03/02/2022	Bond Future	12.13308		75.27124		12.03434	75.84472			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.36706		71.92060		12.26380	72.50148			0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future	12.60485		72.76700		12.49692	73.35545			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	792.19000		792.19000		795.28700	795.28700			0.00	39,609,500.00	5	18.0
GOVI	On 04/11/2021	GOVI	800.74000		800.74000		803.87400	803.87400			0.00	40,037,000.00	5	984.0
GOVI	On 03/02/2022	GOVI	809.97200		809.97200		813.14500	813.14500			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	819.54100		819.54100		822.75300	822.75300			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI	829.42900		829.42900		832.68000	832.68000			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	153.66775		153.66775		153.68489	153.68489			0.00	0.00	0	3,723.0
I2025	On 04/11/2021	Bond Future	155.34589		155.34589		155.36628	155.36628			0.00	0.00	0	4,840.0
I2025	On 03/02/2022	Bond Future	155.60549		155.60549		155.62830	155.62830			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	157.48099		157.48099		157.50504	157.50504			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	157.83524		157.83524		157.86048	157.86048			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	114.12985		114.12985		113.97226	113.97226			0.00	0.00	0	2,127.0

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
I2029	On 04/11/2021	Bond Future	114.20682		114.20682		114.04978	114.04978			0.00	0.00	0	2,964.0
I2029	On 03/02/2022	Bond Future	115.55125		115.55125		115.39379	115.39379			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	115.75463		115.75463		115.59615	115.59615			0.00	0.00	0	0.0
I2029	On 04/08/2022	Bond Future	117.19303		117.19303		117.03311	117.03311			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 05/08/2021	Bond Future	107.82643		107.82643		107.49586	107.49586			0.00	0.00	0	2,137.0
I2033	On 04/11/2021	Bond Future	107.75597		107.75597		107.42389	107.42389			0.00	0.00	0	8,979.0
I2033	On 03/02/2022	Bond Future	109.02432		109.02432		108.68982	108.68982			0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	109.06990		109.06990		108.73222	108.73222			0.00	0.00	0	0.0
I2033	On 04/08/2022	Bond Future	110.42529		110.42529		110.08384	110.08384			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	119.23783		119.23783		118.91358	118.91358			0.00	8,346,648.10	70	6,332.0
I2038	On 04/11/2021	Bond Future	120.53992		120.53992		120.21467	120.21467			0.00	8,437,794.40	70	7,634.0
I2038	On 03/02/2022	Bond Future	120.19385		120.19385		119.86632	119.86632			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future	121.64271		121.64271		121.31192	121.31192			0.00	0.00	0	0.0
I2038	On 04/08/2022	Bond Future	121.35147		121.35147		121.01744	121.01744			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	108.33737		108.33737		108.41652	108.41652			0.00	0.00	0	7,557.0
I2046	On 04/11/2021	Bond Future	107.68305		107.68305		107.76517	107.76517			0.00	0.00	0	18,100.0
I2046	On 03/02/2022	Bond Future	108.95077		108.95077		109.03525	109.03525			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future	108.39529		108.39529		108.48170	108.48170			0.00	0.00	0	0.0
I2046	On 04/08/2022	Bond Future	109.74246		109.74246		109.83047	109.83047			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	109.88300		109.88300		109.56436	109.56436			0.00	0.00	0	5,724.0
I2050	On 04/11/2021	Bond Future	111.08294		111.08294		110.76302	110.76302			0.00	0.00	0	10,845.0
I2050	On 03/02/2022	Bond Future	110.42938		110.42938		110.10718	110.10718			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future	111.76057		111.76057		111.43511	111.43511			0.00	0.00	0	0.0
I2050	On 04/08/2022	Bond Future	111.14661		111.14661		110.81792	110.81792			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	292.33000		292.33000		291.97500	291.97500			0.00	0.00	0	2.0
