



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: 25/03/2021

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	90.81000		90.81000		90.86000	90.86000			0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future	774.58900		774.58900		776.81900	776.81900			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	782.69800		782.69800		784.95500	784.95500			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	791.36600		791.36600		793.65000	793.65000			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	800.20600		800.20600		802.51700	802.51700			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	848.98700		848.98700		853.15100	853.15100			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	857.87500		857.87500		862.08700	862.08700			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	867.37500		867.37500		871.63700	871.63700			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	877.06500		877.06500		881.37500	881.37500			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	745.38500		745.38500		749.17000	749.17000			0.00	0.00	0	299.0
ALBI	On 05/08/2021	Index Future	753.18800		753.18800		757.01700	757.01700			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	761.52900		761.52900		765.40300	765.40300			0.00	0.00	0	0.0

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 03/02/2022	Index Future	770.03600		770.03600		773.95400	773.95400			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	12.08505		72.11065		12.00134	72.52829			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future	12.36524		72.89171		12.27774	73.31416			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	12.64758		69.93341		12.55617	70.36077			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	12.95239		70.73184		12.85671	71.16421			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	12.57907		70.44941		12.49012	70.93723			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future	12.84615		71.21294		12.75295	71.70636			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	13.11791		67.75324		13.02018	68.25242			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	13.40134		68.52719		13.29884	69.03219			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	736.80300		736.80300		740.49700	740.49700			0.00	0.00	0	987.0
GOVI	On 05/08/2021	GOVI	744.51700		744.51700		748.25300	748.25300			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI	752.76200		752.76200		756.54200	756.54200			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	761.17100		761.17100		764.99400	764.99400			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	150.82976		150.82976		151.07766	151.07766			0.00	3,921,573.76	26	8,179.0
I2025	On 05/08/2021	Bond Future	150.93311		150.93311		151.18428	151.18428			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	152.62422		152.62422		152.87868	152.87868			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	152.80795		152.80795		153.06545	153.06545			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	108.83075		108.83075		107.71924	107.71924			0.00	3,917,907.00	36	2,982.0
I2029	On 05/08/2021	Bond Future	110.00948		110.00948		108.88638	108.88638			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future	110.09158		110.09158		108.95623	108.95623			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	111.34765		111.34765		110.19949	110.19949			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		103.94412	103.94412	104.15381	104.15381			0.00	0.00	0	9,770.0
I2033		On 05/08/2021	Bond Future		105.06998	105.06998	105.28235	105.28235			0.00	0.00	0	0.0
I2033		On 04/11/2021	Bond Future		105.02248	105.02248	105.23758	105.23758			0.00	0.00	0	0.0
I2033		On 03/02/2022	Bond Future		106.22070	106.22070	106.43836	106.43836			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		115.46995	115.46995	115.46268	115.46268			0.00	0.00	0	7,969.0
I2038		On 05/08/2021	Bond Future		114.99886	114.99886	114.99210	114.99210			0.00	0.00	0	0.0
I2038		On 04/11/2021	Bond Future		116.28759	116.28759	116.28105	116.28105			0.00	0.00	0	0.0
I2038		On 03/02/2022	Bond Future		115.86220	115.86220	115.85571	115.85571			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		106.35776	106.35776	103.38909	103.38909			0.00	0.00	0	15,053.0
