



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: 29/01/2021

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	90.58000	90.58000			90.61000	90.61000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future	791.76800	791.76800			790.82800	790.82800			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	799.67900	799.67900			798.73300	798.73300			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	808.17300	808.17300			807.22000	807.22000			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	816.77200	816.77200			815.80900	815.80900			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	874.12400	874.12400			872.89900	872.89900			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	882.85700	882.85700			881.62500	881.62500			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	892.23500	892.23500			890.99200	890.99200			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	901.72900	901.72900			900.47300	900.47300			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	764.84600	764.84600			764.74000	764.74000			0.00	0.00	0	83.0
ALBI	On 06/05/2021	Index Future	772.48700	772.48700			772.38500	772.38500			0.00	0.00	0	270.0
ALBI	On 05/08/2021	Index Future	780.69300	780.69300			780.59100	780.59100			0.00	0.00	0	0.0

an
ast

00

00

00

00

00

00

00

00

00

00

00

00

: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 04/11/2021	Index Future		788.99900	788.99900		788.89700	788.89700			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 04/02/2021	Bond Future		11.35744	77.51507		11.35032	77.55336			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future		11.61224	74.51610		11.60473	74.55523			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future		11.87294	75.31643		11.86506	75.35621			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.14389	72.33566		12.13566	72.37588			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 04/02/2021	Bond Future		11.86128	76.59190		11.85898	76.60573			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future		12.10806	73.09969		12.10559	73.11403			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future		12.35451	73.88538		12.35188	73.90015			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.61219	70.40612		12.60943	70.42108			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 04/02/2021	GOVI		756.03800	756.03800		755.90100	755.90100			0.00	0.00	0	28.0
GOVI	On 06/05/2021	GOVI		763.59200	763.59200		763.45700	763.45700			0.00	0.00	0	949.0
GOVI	On 05/08/2021	GOVI		771.70300	771.70300		771.56900	771.56900			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		779.91400	779.91400		779.77900	779.77900			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		148.96633	148.96633		148.88735	148.88735			0.00	0.00	0	1,537.0
I2025	On 06/05/2021	Bond Future		150.49178	150.49178		150.41273	150.41273			0.00	0.00	0	7,007.0
I2025	On 05/08/2021	Bond Future		150.61369	150.61369		150.53419	150.53419			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		152.23506	152.23506		152.15476	152.15476			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 04/02/2021	Bond Future		105.95834	105.95834		105.72514	105.72514			0.00	0.00	0	1,321.0
I2029	On 06/05/2021	Bond Future		105.90423	105.90423		105.66924	105.66924			0.00	0.00	0	2,382.0
I2029	On 05/08/2021	Bond Future		107.06731	107.06731		106.83004	106.83004			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		107.06961	107.06961		106.82985	106.82985			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 04/02/2021	Bond Future	100.26363	100.26363		100.26228	100.26228			0.00	0.00	0	1,258.0
