



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: 05/03/2021

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	90.80000		90.80000		90.76000	90.76000			0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future	772.92300		772.92300		778.18600	778.18600			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	781.06300		781.06300		786.38400	786.38400			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	789.68400		789.68400		795.06600	795.06600			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	798.54800		798.54800		803.99200	803.99200			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	864.33000		864.33000		871.20200	871.20200			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	873.43300		873.43300		880.38000	880.38000			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	883.07300		883.07300		890.10000	890.10000			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	892.98600		892.98600		900.09200	900.09200			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	760.27900		760.27900		765.45000	765.45000			0.00	0.00	0	309.0
ALBI	On 05/08/2021	Index Future	768.28600		768.28600		773.51400	773.51400			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	776.76600		776.76600		782.05300	782.05300			0.00	0.00	0	0.0

an
ast

00

00

00

00

00

00

00

00

00

00

00

00

:16

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		785.48500	785.48500		790.83300	790.83300			0.00	0.00	0	0.0
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future		11.66876	74.22252		11.57908	74.68911			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future		11.93335	75.01255		11.83970	75.48442			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.20089	72.05792		12.10315	72.53511			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future		12.48793	72.86772		12.38574	73.35038			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future		12.17217	72.72905		12.08732	73.22028			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future		12.42277	73.50388		12.33400	74.00069			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.67818	70.04995		12.58526	70.55235			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future		12.94297	70.83782		12.84569	71.34596			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI		751.26000	751.26000		756.40000	756.40000			0.00	0.00	0	975.0
GOVI	On 05/08/2021	GOVI		759.17200	759.17200		764.36900	764.36900			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		767.55100	767.55100		772.80800	772.80800			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI		776.16700	776.16700		781.48300	781.48300			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future		150.08802	150.08802		150.08643	150.08643			0.00	0.00	0	7,795.0
I2025	On 05/08/2021	Bond Future		150.19250	150.19250		150.19145	150.19145			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		151.86956	151.86956		151.86890	151.86890			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		152.05279	152.05279		152.05231	152.05231			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future		106.53825	106.53825		107.00442	107.00442			0.00	0.00	0	2,382.0
I2029	On 05/08/2021	Bond Future		107.69889	107.69889		108.17045	108.17045			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		107.75103	107.75103		108.22814	108.22814			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future		108.98618	108.98618		109.46895	109.46895			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033		On 06/05/2021	Bond Future	100.97352	100.97352		102.01895	102.01895			0.00	0.00	0	9,583.0
I2033		On 05/08/2021	Bond Future	102.07347	102.07347		103.13060	103.13060			0.00	0.00	0	0.0
I2033		On 04/11/2021	Bond Future	101.98855	101.98855		103.05775	103.05775			0.00	0.00	0	0.0
I2033		On 03/02/2022	Bond Future	103.15761	103.15761		104.23911	104.23911			0.00	0.00	0	0.0
I2033		On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038		On 06/05/2021	Bond Future	117.11165	117.11165		116.55935	116.55935			0.00	0.00	0	7,799.0
I2038		On 05/08/2021	Bond Future	116.66564	116.66564		116.10765	116.10765			0.00	0.00	0	0.0
I2038		On 04/11/2021	Bond Future	117.96855	117.96855		117.40464	117.40464			0.00	0.00	0	0.0
I2038		On 03/02/2022	Bond Future	117.56859	117.56859		116.99845	116.99845			0.00	0.00	0	0.0
I2038		On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046		On 06/05/2021	Bond Future	103.97793	103.97793		104.23926	104.23926			0.00	0.00	0	14,893.0
I2046		On 05/08/2021	Bond Future	105.11053	105.11053		105.37523	105.37523			0.00	0.00	0	0.0
I2046		On 04/11/2021	Bond Future	104.47682	104.47682		104.74463	104.74463			0.00	0.00	0	0.0
I2046		On 03/02/2022	Bond Future	105.67480	105.67480		105.94563	105.94563			0.00	0.00	0	0.0
I2046		On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050		On 06/05/2021	Bond Future	106.96708	106.96708		107.06060	107.06060			0.00	0.00	0	10,904.0
I2050		On 05/08/2021	Bond Future	106.20484	106.20484		106.29959	106.29959			0.00	0.00	0	0.0
I2050		On 04/11/2021	Bond Future	107.39081	107.39081		107.48706	107.48706			0.00	0.00	0	0.0
I2050		On 03/02/2022	Bond Future	106.67431	106.67431		106.77176	106.77176			0.00	0.00	0	0.0
I2050		On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV		On 06/05/2021	Index Future	279.06400	279.06400		279.54800	279.54800			0.00	2,790,640.00	1	897.0