IGOV	On 04/11/2021	Index Future	295.55800		295.55800		295.20100	295.20100			0.00	0.00	0	475.0
IGOV	On 03/02/2022	Index Future	299.03700		299.03700		298.67700	298.67700			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future	302.64100		302.64100		302.27700	302.27700			0.00	0.00	0	0.0
IGOV	On 04/08/2022	Index Future	306.36300		306.36300		305.99500	305.99500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	3.68500		96.31500		3.69500	96.30500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.71500		96.28500		3.71500	96.28500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future	3.80000		96.20000		3.79000	96.21000			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
JIBAR FUTURE	On	17/11/2021			Jibar Tradeable Future	3.83000	96.17000		3.82000	96.18000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/12/2021			Jibar Tradeable Future	3.95500	96.04500		3.94500	96.05500			0.00	0.00	0	0.0
JIBAR FUTURE	On	19/01/2022			Jibar Tradeable Future	4.00000	96.00000		3.98000	96.02000			0.00	0.00	0	0.0
JIBAR FUTURE	On	16/03/2022			Jibar Tradeable Future	4.18000	95.82000		4.17000	95.83000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/06/2022			Jibar Tradeable Future	4.53000	95.47000		4.50500	95.49500			0.00	0.00	0	471.0
JIBAR FUTURE	On	21/09/2022			Jibar Tradeable Future	4.73000	95.27000		4.71000	95.29000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/12/2022			Jibar Tradeable Future	5.02000	94.98000		4.99500	95.00500			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/03/2023			Jibar Tradeable Future	5.20500	94.79500		5.17500	94.82500			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/06/2023			Jibar Tradeable Future	5.41500	94.58500		5.40500	94.59500			0.00	0.00	0	0.0
R186	On	05/08/2021			Bond Future	7.34206	115.23323		7.30515	115.40821		6.13	0.00	0.00	0	41,867.0
R186	On	04/11/2021			Bond Future	7.52592	116.46327		7.48616	116.64240		5.76	0.00	6,638,406.39	57	74,847.0
R186	On	04/11/2021	7.77	Put	Bond Future	881.67000	0.88167		802.49000	0.80249	881.670	5.85	0.37	0.00	0	15,177.0
R186	On	04/11/2021	8.77	Put	Bond Future	118.93000	0.11893		101.33000	0.10133	118.930	6.51	0.07	0.00	0	15,177.0
R186	On	03/02/2022			Bond Future	7.71307	112.52395		7.67029	112.70672		5.64	0.00	0.00	0	0.0
R186	On	05/05/2022			Bond Future	7.91506	113.85423		7.86909	114.03995		5.30	0.00	0.00	0	0.0
R186	On	04/08/2022			Bond Future	8.13439	109.91101		8.08489	110.09973		5.26	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	322.44370	322.44370		322.36933	322.36933			0.00	0.00	0	980.0
R197	On	04/11/2021			Bond Future	325.96505	325.96505		325.89621	325.89621			0.00	0.00	0	1,274.0
R197	On	03/02/2022			Bond Future	321.65154	321.65154		321.58647	321.58647			0.00	0.00	0	0.0
R197	On	05/05/2022			Bond Future	325.52897	325.52897		325.46523	325.46523			0.00	0.00	0	0.0
R197	On	04/08/2022			Bond Future	321.25771	321.25771		321.19568	321.19568			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	236.14129	236.14129		236.12321	236.12321			0.00	0.00	0	3,560.0
R202	On	04/11/2021			Bond Future	238.72027	238.72027		238.70643	238.70643			0.00	0.00	0	9,704.0
R202	On	03/02/2022			Bond Future	237.20093	237.20093		237.19037	237.19037			0.00	0.00	0	0.0
R202	On	05/05/2022			Bond Future	240.06014	240.06014		240.05103	240.05103			0.00	0.00	0	0.0
R202	On	04/08/2022			Bond Future	238.62564	238.62564		238.61814	238.61814			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	4.97650	107.54879		4.95223	107.58568		1.07	0.00	0.00	0	3,363.0
R2023	On	04/11/2021			Bond Future	5.10510	104.78962		5.07429	104.82906		1.02	0.00	0.00	0	13,768.0
R2023	On	03/02/2022			Bond Future	5.22901	105.99774		5.18903	106.03909		0.87	0.00	0.00	0	0.0
R2023	On	05/05/2022			Bond Future	5.36807	103.34014		5.31446	103.38270		0.79	0.00	0.00	0	0.0
