



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 02/03/2021

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
<b>Derivatives</b>														
5Y STND	On 21/12/2021		Interest Rate Swap	90.75000	90.75000		90.75000	90.75000			0.00	0.00	0	51.0
AL37	On 06/05/2021		Index Future	779.38300	779.38300		781.88400	781.88400			0.00	0.00	0	0.0
AL37	On 05/08/2021		Index Future	787.59900	787.59900		790.15600	790.15600			0.00	0.00	0	0.0
AL37	On 04/11/2021		Index Future	796.29800	796.29800		798.89100	798.89100			0.00	0.00	0	0.0
AL37	On 03/02/2022		Index Future	805.24000	805.24000		807.86500	807.86500			0.00	0.00	0	0.0
AL7T	On 06/05/2021		Index Future	874.37400	874.37400		878.60000	878.60000			0.00	0.00	0	0.0
AL7T	On 05/08/2021		Index Future	883.59300	883.59300		887.89500	887.89500			0.00	0.00	0	0.0
AL7T	On 04/11/2021		Index Future	893.35200	893.35200		897.71000	897.71000			0.00	0.00	0	0.0
AL7T	On 03/02/2022		Index Future	903.38300	903.38300		907.79400	907.79400			0.00	0.00	0	0.0
ALBI	On 06/05/2021		Index Future	768.51400	768.51400		772.89000	772.89000			0.00	0.00	0	306.0
ALBI	On 05/08/2021		Index Future	776.61600	776.61600		781.06700	781.06700			0.00	0.00	0	0.0
ALBI	On 04/11/2021		Index Future	785.19400	785.19400		789.70100	789.70100			0.00	0.00	0	0.0

an  
ast

00

00

00

00

00

00

00

00

00

00

00

00

:28

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	794.01000		794.01000		798.57200	798.57200			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	11.47712		75.22472		11.39871	75.64036			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future	11.73311		76.02682		11.65074	76.44989			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	11.99181		73.08422		11.90576	73.51269			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	12.26930		73.90609		12.17935	74.33960			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	12.04684		73.45663		11.94599	74.05110			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future	12.29150		74.24063		12.18563	74.84427			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	12.54065		70.79574		12.42982	71.40662			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	12.79892		71.59255		12.68295	72.21048			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	759.34600		759.34600		763.65000	763.65000			0.00	0.00	0	975.0
GOVI	On 05/08/2021	GOVI	767.35100		767.35100		771.73000	771.73000			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI	775.82600		775.82600		780.26000	780.26000			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	784.53800		784.53800		789.02500	789.02500			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	150.52850		150.52850		150.24949	150.24949			0.00	14,149,679.00	94	7,768.0
I2025	On 05/08/2021	Bond Future	150.64046		150.64046		150.36413	150.36413			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	152.32441		152.32441		152.04628	152.04628			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	152.51383		152.51383		152.23302	152.23302			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	107.14380		107.14380		108.01342	108.01342			0.00	3,535,745.40	33	2,382.0
I2029	On 05/08/2021	Bond Future	108.31294		108.31294		109.19612	109.19612			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future	108.37329		108.37329		109.26732	109.26732			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	109.61627		109.61627		110.52096	110.52096			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	101.46836		101.46836		102.52297	102.52297			0.00	90,103,903.68	888	9,583.0
I2033	On 05/08/2021	Bond Future	102.57542		102.57542		103.64540	103.64540			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	102.49733		102.49733		103.58020	103.58020			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	103.67292		103.67292		104.76849	104.76849			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	115.75699		115.75699		116.52657	116.52657			0.00	0.00	0	7,799.0
I2038	On 05/08/2021	Bond Future	115.29826		115.29826		116.08078	116.08078			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	116.58728		116.58728		117.37953	117.37953			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	116.17227		116.17227		116.97401	116.97401			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	103.76747		103.76747		104.92765	104.92765			0.00	0.00	0	14,893.0
I2046	On 05/08/2021	Bond Future	104.89982		104.89982		106.07657	106.07657			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	104.26505		104.26505		105.45595	105.45595			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	105.46112		105.46112		106.66608	106.66608			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	106.93389		106.93389		107.43102	107.43102			0.00	0.00	0	10,904.0
I2050	On 05/08/2021	Bond Future	106.17316		106.17316		106.67973	106.67973			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	107.36012		107.36012		107.87326	107.87326			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	106.64393		106.64393		107.16336	107.16336			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	279.22500		279.22500		280.81500	280.81500			0.00	0.00	0	906.0
IGOV	On 05/08/2021	Index Future	282.23700		282.23700		283.85500	283.85500			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	285.42200		285.42200		287.06100	287.06100			0.00	0.00	0	0.0
IGOV	On 03/02/2022	Index Future	288.69400		288.69400		290.35300	290.35300			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.66500		96.33500		3.66500	96.33500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.72500		96.27500		3.71500	96.28500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.74000		96.26000		3.73000	96.27000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.77500		96.22500		3.76500	96.23500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	3.81000		96.19000		3.79000	96.21000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	3.89000		96.11000		3.88000	96.12000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.92000		96.08000		3.91000	96.09000			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.24500		95.75500		4.22500	95.77500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.50000		95.50000		4.49000	95.51000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.79000		95.21000		4.77000	95.23000			0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.00500		94.99500		4.98500	95.01500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.26500		94.73500		5.24500	94.75500			0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future	7.46403		117.76647		7.38735	118.14291		6.89	0.00	17,547,204.03	149	106,189.0