I2046		On 05/08/2021	Bond Future		107.50977	107.50977	104.50942	104.50942			0.00	0.00	0	0.0
I2046		On 04/11/2021	Bond Future		106.90681	106.90681	103.87320	103.87320			0.00	0.00	0	0.0
I2046		On 03/02/2022	Bond Future		108.12662	108.12662	105.05847	105.05847			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		110.04445	110.04445	109.83118	109.83118			0.00	0.00	0	10,954.0
I2050		On 05/08/2021	Bond Future		109.30887	109.30887	109.09390	109.09390			0.00	0.00	0	0.0
I2050		On 04/11/2021	Bond Future		110.53392	110.53392	110.31667	110.31667			0.00	0.00	0	0.0
I2050		On 03/02/2022	Bond Future		109.84749	109.84749	109.62778	109.62778			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		283.07200	283.07200	282.10000	282.10000			0.00	0.00	0	897.0
IGOV		On 05/08/2021	Index Future		286.10600	286.10600	285.12500	285.12500			0.00	0.00	0	0.0
IGOV		On 04/11/2021	Index Future		289.34300	289.34300	288.35200	288.35200			0.00	0.00	0	0.0
IGOV		On 03/02/2022	Index Future		292.64400	292.64400	291.64100	291.64100			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/04/2021	Jibar Tradeable Future		3.79500	96.20500	3.78500	96.21500			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/05/2021	Jibar Tradeable Future		3.83000	96.17000	3.82000	96.18000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2021	Jibar Tradeable Future		3.92000	96.08000	3.90500	96.09500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/07/2021	Jibar Tradeable Future		3.97000	96.03000	3.95000	96.05000			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/08/2021	Jibar Tradeable Future		4.08500	95.91500	4.08000	95.92000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future		4.12500	95.87500	4.11500	95.88500			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future		4.48500	95.51500	4.48000	95.52000			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future		4.63500	95.36500	4.63000	95.37000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future		5.03000	94.97000	5.01000	94.99000			0.00	0.00	0	471.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future		5.18000	94.82000	5.16500	94.83500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future		5.53000	94.47000	5.51500	94.48500			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future		5.65500	94.34500	5.64500	94.35500			0.00	0.00	0	0.0
R186		On 06/05/2021	Bond Future		7.61646	117.02279	7.54675	117.36213		8.68	0.00	241,769,084.14	2,066	107,312.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 06/05/2021	Bond Future	7.30	Put	2,288.22000		2.28822	2,082.99000	2.08299	2,288.220		8.63	0.67	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future	7.60	Put	1,421.11000		1.42111	1,273.25000	1.27325	1,421.110		8.72	0.50	0.00	0	5,000.0
R186	On 06/05/2021	Bond Future	7.60	Call	1,341.10000		1.34110	1,532.58000	1.53258	1,341.100		8.72	0.50	0.00	0	5,000.0
R186	On 05/08/2021	Bond Future			7.82363		112.98086	7.74943	113.32424			8.23	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			8.03050		114.22065	7.95148	114.56813			7.49	0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			8.26092		110.21629	8.17653	110.56782			6.84	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			320.73413		320.73413	321.13801	321.13801				0.00	0.00	0	2,993.0
R197	On 05/08/2021	Bond Future			316.20559		316.20559	316.61515	316.61515				0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			319.74898		319.74898	320.16406	320.16406				0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			315.29858		315.29858	315.71874	315.71874				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			232.45215		232.45215	231.74387	231.74387				0.00	0.00	0	9,289.0
R202	On 05/08/2021	Bond Future			230.71937		230.71937	230.00435	230.00435				0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			233.30446		233.30446	232.58203	232.58203				0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			231.66464		231.66464	230.93432	230.93432				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			5.44165		105.42057	5.47058	105.37018			1.85	0.00	1,792,149.69	17	40,647.0