R2023	On	04/08/2022			Bond Future	5.58145	104.56943		5.50198	104.61343		0.61	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

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R2030	On 05/08/2021	Bond Future			8.85706	95.20203		8.81019	95.46876			9.93	0.00	0.00	0	27,395.0
R2030	On 05/08/2021	Bond Future	7.70	Call	0.00000	0.00000		0.00000	0.00000	0.000		9.05	0.00	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	0.00000	0.00000		0.53000	0.00053	0.000		9.44	0.00	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	52.14000	0.05214		187.14000	0.18714	52.140		10.00	0.19	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	133.73000	0.13373		327.05000	0.32705	133.730		10.12	0.38	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	567.81000	0.56781		834.38000	0.83438	567.810		10.41	0.85	48,518,381.04	600	0.0
R2030	On 05/08/2021	Bond Future	9.15	Put	0.18000	0.00018		0.79000	0.00079	0.180		10.97	0.00	0.00	0	7,500.0
R2030	On 05/08/2021	Bond Future	9.45	Call	3,292.91000	3.29291		3,559.64000	3.55964	3,292.910		11.68	1.00	57,343,554.00	600	0.0
R2030	On 05/08/2021	Bond Future	9.75	Put	0.00000	0.00000		0.00000	0.00000	0.000		12.30	0.00	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	0.00000	0.00000		0.00000	0.00000	0.000		13.03	0.00	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	0.00000	0.00000		0.00000	0.00000	0.000		13.31	0.00	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		14.13	0.00	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.04188	96.21820		8.99259	96.48970			9.66	0.00	1,539,491.20	16	97,539.0
R2030	On 04/11/2021	Bond Future	8.27	Call	392.61000	0.39261		427.99000	0.42799	392.610		9.08	0.17	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.75	Call	1,145.30000	1.14530		1,230.77000	1.23077	1,145.300		9.49	0.37	0.00	0	3,250.0
R2030	On 04/11/2021	Bond Future	8.77	Call	1,188.12000	1.18812		1,275.86000	1.27586	1,188.120		9.50	0.38	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	9.20	Call	2,345.82000	2.34582		2,486.85000	2.48685	2,345.820		9.81	0.58	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	9.35	Put	1,180.90000	1.18090		1,068.28000	1.06828	1,180.900		9.96	0.35	0.00	0	9,100.0
R2030	On 04/11/2021	Bond Future	9.90	Call	5,062.74000	5.06274		5,274.53000	5.27453	5,062.740		10.63	0.83	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.26	Put	38.61000	0.03861		31.59000	0.03159	38.610		11.98	0.02	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.44	Put	24.26000	0.02426		19.56000	0.01956	24.260		11.98	0.01	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.23206	93.32328		9.18022	93.59925			9.50	0.00	0.00	0	0.0
R2030	On 03/02/2022	Bond Future	8.39	Call	771.42000	0.77142		812.57000	0.81257	771.420		8.91	0.23	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	1,570.62000	1.57062		1,645.36000	1.64536	1,570.620		9.25	0.38	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.35	Put	2,211.64000	2.21164		2,056.70000	2.05670	2,211.640		9.56	0.45	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	3,621.24000	3.62124		3,766.46000	3.76646	3,621.240		9.74	0.63	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	1,393.45000	1.39345		1,277.40000	1.27740	1,393.450		9.91	0.32	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	10.85	Put	435.99000	0.43599		386.74000	0.38674	435.990		11.15	0.12	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.43287	94.42680		9.37845	94.70665			8.91	0.00	0.00	0	0.0