IGOV		On 05/08/2021	Index Future	282.07200	282.07200		282.56100	282.56100			0.00	0.00	0	0.0
IGOV		On 04/11/2021	Index Future	285.25300	285.25300		285.74900	285.74900			0.00	0.00	0	0.0
IGOV		On 03/02/2022	Index Future	288.52200	288.52200		289.02400	289.02400			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/03/2021	Jibar Tradeable Future	3.65500	96.34500		3.65500	96.34500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/04/2021	Jibar Tradeable Future	3.73500	96.26500		3.71500	96.28500			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/05/2021	Jibar Tradeable Future	3.76000	96.24000		3.73000	96.27000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2021	Jibar Tradeable Future	3.83500	96.16500		3.78500	96.21500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/07/2021	Jibar Tradeable Future	3.87000	96.13000		3.81000	96.19000			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/08/2021	Jibar Tradeable Future	4.00000	96.00000		3.90000	96.10000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future	4.04000	95.96000		3.92000	96.08000			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future	4.38500	95.61500		4.23500	95.76500			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future	4.65000	95.35000		4.46000	95.54000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future	4.97000	95.03000		4.74000	95.26000			0.00	0.00	0	471.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future	5.18500	94.81500		4.95500	95.04500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future	5.45500	94.54500		5.21500	94.78500			0.00	0.00	0	0.0
R186		On 06/05/2021	Bond Future	7.66148	116.80431		7.49706	117.60480		6.81	0.00	64,242,370.50	550	106,487.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
R186	On 06/05/2021	Bond Future	7.30	Put	2,377.66000		2.37766	1,862.40000	1.86240	2,377.660		6.75	0.70	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			7.86993		112.76727	7.69505	113.57674			6.60	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			8.08069		114.00066	7.89457	114.81924			6.56	0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			8.31295		110.00026	8.11425	110.82817			6.50	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R197	On 06/05/2021	Bond Future			319.32290		319.32290	319.32539	319.32539				0.00	0.00	0	2,074.0
R197	On 05/08/2021	Bond Future			314.79854		314.79854	314.80218	314.80218				0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			318.31427		318.31427	318.31882	318.31882				0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			313.86475		313.86475	313.86970	313.86970				0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R202	On 06/05/2021	Bond Future			225.45194		225.45194	226.68126	226.68126				0.00	0.00	0	8,028.0
R202	On 05/08/2021	Bond Future			223.65703		223.65703	224.90066	224.90066				0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			226.15462		226.15462	227.41257	227.41257				0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			224.44530		224.44530	225.71809	225.71809				0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2023	On 06/05/2021	Bond Future			5.49392		105.32955	5.37493	105.53691			1.73	0.00	0.00	0	40,958.0
R2023	On 05/08/2021	Bond Future			5.70425		106.45067	5.56429	106.66063			1.87	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			5.95740		103.70690	5.78911	103.91942			1.72	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			6.32677		104.87192	6.11567	105.08698			1.55	0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future			9.38829		94.04176	9.25667	94.77675			11.33	0.00	0.00	0	113,151.0
R2030	On 06/05/2021	Bond Future	7.97	Call	42.98000		0.04298	70.94000	0.07094	42.980		10.63	0.03	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	510.82000		0.51082	699.62000	0.69962	510.820		10.99	0.22	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	8.90	Put	3,460.84000		3.46084	2,958.73000	2.95873	3,460.840		11.09	0.73	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	8.95	Put	3,254.81000		3.25481	2,770.48000	2.77048	3,254.810		11.13	0.71	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	9.00	Put	3,056.25000		3.05625	2,590.04000	2.59004	3,056.250		11.17	0.68	0.00	0	5,000.0
R2030	On 06/05/2021	Bond Future	9.22	Put	2,268.05000		2.26805	1,883.52000	1.88352	2,268.050		11.31	0.58	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	1,449.78000		1.44978	1,818.92000	1.81892	1,449.780		11.35	0.45	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.92	Put	737.21000		0.73721	577.65000	0.57765	737.210		12.03	0.26	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	71.99000		0.07199	51.55000	0.05155	71.990		12.49	0.04	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.61151		91.03773	9.47364	91.78090			11.24	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future	7.70	Call	132.04000		0.13204	177.93000	0.17793	132.040		10.62	0.05	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.78	Call	919.57000		0.91957	1,127.28000	1.12728	919.570		10.78	0.25	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,186.47000		1.18647	1,433.50000	1.43350	1,186.470		10.90	0.30	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	2,235.05000		2.23505	2,603.80000	2.60380	2,235.050		11.21	0.46	0.00	0	600.0