I2033		On 06/05/2021	Bond Future	100.07497	100.07497		100.07416	100.07416			0.00	50,537,859.85	505	8,634.0
I2033		On 05/08/2021	Bond Future	101.17400	101.17400		101.17350	101.17350			0.00	0.00	0	0.0
I2033		On 04/11/2021	Bond Future	101.03862	101.03862		101.03823	101.03823			0.00	0.00	0	0.0
I2033		On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038		On 04/02/2021	Bond Future	112.94867	112.94867		112.87161	112.87161			0.00	0.00	0	5,081.0
I2038		On 06/05/2021	Bond Future	114.10527	114.10527		114.02809	114.02809			0.00	0.00	0	6,799.0
I2038		On 05/08/2021	Bond Future	113.63635	113.63635		113.55851	113.55851			0.00	0.00	0	0.0
I2038		On 04/11/2021	Bond Future	114.85963	114.85963		114.78116	114.78116			0.00	0.00	0	0.0
I2038		On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046		On 04/02/2021	Bond Future	102.18552	102.18552		102.18415	102.18415			0.00	0.00	0	14,486.0
I2046		On 06/05/2021	Bond Future	101.44195	101.44195		101.44110	101.44110			0.00	0.00	0	14,893.0
I2046		On 05/08/2021	Bond Future	102.55626	102.55626		102.55558	102.55558			0.00	0.00	0	0.0
I2046		On 04/11/2021	Bond Future	101.85287	101.85287		101.85219	101.85219			0.00	0.00	0	0.0
I2046		On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050		On 04/02/2021	Bond Future	103.46433	103.46433		103.07798	103.07798			0.00	0.00	0	9,857.0
I2050		On 06/05/2021	Bond Future	104.52379	104.52379		104.13401	104.13401			0.00	0.00	0	9,961.0
I2050		On 05/08/2021	Bond Future	103.74374	103.74374		103.34994	103.34994			0.00	0.00	0	0.0
I2050		On 04/11/2021	Bond Future	104.86051	104.86051		104.46256	104.46256			0.00	0.00	0	0.0
I2050		On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV		On 04/02/2021	Index Future	273.68800	273.68800		273.44700	273.44700			0.00	821,064,000.00	300	120.0
IGOV		On 06/05/2021	Index Future	276.49100	276.49100		276.24900	276.24900			0.00	829,473,000.00	300	892.0
IGOV		On 05/08/2021	Index Future	279.49500	279.49500		279.25100	279.25100			0.00	0.00	0	0.0
IGOV		On 04/11/2021	Index Future	282.53600	282.53600		282.28900	282.28900			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/02/2021	Jibar Tradeable Future	3.63500	96.36500		3.64500	96.35500			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/03/2021	Jibar Tradeable Future	3.63500	96.36500		3.64500	96.35500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/04/2021	Jibar Tradeable Future	3.56000	96.44000		3.58000	96.42000			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/05/2021	Jibar Tradeable Future	3.55000	96.45000		3.58000	96.42000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2021	Jibar Tradeable Future	3.53500	96.46500		3.57500	96.42500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/07/2021	Jibar Tradeable Future	3.54000	96.46000		3.58000	96.42000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future	3.57000	96.43000		3.63000	96.37000			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future	3.75500	96.24500		3.82500	96.17500			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future	3.84000	96.16000		3.91000	96.09000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future	4.09000	95.91000		4.14500	95.85500			0.00	0.00	0	20,001.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future	4.17500	95.82500		4.23500	95.76500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future	4.43000	95.57000		4.48000	95.52000			0.00	0.00	0	0.0
R186		On 04/02/2021	Bond Future	6.68043	119.70531		6.70728	119.56263		6.22	0.00	0.00	0	38,893.0