R2030	On 05/05/2022	Bond Future	7.73	Call	320.40000	0.32040		0.00000	0.00000	320.400		8.30	0.10	3,876,557.19	400	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	599.98000	0.59998		638.01000	0.63801	599.980		8.30	0.17	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	940.49000	0.94049		998.11000	0.99811	940.490		8.30	0.24	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	1,482.64000	1.48264		0.00000	0.00000	1,482.640		8.50	0.34	6,359,146.90	200	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	1,634.93000	1.63493		1,721.29000	1.72129	1,634.930		8.55	0.36	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.35	Put	3,104.80000	3.10480		2,945.74000	2.94574	3,104.800		8.83	0.51	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	1,838.61000	1.83861		1,724.23000	1.72423	1,838.610		9.20	0.35	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	1,480.40000	1.48040		1,381.94000	1.38194	1,480.400		9.44	0.29	11,075,877.70	400	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	720.40000	0.72040		663.04000	0.66304	720.400		10.32	0.16	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			9.64907	91.52650		9.59183	91.81032			8.78	0.00	0.00	0	0.0
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2032	On 05/08/2021	Bond Future			9.57718	94.24427		9.54581	94.43876			10.95	0.00	0.00	0	6,466.0

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
R2032	On 04/11/2021	Bond Future			9.77014	91.10571		9.73717	91.30411		11.26	0.00	0.00	0	123,210.0
R2032	On 04/11/2021	Bond Future	9.33	Call	924.81000	0.92481		966.43000	0.96643	924.810	10.75	0.30	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	2,249.77000	2.24977		2,334.72000	2.33472	2,249.770	11.34	0.54	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	6.12000	0.00612		4.96000	0.00496	6.120	14.23	0.00	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			9.96534	92.15652		9.93075	92.35851		10.70	0.00	0.00	0	0.0
R2032	On 03/02/2022	Bond Future	8.91	Call	544.69000	0.54469		558.25000	0.55825	544.690	9.60	0.17	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	841.28000	0.84128		862.55000	0.86255	841.280	9.78	0.23	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.58	Call	1,726.21000	1.72621		1,765.56000	1.76556	1,726.210	10.31	0.38	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	1,823.82000	1.82382		1,865.15000	1.86515	1,823.820	10.36	0.40	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.81	Put	3,236.67000	3.23667		3,087.13000	3.08713	3,236.670	10.54	0.54	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.14	Put	2,322.13000	2.32213		2,195.81000	2.19581	2,322.130	10.81	0.43	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.35	Put	1,865.32000	1.86532		1,753.07000	1.75307	1,865.320	11.02	0.36	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	10.45	Put	1,680.85000	1.68085		1,574.68000	1.57468	1,680.850	11.13	0.34	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.53	Put	1,546.94000	1.54694		1,445.59000	1.44559	1,546.940	11.23	0.31	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	10.66	Put	1,354.54000	1.35454		1,260.71000	1.26071	1,354.540	11.41	0.28	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.95	Put	1,005.27000	1.00527		926.87000	0.92687	1,005.270	11.82	0.22	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	11.13	Put	835.68000	0.83568		766.34000	0.76634	835.680	12.08	0.19	0.00	0	210.0
R2032	On 05/05/2022	Bond Future			10.16700	89.09956		10.13080	89.30461		10.65	0.00	0.00	0	0.0
R2032	On 04/08/2022	Bond Future			10.37702	90.13710		10.33915	90.34512		10.19	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			10.16719	94.54894		10.11082	94.93203		12.06	0.00	0.00	0	43,793.0
R2035	On 05/08/2021	Bond Future	10.02	Call	12.01000	0.01201		95.40000	0.09540	12.010	12.13	0.05	457,820.58	100	0.0
R2035	On 05/08/2021	Bond Future	10.77	Put	0.00000	0.00000		0.00000	0.00000	0.000	14.67	0.00	0.00	200	0.0
R2035	On 04/11/2021	Bond Future			10.36151	91.08383		10.30263	91.47287		12.49	0.00	0.00	0	81,508.0