R2023	On 05/08/2021	Bond Future			5.64727		106.53608	5.68094	106.48560			1.78	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			5.88591		103.79711	5.92610	103.74638			1.78	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			6.24286		104.95732	6.29311	104.90616			1.69	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			9.61137		92.81318	9.53220	93.24675			14.92	0.00	48,541,293.14	523	114,858.0
R2030	On 06/05/2021	Bond Future	7.97	Call	37.69000		0.03769	52.35000	0.05235	37.690		14.29	0.02	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	372.76000		0.37276	461.58000	0.46158	372.760		14.41	0.16	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	8.90	Put	4,501.14000		4.50114	4,178.05000	4.17805	4,501.140		14.51	0.80	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	8.95	Put	4,273.37000		4.27337	3,959.19000	3.95919	4,273.370		14.54	0.78	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	9.00	Put	4,051.77000		4.05177	3,746.79000	3.74679	4,051.770		14.58	0.76	0.00	0	5,000.0
R2030	On 06/05/2021	Bond Future	9.22	Put	3,153.91000		3.15391	2,892.03000	2.89203	3,153.910		14.74	0.67	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	1,079.23000		1.07923	1,261.10000	1.26110	1,079.230		14.77	0.35	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.92	Put	1,185.41000		1.18541	1,059.67000	1.05967	1,185.410		15.29	0.35	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	168.48000		0.16848	146.70000	0.14670	168.480		16.07	0.07	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.84623		89.79032	9.76323	90.22888			14.38	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future	7.70	Call	215.45000		0.21545	250.82000	0.25082	215.450		13.83	0.07	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.78	Call	1,005.71000		1.00571	1,123.10000	1.12310	1,005.710		13.84	0.24	0.00	0	200.0

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R2030	On 05/08/2021	Bond Future	8.83	Call	1,071.63000	1.07163	1,194.42000	1.19442	1,071.630	13.87	0.25	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	8.95	Call	1,242.10000	1.24210	1,378.23000	1.37823	1,242.100	13.92	0.28	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.45	Call	2,162.66000	2.16266	2,358.49000	2.35849	2,162.660	14.21	0.41	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.75	Put	3,378.20000	3.37820	3,171.76000	3.17176	3,378.200	14.38	0.51	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	10.15	Put	2,422.91000	2.42291	2,262.11000	2.26211	2,422.910	14.71	0.40	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	10.30	Put	2,135.66000	2.13566	1,990.45000	1.99045	2,135.660	14.87	0.37	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	296.45000	0.29645	268.99000	0.26899	296.450	15.48	0.08	0.00	0	600.0	
R2030	On 04/11/2021	Bond Future			10.07015	90.77607	9.98332	91.21970		13.17	0.00	0.00	0	0.0	
R2030	On 04/11/2021	Bond Future	8.27	Call	734.54000	0.73454	814.24000	0.81424	734.540	12.64	0.16	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	8.77	Call	1,232.52000	1.23252	1,350.44000	1.35044	1,232.520	12.64	0.24	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	9.20	Call	1,852.59000	1.85259	2,009.84000	2.00984	1,852.590	12.73	0.33	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	9.90	Call	3,316.80000	3.31680	3,543.79000	3.54379	3,316.800	13.11	0.48	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.26	Put	1,652.15000	1.65215	1,548.12000	1.54812	1,652.150	14.15	0.26	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	1,419.05000	1.41905	1,326.74000	1.32674	1,419.050	14.15	0.23	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			10.31556	87.78690	10.22451	88.23560		11.87	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	737.04000	0.73704	815.24000	0.81524	737.040	11.25	0.16	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	6,733.13000	6.73313	6,437.65000	6.43765	6,733.130	11.31	0.68	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	5,312.53000	5.31253	5,058.13000	5.05813	5,312.530	11.58	0.59	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			10.43562	86.88116	10.36171	87.31060		17.94	0.00	22,154,695.80	255	137,284.