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 04/02/2021	Bond Future	8.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	6.89	0.00	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			6.83500		120.90125		6.86332	120.75781		6.42	0.00	1,231,500,132.50	10,186	99,202.0
R186	On 06/05/2021	Bond Future	7.30	Put	735.13000		0.73513		806.80000	0.80680	735.130	6.67	0.28	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			6.98945		116.91868		7.01946	116.77402		6.37	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.15463		118.15006		7.18651	118.00399		6.01	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 04/02/2021	Bond Future			319.25560		319.25560		319.27689	319.27689			0.00	0.00	0	2,394.0
R197	On 06/05/2021	Bond Future			322.52473		322.52473		322.54794	322.54794			0.00	0.00	0	2,079.0
R197	On 05/08/2021	Bond Future			318.06228		318.06228		318.08667	318.08667			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			321.48647		321.48647		321.51132	321.51132			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 04/02/2021	Bond Future			221.13123		221.13123		221.12856	221.12856			0.00	0.00	0	7,585.0
R202	On 06/05/2021	Bond Future			223.39576		223.39576		223.39401	223.39401			0.00	0.00	0	7,977.0
R202	On 05/08/2021	Bond Future			221.59745		221.59745		221.59637	221.59637			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			223.98304		223.98304		223.98219	223.98219			0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 04/02/2021	Bond Future			4.63765		109.49115		4.60356	109.55975		1.51	0.00	0.00	0	11,572.0
R2023	On 06/05/2021	Bond Future			4.72480		106.67953		4.68534	106.74942		1.54	0.00	1,419,584,505.71	13,307	35,856.0
R2023	On 05/08/2021	Bond Future			4.79511		107.82496		4.74862	107.89590		1.50	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.89900		105.05386		4.84315	105.12563		1.34	0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 04/02/2021	Bond Future			8.73280		95.69992		8.76002	95.53801		10.95	0.00	0.00	0	33,482.0
R2030	On 04/02/2021	Bond Future	8.20	Call	2.73000		0.00273		4.19000	0.00419	2.730	10.45	0.01	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	23.38000		0.02338		28.48000	0.02848	23.380	10.60	0.04	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	26.27000		0.02627		31.63000	0.03163	26.270	10.62	0.05	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	997.53000		0.99753		934.97000	0.93497	997.530	11.06	0.71	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,298.60000		2.29860		2,164.61000	2.16461	2,298.600	11.35	0.95	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,743.21000		2.74321		2,597.46000	2.59746	2,743.210	11.46	0.98	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	4.29000		0.00429		11.70000	0.01170	4.290	11.60	0.01	0.00	0	4,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	2.40000		0.00240		7.24000	0.00724	2.400	11.67	0.01	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	0.00000		0.00000		0.00000	0.00000	0.000	12.23	0.00	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			8.92618		96.65602		8.95450	96.49306		11.36	0.00	4,252,864.88	44	108,029.0
R2030	On 06/05/2021	Bond Future	7.97	Call	420.10000		0.42010		461.31000	0.46131	420.100	10.69	0.15	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	1,817.29000		1.81729		1,855.35000	1.85535	1,817.290	11.22	0.45	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	1,530.26000		1.53026		1,700.74000	1.70074	1,530.260	11.52	0.37	0.00	0	700.0