R2035	On 04/11/2021	Bond Future	10.11	Call	1,526.93000	1.52693		1,594.11000	1.59411	1,526.930	12.32	0.40	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,554.36000	1.55436		1,623.88000	1.62388	1,554.360	12.33	0.40	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	1,874.99000	1.87499		1,971.29000	1.97129	1,874.990	12.47	0.45	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.60	Put	1,649.65000	1.64965		1,417.16000	1.41716	1,649.650	12.96	0.38	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	3,283.28000	3.28328		3,442.00000	3.44200	3,283.280	13.00	0.62	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	828.06000	0.82806		661.76000	0.66176	828.060	13.87	0.22	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	694.72000	0.69472		547.55000	0.54755	694.720	14.10	0.19	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	299.66000	0.29966		224.99000	0.22499	299.660	15.06	0.09	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	2.91000	0.00291		2.09000	0.00209	2.910	15.91	0.00	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			10.56142	92.13400		10.49990	92.52889		11.91	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	916.61000	0.91661		975.70000	0.97570	916.610	10.98	0.23	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	10.10	Call	1,766.53000	1.76653		1,867.32000	1.86732	1,766.530	11.51	0.36	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.26	Call	2,192.80000	2.19280		2,312.28000	2.31228	2,192.800	11.69	0.42	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.35	Call	2,449.83000	2.44983		2,580.98000	2.58098	2,449.830	11.77	0.45	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.65	Put	2,852.63000	2.85263		2,627.17000	2.62717	2,852.630	12.05	0.45	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	1,954.38000	1.95438		1,776.54000	1.77654	1,954.380	12.53	0.34	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	1,916.72000	1.91672		1,741.05000	1.74105	1,916.720	12.56	0.34	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.28	Put	1,531.39000	1.53139		1,379.99000	1.37999	1,531.390	12.93	0.28	0.00	0	200.0

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 03/02/2022	Bond Future	11.39	Put	1,375.43000	1.37543		1,234.59000	1.23459	1,375.430	13.11	0.26	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.73	Put	989.13000	0.98913		877.64000	0.87764	989.130	13.66	0.19	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.88	Put	856.60000	0.85660		756.21000	0.75621	856.600	13.91	0.17	0.00	0	1,800.0	
R2035	On 05/05/2022	Bond Future			10.75967	88.74513		10.69557	89.14525		11.94	0.00	0.00	0	0.0	
R2035	On 04/08/2022	Bond Future			10.96815	89.77583		10.90127	90.18140		11.48	0.00	0.00	0	0.0	
R2035	On 04/08/2022	Bond Future	9.84	Call	1,373.29000	1.37329		0.00000	0.00000	1,373.290	10.71	0.25	4,523,147.86	200	100.0	
R2035	On 04/08/2022	Bond Future	10.64	Put	5,152.82000	5.15282		0.00000	0.00000	5,152.820	11.23	0.56	4,996,479.66	100	100.0	
R2035	On 04/08/2022	Bond Future	11.13	Put	3,649.66000	3.64966		0.00000	0.00000	3,649.660	11.56	0.44	7,898,443.66	200	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 05/08/2021	Bond Future			10.42207	85.63605		10.36523	86.02181		13.26	0.00	0.00	0	51,832.0	
R2037	On 04/11/2021	Bond Future			10.60838	86.55012		10.54912	86.94174		13.07	0.00	346,200.48	4	126,488.0	
R2037	On 04/11/2021	Bond Future	11.49	Call	6,171.25000	6.17125		6,419.42000	6.41942	6,171.250	14.90	0.82	0.00	0	600.0	
R2037	On 04/11/2021	Bond Future	12.30	Put	191.30000	0.19130		138.33000	0.13833	191.300	16.40	0.06	0.00	0	600.0	
R2037	On 03/02/2022	Bond Future			10.79997	83.29357		10.73818	83.69081		13.10	0.00	0.00	0	0.0	
R2037	On 05/05/2022	Bond Future			10.99776	84.27867		10.93341	84.68122		12.55	0.00	0.00	0	0.0	
R2037	On 04/08/2022	Bond Future			11.20760	81.00329		11.14049	81.41116		12.72	0.00	0.00	0	0.0	
R2037	On 04/08/2022	Bond Future	10.10	Call	1,401.83000	1.40183		0.00000	0.00000	1,401.830	11.86	0.26	2,083,941.55	100	50.0	