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	1,832.33000	1.83233	2,064.65000	2.06465	1,832.330	18.02	0.47	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	34.38000	0.03438	30.39000	0.03039	34.380	19.42	0.02	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			10.67045	87.80048	10.59325	88.23490		16.67	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future			10.90515	84.61861	10.82456	85.05803		16.13	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,164.27000	1.16427	1,267.49000	1.26749	1,164.270	15.36	0.21	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	1,846.20000	1.84620	1,990.42000	1.99042	1,846.200	15.42	0.30	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	1,129.88000	1.12988	1,062.81000	1.06281	1,129.880	17.36	0.17	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			11.15539	85.56476	11.07118	86.00918		13.83	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	673.71000	0.67371	739.51000	0.73951	673.710	13.11	0.13	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	851.78000	0.85178	930.92000	0.93092	851.780	13.11	0.16	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	9,080.79000	9.08079	8,762.65000	8.76265	9,080.790	13.11	0.74	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	7,673.58000	7.67358	7,383.17000	7.38317	7,673.580	13.21	0.67	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	6,528.94000	6.52894	6,266.49000	6.26649	6,528.940	13.43	0.61	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	5,830.81000	5.83081	5,587.32000	5.58732	5,830.810	13.59	0.57	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			11.15839	85.81534	11.05394	86.45983		19.90	0.00	4,719,843.70	55	98,260.0	
R2035	On 06/05/2021	Bond Future	10.05	Call	265.77000	0.26577	354.71000	0.35471	265.770	18.57	0.11	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	432.12000	0.43212	559.16000	0.55916	432.120	18.82	0.16	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	10.40	Call	628.33000	0.62833	793.44000	0.79344	628.330	19.08	0.21	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	10.55	Put	4,719.76000	4.71976	4,279.52000	4.27952	4,719.760	19.32	0.74	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	1,386.91000	1.38691	1,663.24000	1.66324	1,386.910	19.69	0.37	0.00	0	1,650.0	

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 06/05/2021	Bond Future	11.05	Put	2,676.33000	2.67633	2,375.18000	2.37518	2,676.330	19.96	0.53	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	11.15	Call	2,306.54000	2.30654	2,676.92000	2.67692	2,306.540	20.08	0.51	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	11.32	Put	1,887.64000	1.88764	1,657.29000	1.65729	1,887.640	20.33	0.42	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	11.55	Put	1,382.61000	1.38261	1,204.86000	1.20486	1,382.610	20.75	0.33	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.02	Put	703.90000	0.70390	606.33000	0.60633	703.900	21.68	0.19	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	12.77	Put	166.07000	0.16607	139.09000	0.13909	166.070	21.68	0.06	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.91	Put	122.37000	0.12237	102.01000	0.10201	122.370	21.68	0.05	0.00	0	600.0	
R2035	On 05/08/2021	Bond Future			11.39985	86.72343	11.29082	87.37509		18.55	0.00	0.00	0	0.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	913.58000	0.91358	1,054.71000	1.05471	913.580	17.36	0.19	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	6,088.53000	6.08853	5,696.54000	5.69654	6,088.530	18.03	0.64	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	3,991.61000	3.99161	3,699.00000	3.69900	3,991.610	18.68	0.48	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			11.64057	83.20013	11.52686	83.85917		18.24	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,421.41000	1.42141	1,588.12000	1.58812	1,421.410	17.23	0.23	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	1,569.89000	1.56989	1,749.33000	1.74933	1,569.890	17.23	0.25	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	2,213.55000	2.21355	2,442.31000	2.44231	2,213.550	17.36	0.32	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	6,574.92000	6.57492	6,208.04000	6.20804	6,574.920	17.84	0.58	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	4,476.25000	4.47625	4,197.13000	4.19713	4,476.250	18.48	0.45	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	1,101.67000	1.10167	1,010.80000	1.01080	1,101.670	19.66	0.15	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			11.90081	84.13035	11.78196	84.79693		15.70	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	872.60000	0.87260	983.70000	0.98370	872.600	14.92	0.15	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	9,451.28000	9.45128	8,993.83000	8.99383	9,451.280	14.92	0.71	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	6,487.45000	6.48745	6,124.90000	6.12490	6,487.450	15.42	0.57	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			11.42570	81.17515	11.34165	81.68553		21.41	0.00	66,076,572.10	814	128,323.0	