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 06/05/2021	Bond Future	9.25	Put	1,468.58000	1.46858	1,636.33000	1.63633	1,468.580	11.54	0.36	0.00	0	2,500.0		
R2030	On 06/05/2021	Bond Future	9.27	Call	3,384.00000	3.38400	3,386.77000	3.38677	3,384.000	11.56	0.65	0.00	0	300.0		
R2030	On 06/05/2021	Bond Future	9.35	Put	1,284.12000	1.28412	1,441.82000	1.44182	1,284.120	11.65	0.33	0.00	0	2,500.0		
R2030	On 06/05/2021	Bond Future	9.92	Put	579.30000	0.57930	682.17000	0.68217	579.300	12.37	0.17	0.00	0	700.0		
R2030	On 06/05/2021	Bond Future	10.95	Put	75.82000	0.07582	103.03000	0.10303	75.820	12.48	0.03	0.00	0	300.0		
R2030	On 05/08/2021	Bond Future			9.12624	93.68859	9.15583	93.52412		11.41	0.00	0.00	0	0.0		
R2030	On 05/08/2021	Bond Future	7.70	Call	513.46000	0.51346	564.83000	0.56483	513.460	10.80	0.14	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	8.78	Call	2,136.66000	2.13666	2,197.23000	2.19723	2,136.660	11.12	0.41	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	8.95	Call	2,558.77000	2.55877	2,613.86000	2.61386	2,558.770	11.23	0.46	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	9.45	Call	4,036.22000	4.03622	4,062.07000	4.06207	4,036.220	11.54	0.61	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	10.30	Put	1,010.20000	1.01020	1,139.70000	1.13970	1,010.200	12.40	0.21	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	12.10	Put	77.33000	0.07733	101.77000	0.10177	77.330	12.40	0.02	0.00	0	600.0		
R2030	On 04/11/2021	Bond Future			9.32547	94.67543	9.35637	94.50930		10.72	0.00	0.00	0	0.0		
R2030	On 04/11/2021	Bond Future	8.27	Call	1,260.94000	1.26094	1,199.39000	1.19939	1,260.940	10.10	0.26	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	8.77	Call	2,182.31000	2.18231	2,100.67000	2.10067	2,182.310	10.43	0.38	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	11.44	Put	550.12000	0.55012	549.98000	0.54998	550.120	11.62	0.11	0.00	0	300.0		
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2032	On 04/02/2021	Bond Future			9.66891	93.42422	9.69129	93.28364		12.59	0.00	0.00	0	12,097.0		
R2032	On 04/02/2021	Bond Future	8.79	Call	0.01000	0.00001	0.06000	0.00006	0.010	11.68	0.00	0.00	0	800.0		
R2032	On 04/02/2021	Bond Future	9.29	Call	29.12000	0.02912	43.47000	0.04347	29.120	12.02	0.05	0.00	0	800.0		
R2032	On 04/02/2021	Bond Future	10.82	Put	0.00000	0.00000	0.06000	0.00006	0.000	14.15	0.00	0.00	0	800.0		
R2032	On 06/05/2021	Bond Future			9.87477	90.21411	9.89800	90.07261		13.94	0.00	0.00	0	122,190.0		
R2032	On 06/05/2021	Bond Future	10.33	Call	4,192.14000	4.19214	4,231.19000	4.23119	4,192.140	14.29	0.67	0.00	0	736.0		
R2032	On 06/05/2021	Bond Future	12.57	Put	30.14000	0.03014	45.32000	0.04532	30.140	15.38	0.01	0.00	0	736.0		
R2032	On 05/08/2021	Bond Future			10.08306	91.18321	10.10723	91.04044		13.47	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future			10.29942	87.99928	10.32460	87.85511		13.19	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future	9.33	Call	1,699.72000	1.69972	1,645.19000	1.64519	1,699.720	12.44	0.30	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	2,783.64000	2.78364	2,665.52000	2.66552	2,783.640	12.87	0.41	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	495.53000	0.49553	495.52000	0.49552	495.530	14.32	0.09	0.00	0	700.0		
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2035	On 04/02/2021	Bond Future			10.45483	92.45877	10.44225	92.54266		13.82	0.00	0.00	0	37,339.0		
R2035	On 04/02/2021	Bond Future	10.14	Put	2,200.71000	2.20071	2,184.27000	2.18427	2,200.710	13.26	0.91	0.00	0	650.0		
R2035	On 04/02/2021	Bond Future	11.14	Put	3.12000	0.00312	9.94000	0.00994	3.120	15.00	0.01	0.00	0	650.0		
R2035	On 06/05/2021	Bond Future			10.66720	88.91011	10.65404	88.99530		15.74	0.00	0.00	0	96,603.0		
R2035	On 06/05/2021	Bond Future	10.05	Call	1,172.42000	1.17242	1,375.41000	1.37541	1,172.420	14.75	0.29	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	10.24	Call	1,609.30000	1.60930	1,830.86000	1.83086	1,609.300	15.07	0.36	0.00	0	793.0		
R2035	On 06/05/2021	Bond Future	10.40	Call	2,035.95000	2.03595	2,268.13000	2.26813	2,035.950	15.31	0.42	0.00	0	600.0		
R2035	On 06/05/2021	Bond Future	10.55	Put	3,246.25000	3.24625	3,399.90000	3.39990	3,246.250	15.52	0.53	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	10.81	Call	3,357.07000	3.35707	3,600.41000	3.60041	3,357.070	15.81	0.57	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	11.05	Put	1,853.94000	1.85394	2,006.06000	2.00606	1,853.940	16.13	0.35	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	11.15	Call	4,697.77000	4.69777	4,931.85000	4.93185	4,697.770	16.30	0.68	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