R2037	On 04/08/2022	Bond Future	10.90	Put	5,084.95000	5.08495		4,798.46000	4.79846	5,084.950	12.45	0.55	2,226,249.63	50	50.0	
R2037	On 04/08/2022	Bond Future	11.42	Put	3,512.41000	3.51241		0.00000	0.00000	3,512.410	12.85	0.43	3,451,882.96	100	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 05/08/2021	Bond Future			10.58703	87.50215		10.51501	88.02508		13.82	0.00	88,552,175.80	1,012	28,531.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	3,247.20000	3.24720		3,770.16000	3.77016	3,247.200	16.45	1.00	79,374,141.00	900	0.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	6,543.22000	6.54322		7,066.15000	7.06615	6,543.220	18.12	1.00	79,374,141.00	900	0.0	
R2040	On 05/08/2021	Bond Future	14.80	Put	0.00000	0.00000		0.00000	0.00000	0.000	20.97	0.00	0.00	0	900.0	
R2040	On 04/11/2021	Bond Future			10.76990	88.43613		10.69488	88.96646		13.62	0.00	0.00	0	85,801.0	
R2040	On 03/02/2022	Bond Future			10.95794	84.95105		10.87975	85.48869		13.69	0.00	0.00	0	0.0	
R2040	On 05/05/2022	Bond Future			11.15153	85.95578		11.07013	86.50035		13.09	0.00	0.00	0	0.0	
R2040	On 05/05/2022	Bond Future	9.82	Call	743.85000	0.74385		812.46000	0.81246	743.850	11.97	0.16	0.00	0	1,200.0	
R2040	On 05/05/2022	Bond Future	10.57	Call	2,171.18000	2.17118		2,262.43000	2.26243	2,171.180	12.67	0.36	0.00	0	1,200.0	
R2040	On 05/05/2022	Bond Future	13.04	Put	945.33000	0.94533		781.84000	0.78184	945.330	16.21	0.14	0.00	0	1,200.0	
R2040	On 04/08/2022	Bond Future			11.35669	82.44909		11.27180	83.00073		13.28	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 05/08/2021	Bond Future			10.65695	84.09703		10.57957	84.66728		14.45	0.00	691,445,780.66	8,222	22,223.0	
R2044	On 04/11/2021	Bond Future			10.83207	84.99469		10.75151	85.57271		14.24	0.00	702,821,091.61	8,269	61,071.0	
R2044	On 03/02/2022	Bond Future			11.01194	81.59507		10.92800	82.18092		14.32	0.00	0.00	0	0.0	
R2044	On 05/05/2022	Bond Future			11.19672	82.56018		11.10935	83.15350		13.69	0.00	0.00	0	0.0	
R2044	On 04/08/2022	Bond Future			11.39225	79.13901		11.30115	79.73994		13.88	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	

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
R2048	On 05/08/2021	Bond Future			10.58194		87.69642		10.50952	88.24939		14.15	0.00	4,384,821.00	50	62,616.0
R2048	On 05/08/2021	Bond Future	10.30	Call	0.04000		0.00004		10.16000	0.01016	0.040	13.49	0.00	22,830.79	1,300	0.0
R2048	On 05/08/2021	Bond Future	10.90	Call	2,355.49000		2.35549	2,909.05000	2.90905	2,355.490		16.33	1.00	114,074,054.23	1,300	0.0
R2048	On 04/11/2021	Bond Future			10.75311		84.22118		10.67763	84.78184		14.65	0.00	0.00	0	167,643.0
R2048	On 04/11/2021	Bond Future	10.20	Call	830.12000		0.83012	948.35000	0.94835	830.120		13.76	0.25	0.00	0	1,050.0
R2048	On 04/11/2021	Bond Future	10.80	Call	2,655.07000		2.65507	2,928.31000	2.92831	2,655.070		14.73	0.54	0.00	0	1,050.0
R2048	On 03/02/2022	Bond Future			10.92847		85.19231		10.84978	85.76053		13.98	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future	9.80	Call	552.21000		0.55221	0.00000	0.00000	552.210		12.70	0.15	16,174,216.15	1,300	1,300.0
R2048	On 03/02/2022	Bond Future	10.50	Call	2,003.96000		2.00396	0.00000	0.00000	2,003.960		13.70	0.37	41,184,860.63	1,300	1,300.0
R2048	On 05/05/2022	Bond Future			11.10110		81.78445		11.01921	82.36000		14.08	0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			11.28144		82.73307		11.19612	83.31604		13.54	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			10.15696		72.81180		10.10967	73.09138		13.37	0.00	0.00	0	11,350.0
R209	On 04/11/2021	Bond Future			10.32966		70.44918		10.28043	70.73319		13.82	0.00	6,410,875.38	91	33,577.0
R209	On 04/11/2021	Bond Future	9.50	Call	320.17000		0.32017	349.78000	0.34978	320.170		12.54	0.14	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	3,047.92000		3.04792	2,844.47000	2.84447	3,047.920		13.49	0.64	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.50	Put	1,536.34000		1.53634	1,398.25000	1.39825	1,536.340		14.16	0.41	0.00	0	9,400.0