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
R2030	On 05/08/2021	Bond Future	10.30	Put	1,329.51000	1.32951	1,135.63000	1.13563	1,329.510	11.99	0.29	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	12.10	Put	93.93000	0.09393	73.93000	0.07393	93.930	12.25	0.03	0.00	0	600.0		
R2030	On 04/11/2021	Bond Future			9.82543	92.03376	9.68129	92.78531		11.00	0.00	0.00	0	0.0		
R2030	On 04/11/2021	Bond Future	8.27	Call	628.32000	0.62832	760.71000	0.76071	628.320	10.42	0.16	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	8.77	Call	1,181.50000	1.18150	1,392.22000	1.39222	1,181.500	10.57	0.26	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	11.44	Put	823.95000	0.82395	711.21000	0.71121	823.950	11.89	0.17	0.00	0	300.0		
R2030	On 03/02/2022	Bond Future			10.05801	89.06381	9.90694	89.82394		11.03	0.00	0.00	0	0.0		
R2030	On 03/02/2022	Bond Future	8.39	Call	848.35000	0.84835	1,000.40000	1.00040	848.350	10.41	0.18	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	9.35	Put	5,840.78000	5.84078	5,378.15000	5.37815	5,840.780	10.79	0.63	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	9.78	Put	4,532.60000	4.53260	4,141.60000	4.14160	4,532.600	11.05	0.54	0.00	0	101.0		
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2032	On 06/05/2021	Bond Future			10.08214	88.96165	9.95089	89.75158		13.38	0.00	0.00	0	126,403.0		
R2032	On 06/05/2021	Bond Future	10.33	Call	2,812.17000	2.81217	3,344.26000	3.34426	2,812.170	13.75	0.63	0.00	0	736.0		
R2032	On 06/05/2021	Bond Future	12.57	Put	6.37000	0.00637	4.32000	0.00432	6.370	14.87	0.00	0.00	0	736.0		
R2032	On 05/08/2021	Bond Future			10.30070	89.90886	10.16379	90.70758		12.88	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future			10.52002	86.74706	10.37725	87.55469		13.22	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future	9.33	Call	1,180.07000	1.18007	1,389.79000	1.38979	1,180.070	12.51	0.24	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	2,070.88000	2.07088	2,377.45000	2.37745	2,070.880	12.91	0.35	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	492.15000	0.49215	421.65000	0.42165	492.150	14.30	0.10	0.00	0	700.0		
R2032	On 03/02/2022	Bond Future			10.75224	87.72204	10.60319	88.53887		12.71	0.00	0.00	0	0.0		
R2032	On 03/02/2022	Bond Future	8.91	Call	865.37000	0.86537	1,016.11000	1.01611	865.370	12.02	0.17	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	9.14	Call	1,093.69000	1.09369	1,274.15000	1.27415	1,093.690	12.02	0.20	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	9.81	Put	7,423.42000	7.42342	6,891.86000	6.89186	7,423.420	12.23	0.67	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.14	Put	6,186.78000	6.18678	5,712.80000	5.71280	6,186.780	12.47	0.60	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.45	Put	5,172.72000	5.17272	4,752.44000	4.75244	5,172.720	12.68	0.54	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.66	Put	4,564.29000	4.56429	4,179.43000	4.17943	4,564.290	12.82	0.49	0.00	0	97.0		
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2035	On 06/05/2021	Bond Future			10.72147	88.56008	10.63137	89.14233		14.69	0.00	19,306,097.44	218	99,594.0		
R2035	On 06/05/2021	Bond Future	10.05	Call	574.34000	0.57434	716.23000	0.71623	574.340	14.04	0.21	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	10.24	Call	906.17000	0.90617	1,098.96000	1.09896	906.170	14.36	0.29	0.00	0	223.0		
R2035	On 06/05/2021	Bond Future	10.40	Call	1,255.99000	1.25599	1,493.69000	1.49369	1,255.990	14.57	0.36	0.00	0	600.0		
R2035	On 06/05/2021	Bond Future	10.55	Put	2,763.42000	2.76342	2,461.60000	2.46160	2,763.420	14.75	0.57	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	10.81	Call	2,488.90000	2.48890	2,840.44000	2.84044	2,488.900	15.12	0.55	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	11.05	Put	1,352.77000	1.35277	1,179.48000	1.17948	1,352.770	15.56	0.34	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	11.15	Call	3,858.43000	3.85843	4,288.16000	4.28816	3,858.430	15.77	0.69	0.00	0	600.0		
R2035	On 06/05/2021	Bond Future	11.32	Put	899.15000	0.89915	777.59000	0.77759	899.150	16.13	0.25	0.00	0	223.0		