R2035	On 06/05/2021	Bond Future	11.32	Put	1,361.97000		1.36197	1,503.47000	1.50347	1,361.970	16.61	0.28	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	11.55	Put	1,048.00000		1.04800	1,177.03000	1.17703	1,048.000	17.06	0.22	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.02	Put	559.36000		0.55936	656.54000	0.65654	559.360	17.48	0.13	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	12.77	Put	158.85000		0.15885	205.90000	0.20590	158.850	17.48	0.05	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.91	Put	122.67000		0.12267	162.46000	0.16246	122.670	17.48	0.04	0.00	0	600.0	
R2035	On 05/08/2021	Bond Future			10.88546		89.86480	10.87170	89.95121		15.26	0.00	0.00	0	0.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	1,650.90000		1.65090	1,809.08000	1.80908	1,650.900	14.49	0.30	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	4,320.36000		4.32036	4,436.62000	4.43662	4,320.360	15.28	0.51	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	2,743.66000		2.74366	2,826.01000	2.82601	2,743.660	16.03	0.36	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			11.11087		86.33763	11.09654	86.42493		14.97	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,930.74000		1.93074	1,980.01000	1.98001	1,930.740	14.10	0.30	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	2,164.50000		2.16450	2,184.06000	2.18406	2,164.500	14.22	0.33	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	3,110.14000		3.11014	3,121.87000	3.12187	3,110.140	14.62	0.42	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	4,625.54000		4.62554	4,553.86000	4.55386	4,625.540	15.04	0.48	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	3,024.74000		3.02474	2,907.91000	2.90791	3,024.740	15.86	0.35	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	528.05000		0.52805	517.93000	0.51793	528.050	16.26	0.09	0.00	0	400.0	
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2037	On 04/02/2021	Bond Future			10.70901		83.47505	10.69129	83.59218		15.64	0.00	0.00	0	50,431.0	
R2037	On 04/02/2021	Bond Future	9.65	Call	0.00000		0.00000	0.02000	0.00002	0.000	14.34	0.00	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.35	Put	2,470.72000		2.47072	2,413.31000	2.41331	2,470.720	14.95	0.93	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.48	Call	155.41000		0.15541	264.55000	0.26455	155.410	15.22	0.18	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	10.85	Put	308.06000		0.30806	376.52000	0.37652	308.060	15.80	0.29	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	11.90	Put	0.01000		0.00001	0.12000	0.00012	0.010	17.73	0.00	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	11.97	Call	7,733.12000		7.73312	7,850.30000	7.85030	7,733.120	17.73	1.00	0.00	0	23.0	
R2037	On 04/02/2021	Bond Future	13.73	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.73	0.00	0.00	0	23.0	
R2037	On 06/05/2021	Bond Future			10.92221		84.30905	10.90371	84.42777		16.91	0.00	0.00	0	125,697.0	
R2037	On 05/08/2021	Bond Future			11.14325		80.95871	11.12392	81.07901		17.23	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future			11.35960		81.81160	11.33949	81.93318		16.07	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 04/02/2021	Bond Future			10.82869		85.61378	10.81092	85.73919		15.51	0.00	0.00	0	51,833.0	
R2040	On 04/02/2021	Bond Future	9.49	Call	0.00000		0.00000	0.00000	0.00000	0.000	13.98	0.00	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	9.57	Call	0.00000		0.00000	0.00000	0.00000	0.000	13.98	0.00	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.07	Call	0.09000		0.00009	1.46000	0.00146	0.090	14.14	0.00	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.24	Call	1.94000		0.00194	11.21000	0.01121	1.940	14.40	0.00	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.57	Put	2.05000		0.00205	6.76000	0.00676	2.050	17.40	0.00	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.74	Put	0.32000		0.00032	1.66000	0.00166	0.320	17.75	0.00	0.00	0	800.0	
R2040	On 06/05/2021	Bond Future			11.03702		86.46915	11.01846	86.59627		17.26	0.00	5,620,494.75	65	75,434.0	
R2040	On 06/05/2021	Bond Future	10.83	Call	2,387.02000		2.38702	2,590.33000	2.59033	2,387.020	17.02	0.44	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	11.58	Call	5,293.35000		5.29335	5,490.13000	5.49013	5,293.350	18.29	0.69	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	13.38	Put	124.94000		0.12494	165.34000	0.16534	124.940	19.28	0.04	0.00	0	300.0	