R209	On 04/11/2021	Bond Future	12.00	Put	154.38000		0.15438	130.84000	0.13084	154.380		17.20	0.06	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.50316		71.26175		10.45196	71.55004		13.23	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.68051		68.96298		10.62734	69.25513		13.24	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			10.86312		69.76421		10.80789	70.06033		12.77	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			210.97561		210.97561		210.28864	210.28864			0.00	0.00	0	1,245.0
R210	On 04/11/2021	Bond Future			210.49397		210.49397		209.80387	209.80387			0.00	0.00	0	1,486.0
R210	On 03/02/2022	Bond Future			212.97201		212.97201		212.27651	212.27651			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			212.70605		212.70605		212.00385	212.00385			0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future			215.34950		215.34950		214.63942	214.63942			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 05/08/2021	Bond Future			173.16779		173.16779		173.19617	173.19617			0.00	0.00	0	505.0
R212	On 04/11/2021	Bond Future			175.05888		175.05888		175.09101	175.09101			0.00	0.00	0	1,025.0
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			9.20707		89.28396		9.17528	89.46511		10.54	0.00	0.00	0	1,425.0
R213	On 04/11/2021	Bond Future			9.39172		86.70789		9.35829	86.89281		10.81	0.00	0.00	0	9,537.0

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			9.58144	87.70756		9.54635	87.89578		10.22	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	633.08000	0.63308		627.08000	0.62708	633.080	9.45	0.20	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	865.06000	0.86506		837.90000	0.83790	865.060	9.62	0.25	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	1,496.27000	1.49627	1,480.47000	1.48047	1,496.270		9.95	0.37	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,647.09000	1.64709	1,636.21000	1.63621	1,647.090		10.01	0.39	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	2,550.61000	2.55061	2,380.99000	2.38099	2,550.610		10.28	0.49	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	2,120.45000	2.12045	1,959.54000	1.95954	2,120.450		10.42	0.43	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	1,654.28000	1.65428	1,494.56000	1.49456	1,654.280		10.67	0.35	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	1,418.02000	1.41802	1,263.82000	1.26382	1,418.020		10.86	0.31	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	1,388.95000	1.38895	1,235.64000	1.23564	1,388.950		10.88	0.31	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	1,278.34000	1.27834	1,128.30000	1.12830	1,278.340		10.99	0.29	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	886.57000	0.88657	765.30000	0.76530	886.570		11.43	0.21	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	824.16000	0.82416	707.72000	0.70772	824.160		11.53	0.20	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.77099	85.21230		9.73428	85.40336		10.04	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future			9.97142	86.20623		9.93300	86.40006		9.55	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			10.61696	69.24072		10.52461	69.79444		14.32	0.00	0.00	0	10,486.0
R214	On 04/11/2021	Bond Future			10.79038	66.70280		10.69442	67.26389		14.84	0.00	0.00	0	17,591.0
R214	On 03/02/2022	Bond Future			10.96780	67.47191		10.86805	68.04038		14.19	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future			11.14252	64.98983		11.03900	65.56549		14.26	0.00	0.00	0	0.0
R214	On 04/08/2022	Bond Future			11.32476	65.74343		11.21721	66.32645		13.74	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 :													2,081,585,511.55	28,121	1 472 172.0
Grand Total:													2,081,585,511.55	28,121	1 472 172.0