R2037	On 05/08/2021	Bond Future			11.67056	77.77883	11.58276	78.29496		21.01	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future			11.90240	78.63303	11.81093	79.15501		19.55	0.00	0.00	0	0.0	
R2037	On 03/02/2022	Bond Future			12.15318	75.25798	12.05766	75.78589		17.74	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			11.52315	83.24616	11.43392	83.82271		21.60	0.00	15,150,801.12	182	84,652.0	
R2040	On 06/05/2021	Bond Future	10.83	Call	772.13000	0.77213	937.73000	0.93773	772.130	20.92	0.23	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	11.58	Call	2,671.76000	2.67176	3,021.73000	3.02173	2,671.760	22.12	0.54	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	13.38	Put	113.20000	0.11320	97.90000	0.09790	113.200	23.66	0.04	0.00	0	300.0	
R2040	On 05/08/2021	Bond Future			11.76235	79.62147	11.66908	80.20448		21.29	0.00	0.00	0	0.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	2,168.27000	2.16827	2,391.57000	2.39157	2,168.270	20.66	0.35	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	3,491.63000	3.49163	3,790.15000	3.79015	3,491.630	21.35	0.47	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	14.80	Put	247.13000	0.24713	223.40000	0.22340	247.130	23.21	0.05	0.00	0	900.0	
R2040	On 04/11/2021	Bond Future			11.98848	80.49592	11.89125	81.08560		20.07	0.00	0.00	0	0.0	
R2040	On 03/02/2022	Bond Future			12.23292	76.89153	12.13133	77.48782		18.31	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	

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 06/05/2021	Bond Future			11.57432		79.87741		11.48497	80.45596		22.65	0.00	21,966,287.75	275	62,061.0
R2044	On 06/05/2021	Bond Future	10.70	Call	482.66000		0.48266		604.00000	0.60400	482.660	21.09	0.16	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	4,319.99000		4.31999		3,959.83000	3.95983	4,319.990	21.97	0.69	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	1,782.35000		1.78235		2,065.06000	2.06506	1,782.350	22.43	0.42	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	3,058.63000		3.05863		2,775.41000	2.77541	3,058.630	22.50	0.56	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	1,852.36000		1.85236		1,660.49000	1.66049	1,852.360	23.11	0.40	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	698.85000		0.69885		618.97000	0.61897	698.850	24.82	0.18	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.80496		76.34226		11.71153	76.92718		22.32	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			12.02275		77.18073		11.92530	77.77234		21.03	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			12.25801		73.66433		12.15611	74.26269		19.18	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			11.48701		79.04952		11.39754	79.64444		22.95	0.00	30,592,164.24	387	137,361.0
R2048	On 06/05/2021	Bond Future	10.20	Call	138.76000		0.13876		187.44000	0.18744	138.760	20.79	0.06	0.00	0	1,200.0
R2048	On 06/05/2021	Bond Future	10.80	Call	753.57000		0.75357		921.10000	0.92110	753.570	22.09	0.23	0.00	0	1,200.0
R2048	On 05/08/2021	Bond Future			11.70296		79.88596		11.60943	80.48756		21.43	0.00	0.00	0	5,000.0
R2048	On 05/08/2021	Bond Future	10.30	Call	839.45000		0.83945		959.00000	0.95900	839.450	19.60	0.17	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.50	Call	1,094.75000		1.09475		1,240.71000	1.24071	1,094.750	19.60	0.22	0.00	0	1,000.0
R2048	On 05/08/2021	Bond Future	10.90	Call	1,907.02000		1.90702		2,118.61000	2.11861	1,907.020	20.46	0.32	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	11.20	Call	2,665.91000		2.66591		2,927.01000	2.92701	2,665.910	21.00	0.40	0.00	0	1,000.0
R2048	On 04/11/2021	Bond Future			11.91709		76.35074		11.81942	76.95919		21.46	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			12.14759		77.20443		12.04536	77.81978		18.52	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			11.06593		65.92088		10.98176	66.37035		23.78	0.00	0.00	0	26,715.0