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 Inter
R2040	On 05/08/2021	Bond Future			11.25293		82.89172		11.23353	83.02052		17.68	0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future	11.05	Call	3,527.84000		3.52784		3,747.67000	3.74767	3,527.840	17.46	0.47	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	5,267.18000		5.26718		5,497.98000	5.49798	5,267.180	18.05	0.60	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	118.83000		0.11883		152.37000	0.15237	118.830	19.36	0.03	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.46381		83.76496		11.44362	83.89513		16.41	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2044	On 04/02/2021	Bond Future			10.88816		82.29336		10.88032	82.34913		16.25	0.00	0.00	0	16,828.0
R2044	On 04/02/2021	Bond Future	9.66	Call	0.00000		0.00000		0.00000	0.00000	0.000	14.62	0.00	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	4,446.82000		4.44682		4,399.43000	4.39943	4,446.820	14.74	1.00	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	858.15000		0.85815		983.92000	0.98392	858.150	15.94	0.58	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			11.08829		83.11555		11.08006	83.17235		18.14	0.00	0.00	0	53,296.0
R2044	On 06/05/2021	Bond Future	10.70	Call	1,886.04000		1.88604		2,047.67000	2.04767	1,886.040	17.67	0.38	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	3,083.22000		3.08322		3,220.14000	3.22014	3,083.220	18.29	0.48	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	4,129.16000		4.12916		4,309.05000	4.30905	4,129.160	18.72	0.61	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	2,235.09000		2.23509		2,351.88000	2.35188	2,235.090	18.83	0.38	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	1,478.97000		1.47897		1,560.66000	1.56066	1,478.970	19.75	0.27	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	592.49000		0.59249		705.48000	0.70548	592.490	20.27	0.13	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.29551		79.62728		11.28689	79.68493		18.58	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.49757		80.46616		11.48860	80.52440		17.22	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2048	On 04/02/2021	Bond Future			10.80315		86.00314		10.79531	86.06077		15.57	0.00	0.00	0	89,265.0
R2048	On 04/02/2021	Bond Future	9.80	Call	0.00000		0.00000		0.02000	0.00002	0.000	13.94	0.00	0.00	0	2,140.0
R2048	On 04/02/2021	Bond Future	10.80	Call	677.72000		0.67772		855.41000	0.85541	677.720	15.67	0.50	0.00	0	2,140.0
R2048	On 06/05/2021	Bond Future			10.99103		82.45293		10.98280	82.51164		18.43	0.00	0.00	0	114,310.0
R2048	On 05/08/2021	Bond Future			11.18343		83.33835		11.17482	83.39790		17.92	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			11.38062		79.80539		11.37164	79.86563		17.48	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 04/02/2021	Bond Future			10.36283		71.16174		10.35494	71.20751		17.25	0.00	0.00	0	17,870.0
R209	On 06/05/2021	Bond Future			10.55249		68.73371		10.54424	68.78032		18.58	0.00	4,673,892.28	68	28,174.0
R209	On 06/05/2021	Bond Future	9.75	Call	879.36000		0.87936		999.73000	0.99973	879.360	17.74	0.25	0.00	0	8,200.0
R209	On 06/05/2021	Bond Future	10.25	Call	1,844.33000		1.84433		1,978.41000	1.97841	1,844.330	18.33	0.41	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	2,087.89000		2.08789		2,227.55000	2.22755	2,087.890	18.43	0.45	0.00	0	1,000.0
R209	On 06/05/2021	Bond Future	10.60	Put	2,505.05000		2.50505		2,603.14000	2.60314	2,505.050	18.70	0.46	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	1,626.69000		1.62669		1,697.98000	1.69798	1,626.690	19.31	0.34	0.00	0	3,500.0