R2035	On 06/05/2021	Bond Future	11.55	Put	617.86000	0.61786	530.61000	0.53061	617.860	16.50	0.18	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	12.02	Put	232.54000	0.23254	195.15000	0.19515	232.540	16.50	0.08	0.00	0	223.0		
R2035	On 06/05/2021	Bond Future	12.77	Put	35.32000	0.03532	28.64000	0.02864	35.320	16.50	0.02	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	12.91	Put	23.76000	0.02376	19.15000	0.01915	23.760	16.50	0.01	0.00	0	600.0		
R2035	On 05/08/2021	Bond Future			10.94334	89.50273	10.84940	90.09151		14.36	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
R2035	On 05/08/2021	Bond Future	10.02	Call	1,072.47000		1.07247	1,230.10000	1.23010	1,072.470		13.56	0.24	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	3,916.92000		3.91692	3,622.10000	3.62210	3,916.920		14.38	0.53	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	2,298.95000		2.29895	2,103.04000	2.10304	2,298.950		15.13	0.36	0.00	0	100.0
R2035	On 04/11/2021	Bond Future			11.16539		86.00665	11.06752	86.60214			14.82	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,575.34000		1.57534	1,752.33000	1.75233	1,575.340		14.00	0.28	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	1,786.53000		1.78653	1,979.26000	1.97926	1,786.530		14.11	0.30	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.62	Call	2,663.62000		2.66362	2,913.42000	2.91342	2,663.620		14.49	0.39	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	4,451.11000		4.45111	4,171.41000	4.17141	4,451.110		14.89	0.50	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.75	Put	2,804.10000		2.80410	2,609.11000	2.60911	2,804.100		15.67	0.35	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	412.07000		0.41207	371.59000	0.37159	412.070		16.05	0.08	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			11.40369		86.97313	11.30154	87.57542			14.27	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	1,166.45000		1.16645	1,294.99000	1.29499	1,166.450		13.51	0.20	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	10.65	Put	7,359.75000		7.35975	6,994.95000	6.99495	7,359.750		13.81	0.63	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.39	Put	4,815.77000		4.81577	4,542.68000	4.54268	4,815.770		14.37	0.48	0.00	0	683.0
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2037	On 06/05/2021	Bond Future			10.95882		84.07487	10.87385	84.61994			15.79	0.00	0.00	0	129,571.0
R2037	On 05/08/2021	Bond Future			11.18263		80.71447	11.09402	81.26562			16.21	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future			11.39507		81.59782	11.30289	82.15519			15.90	0.00	0.00	0	0.0
R2037	On 03/02/2022	Bond Future			11.62305		78.26050	11.52694	78.82427			16.12	0.00	0.00	0	0.0
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 06/05/2021	Bond Future			11.06005		86.31185	10.97500	86.89512			15.99	0.00	0.00	0	78,942.0
R2040	On 06/05/2021	Bond Future	10.83	Call	1,545.29000		1.54529	1,809.12000	1.80912	1,545.290		15.73	0.40	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	11.58	Call	4,473.42000		4.47342	4,923.25000	4.92325	4,473.420		17.08	0.73	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	13.38	Put	20.47000		0.02047	16.75000	0.01675	20.470		18.09	0.01	0.00	0	300.0
R2040	On 05/08/2021	Bond Future			11.27812		82.72497	11.18939	83.31475			16.61	0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future	11.05	Call	2,816.06000		2.81606	3,102.14000	3.10214	2,816.060		16.37	0.45	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	4,539.85000		4.53985	4,911.92000	4.91192	4,539.850		16.98	0.60	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	44.00000		0.04400	38.11000	0.03811	44.000		18.29	0.01	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.48474		83.63038	11.39240	84.22684			16.31	0.00	0.00	0	0.0
R2040	On 03/02/2022	Bond Future			11.70627		80.06568	11.60996	80.66896			16.58	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2044	On 06/05/2021	Bond Future			11.14527		82.72415	11.06012	83.31025			16.85	0.00	0.00	0	61,815.0