R209	On 06/05/2021	Bond Future	9.50	Call	106.23000		0.10623		138.76000	0.13876	106.230	22.88	0.05	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	197.77000		0.19777		250.86000	0.25086	197.770	22.88	0.09	0.00	0	4,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	579.66000		0.57966		697.35000	0.69735	579.660	23.02	0.21	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	703.42000		0.70342		837.80000	0.83780	703.420	23.12	0.24	0.00	0	500.0
R209	On 06/05/2021	Bond Future	10.60	Put	3,636.55000		3.63655		3,366.19000	3.36619	3,636.550	23.39	0.67	0.00	0	5,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	2,306.95000		2.30695		2,110.42000	2.11042	2,306.950	23.78	0.51	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	1,682.07000		1.68207		1,528.47000	1.52847	1,682.070	24.07	0.41	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	1,056.21000		1.05621		953.10000	0.95310	1,056.210	24.72	0.29	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	393.23000		0.39323		351.10000	0.35110	393.230	25.59	0.13	0.00	0	8,350.0
R209	On 05/08/2021	Bond Future			11.27834		66.61844		11.19085	67.07296		21.95	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			11.48903		64.20901		11.39813	64.66871		21.11	0.00	0.00	0	2,255.0
R209	On 04/11/2021	Bond Future	9.50	Call	888.55000		0.88855		977.42000	0.97742	888.550	20.26	0.17	0.00	0	4,750.0

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
R209	On 04/11/2021	Bond Future	10.50	Put	7,408.25000	7.40825	7,117.27000	7.11727	7,408.250	20.45	0.66	0.00	0	6,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	3,222.90000	3.22290	3,062.86000	3.06286	3,222.900	22.18	0.38	0.00	0	6,500.0
R209	On 03/02/2022	Bond Future			11.71114	64.92700	11.61663	65.39191		18.23	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 06/05/2021	Bond Future			200.97741	200.97741	200.97091	200.97091			0.00	3,617,593.38	18	1,539.0
R210	On 05/08/2021	Bond Future			203.15427	203.15427	203.14857	203.14857			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			202.69014	202.69014	202.68508	202.68508			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			205.00284	205.00284	204.99795	204.99795			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			171.46903	171.46903	171.47395	171.47395			0.00	0.00	0	2,930.0
R212	On 05/08/2021	Bond Future			170.99446	170.99446	171.00017	171.00017			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			172.91058	172.91058	172.91685	172.91685			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			10.05107	82.59928	9.96174	83.08041		17.35	0.00	6,607,942.40	80	9,143.0
R213	On 05/08/2021	Bond Future			10.27520	83.47334	10.18196	83.95987		16.01	0.00	0.00	0	0.0
R213	On 04/11/2021	Bond Future			10.49996	80.85962	10.40268	81.35177		15.33	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			10.74436	81.76351	10.64267	82.26128		13.25	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	689.88000	0.68988	770.09000	0.77009	689.880	12.55	0.15	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	818.72000	0.81872	910.45000	0.91045	818.720	12.55	0.17	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.58	Put	7,622.52000	7.62252	7,281.02000	7.28102	7,622.520	12.60	0.71	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	6,957.89000	6.95789	6,634.31000	6.63431	6,957.890	12.73	0.67	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.15	Put	5,667.99000	5.66799	5,383.98000	5.38398	5,667.990	13.01	0.59	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.25	Put	5,368.77000	5.36877	5,094.90000	5.09490	5,368.770	13.08	0.57	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			11.44035	62.83602	11.35099	63.31376		25.82	0.00	3,204,637.02	51	14,688.0
R214	On 05/08/2021	Bond Future			11.65193	63.50089	11.55886	63.98400		23.79	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			11.86144	60.92031	11.76461	61.40891		22.94	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			12.08616	61.60143	11.98522	62.09559		19.76	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

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
Total for Derivatives :											474,032,545.24	4,785	1 233 726.0
Grand Total:											474,032,545.24	4,785	1 233 726.0