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 Inter
R209	On 06/05/2021	Bond Future	11.25	Put	1,240.02000		1.24002	1,298.50000	1.29850	1,240.020		19.82	0.27	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	825.58000		0.82558	894.69000	0.89469	825.580		20.37	0.20	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	315.60000		0.31560	378.96000	0.37896	315.600		20.37	0.09	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.74328		69.47205	10.73468	69.51939			17.90	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			10.93924		67.06411	10.93031	67.11199			17.62	0.00	0.00	0	1,795.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,211.31000		1.21131	1,238.41000	1.23841	1,211.310		16.60	0.23	0.00	0	3,750.0
R209	On 04/11/2021	Bond Future	10.50	Put	5,395.88000		5.39588	5,401.50000	5.40150	5,395.880		17.13	0.56	0.00	0	5,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	2,127.54000		2.12754	2,128.80000	2.12880	2,127.540		19.10	0.28	0.00	0	5,500.0
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R210	On 04/02/2021	Bond Future			196.25459		196.25459	196.06852	196.06852				0.00	0.00	0	859.0
R210	On 06/05/2021	Bond Future			195.55087		195.55087	195.36386	195.36386				0.00	0.00	0	1,183.0
R210	On 05/08/2021	Bond Future			197.69856		197.69856	197.51013	197.51013				0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			197.08684		197.08684	196.89646	196.89646				0.00	0.00	0	0.0
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R212	On 04/02/2021	Bond Future			170.33512		170.33512	170.33212	170.33212				0.00	0.00	0	3,909.0
R212	On 06/05/2021	Bond Future			172.07936		172.07936	172.07722	172.07722				0.00	0.00	0	3,375.0
R212	On 05/08/2021	Bond Future			171.63675		171.63675	171.63508	171.63508				0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			173.48446		173.48446	173.48289	173.48289				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 04/02/2021	Bond Future			9.24835		88.61141	9.25559	88.56922			12.41	0.00	0.00	0	994.0
R213	On 06/05/2021	Bond Future			9.43946		85.96913	9.44691	85.92700			13.32	0.00	0.00	0	8,434.0
R213	On 05/08/2021	Bond Future			9.63507		86.89219	9.64278	86.84990			12.84	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future	9.34	Call	2,402.09000		2.40209	2,506.57000	2.50657	2,402.090		12.57	0.44	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.14	Put	2,046.79000		2.04679	2,176.78000	2.17678	2,046.790		13.17	0.35	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.78	Put	1,170.22000		1.17022	1,273.37000	1.27337	1,170.220		13.94	0.22	0.00	0	200.0
R213	On 04/11/2021	Bond Future			9.83974		84.27875	9.84777	84.23603			12.59	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R214	On 04/02/2021	Bond Future			10.73795		68.27928	10.73510	68.29601			18.71	0.00	0.00	0	9,610.0
R214	On 06/05/2021	Bond Future			10.92311		65.68584	10.92008	65.70315			20.28	0.00	6,568,584.00	100	11,831.0
R214	On 05/08/2021	Bond Future			11.11215		66.39119	11.10897	66.40886			19.51	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			11.30578		63.81388	11.30246	63.83184			19.24	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
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 :											4,373,275,333.97	24,875	1 592 758.0
Grand Total:											4,373,275,333.97	24,875	1 592 758.0