R2044	On 06/05/2021	Bond Future	10.70	Call	1,029.96000		1.02996	1,233.94000	1.23394	1,029.960		16.34	0.30	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	2,475.63000		2.47563	2,208.70000	2.20870	2,475.630		17.01	0.51	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	3,109.70000		3.10970	3,493.99000	3.49399	3,109.700		17.47	0.61	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	1,608.34000		1.60834	1,418.30000	1.41830	1,608.340		17.58	0.37	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	902.50000		0.90250	787.60000	0.78760	902.500		18.53	0.24	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	242.29000		0.24229	206.23000	0.20623	242.290		19.07	0.08	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.35608		79.22419	11.26720	79.81688			17.50	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
R2044	On 04/11/2021	Bond Future			11.55558		80.09130		11.46305	80.69069		17.17	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			11.76928		76.61201		11.67274	77.21819		17.45	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2048	On 06/05/2021	Bond Future			11.05994		81.96433		10.97468	82.56963		17.16	0.00	81,964.33	1	134,822.0
R2048	On 06/05/2021	Bond Future	10.20	Call	302.98000		0.30298		393.47000	0.39347	302.980	15.41	0.12	0.00	0	1,200.0
R2048	On 06/05/2021	Bond Future	10.80	Call	1,479.70000		1.47970		1,743.64000	1.74364	1,479.700	16.84	0.39	0.00	0	1,200.0
R2048	On 05/08/2021	Bond Future			11.25640		82.83677		11.16747	83.44880		16.93	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future	10.00	Call	607.53000		0.60753		710.89000	0.71089	607.530	15.36	0.15	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.30	Call	1,081.89000		1.08189		1,237.94000	1.23794	1,081.890	15.91	0.23	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.60	Call	1,725.87000		1.72587		1,939.72000	1.93972	1,725.870	16.40	0.32	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.90	Call	2,531.90000		2.53190		2,804.58000	2.80458	2,531.900	16.81	0.41	0.00	0	1,300.0
R2048	On 04/11/2021	Bond Future			11.45178		79.33092		11.35910	79.94989		17.51	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.66037		80.22243		11.56359	80.84842		16.83	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 06/05/2021	Bond Future			10.63709		68.25836		10.54703	68.76455		17.80	0.00	750,841.96	11	27,136.0
R209	On 06/05/2021	Bond Future	9.50	Call	184.84000		0.18484		240.96000	0.24096	184.840	16.63	0.09	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	363.82000		0.36382		457.45000	0.45745	363.820	16.87	0.15	0.00	0	5,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	1,084.57000		1.08457		1,282.82000	1.28282	1,084.570	17.54	0.34	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	1,291.96000		1.29196		1,513.24000	1.51324	1,291.960	17.64	0.39	0.00	0	500.0
R209	On 06/05/2021	Bond Future	10.60	Put	2,119.41000		2.11941		1,891.76000	1.89176	2,119.410	17.92	0.50	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	1,210.23000		1.21023		1,063.82000	1.06382	1,210.230	18.56	0.34	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	839.95000		0.83995		733.09000	0.73309	839.950	19.09	0.25	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	480.75000		0.48075		415.43000	0.41543	480.750	19.65	0.16	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	125.42000		0.12542		105.46000	0.10546	125.420	19.65	0.05	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.83224		68.98515		10.73874	69.49704		16.97	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			11.02640		66.59934		10.92938	67.11698		17.37	0.00	0.00	0	1,795.0
R209	On 04/11/2021	Bond Future	9.50	Call	902.26000		0.90226		1,012.15000	1.01215	902.260	16.42	0.19	0.00	0	3,750.0
R209	On 04/11/2021	Bond Future	10.50	Put	5,412.38000		5.41238		5,119.22000	5.11922	5,412.380	17.14	0.59	0.00	0	5,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	1,955.18000		1.95518		1,819.86000	1.81986	1,955.180	18.78	0.28	0.00	0	5,500.0
R209	On 03/02/2022	Bond Future			11.22971		67.34787		11.12896	67.87143		16.69	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

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/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 06/05/2021	Bond Future	197.92927		197.92927		198.55426	198.55426			0.00	0.00	0	1,183.0
R210	On 05/08/2021	Bond Future	200.08549		200.08549		200.71787	200.71787			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future	199.57967		199.57967		200.21966	200.21966			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future	201.86759		201.86759		202.51525	202.51525			0.00	0.00	0	0.0
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R212	On 06/05/2021	Bond Future	171.30219		171.30219		171.30632	171.30632			0.00	22,954,493.46	134	2,980.0
R212	On 05/08/2021	Bond Future	170.83631		170.83631		170.84110	170.84110			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future	172.74413		172.74413		172.74940	172.74940			0.00	0.00	0	0.0
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 06/05/2021	Bond Future	9.70813		84.46680		9.59730	85.08229		13.13	0.00	0.00	0	9,143.0
R213	On 05/08/2021	Bond Future	9.91658		85.36583		9.80098	85.98821		12.46	0.00	0.00	0	0.0
R213	On 04/11/2021	Bond Future	10.12667		82.76983		10.00616	83.39920		12.73	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	10.35341		83.69971		10.22753	84.33626		12.24	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	888.22000	0.88822	1,015.68000	1.01568	888.220	11.55	0.18	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,052.89000	1.05289	1,198.03000	1.19803	1,052.890	11.55	0.21	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.58	Put	6,193.38000	6.19338	5,799.45000	5.79945	6,193.380	11.79	0.64	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	5,595.74000	5.59574	5,226.60000	5.22660	5,595.740	11.91	0.60	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.15	Put	4,453.05000	4.45305	4,137.03000	4.13703	4,453.050	12.17	0.52	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.25	Put	4,192.26000	4.19226	3,889.48000	3.88948	4,192.260	12.24	0.50	0.00	0	102.0
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 06/05/2021	Bond Future	11.00838		65.20169		10.92328	65.68487		19.55	0.00	0.00	0	13,936.0
R214	On 05/08/2021	Bond Future	11.20187		65.89568		11.11339	66.38430		18.62	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future	11.39413		63.33898		11.30223	63.83309		19.12	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future	11.59877		64.05072		11.50315	64.55044		18.34	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 :												110,126,407.69	915	1 190 538.0
Grand Total:												110,126,407.69	915	1 190 538.0