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	1,801.06000		1.80106		1,598.23000	1.59823	1,801.060	6.83	0.59	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			7.65957		113.74186		7.57715	114.12663		6.53	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.85656		114.98735		7.76867	115.37729		6.61	0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			8.07353		110.99881		7.97964	111.39353		6.39	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			319.62098		319.62098		319.62969	319.62969			0.00	0.00	0	2,074.0
R197	On 05/08/2021	Bond Future			315.10556		315.10556		315.12637	315.12637			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			318.62873		318.62873		318.65243	318.65243			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			314.18487		314.18487		314.20981	314.20981			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			226.62764		226.62764		229.36220	229.36220			0.00	0.00	0	8,028.0
R202	On 05/08/2021	Bond Future			224.84958		224.84958		227.62270	227.62270			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			227.36342		227.36342		230.16947	230.16947			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			225.66947		225.66947		228.50838	228.50838			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			5.38850		105.51323		5.33390	105.60853		1.74	0.00	0.00	0	40,958.0
R2023	On 05/08/2021	Bond Future			5.57920		106.63824		5.51244	106.73857		1.85	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			5.80616		103.89786		5.72532	104.00014		1.73	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			6.13649		105.06573		6.03483	105.16951		1.48	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			9.18339		95.18925		9.11306	95.58738		11.41	0.00	0.00	0	113,541.0
R2030	On 06/05/2021	Bond Future	7.97	Call	102.95000		0.10295		132.18000	0.13218	102.950	10.75	0.06	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	882.16000		0.88216		1,024.96000	1.02496	882.160	11.27	0.31	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	8.90	Put	2,755.37000		2.75537		2,525.37000	2.52537	2,755.370	11.35	0.63	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	8.95	Put	2,577.15000		2.57715		2,357.04000	2.35704	2,577.150	11.38	0.60	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	9.00	Put	2,406.57000		2.40657		2,196.37000	2.19637	2,406.570	11.41	0.58	0.00	0	5,000.0
R2030	On 06/05/2021	Bond Future	9.22	Put	1,751.70000		1.75170		1,584.42000	1.58442	1,751.700	11.58	0.47	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	2,111.16000		2.11116		2,351.37000	2.35137	2,111.160	11.62	0.55	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.92	Put	559.90000		0.55990		495.80000	0.49580	559.900	12.43	0.20	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	46.82000		0.04682		39.93000	0.03993	46.820	12.54	0.02	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.39668		92.19916		9.32239	92.60524		11.19	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future	7.70	Call	208.90000		0.20890		244.50000	0.24450	208.900	10.57	0.08	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.78	Call	1,293.58000		1.29358		1,434.15000	1.43415	1,293.580	10.90	0.32	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,623.46000		1.62346		1,786.55000	1.78655	1,623.460	11.01	0.37	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	2,864.18000		2.86418		3,093.54000	3.09354	2,864.180	11.32	0.53	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	1,082.20000	1.08220		995.11000	0.99511	1,082.200	12.18	0.24	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	64.07000	0.06407		56.56000	0.05656	64.070	12.18	0.02	0.00	0	600.0	
R2030	On 04/11/2021	Bond Future			9.60068	93.20913		9.52293	93.62034		11.23	0.00	0.00	0	0.0	
R2030	On 04/11/2021	Bond Future	8.27	Call	908.79000	0.90879		1,001.18000	1.00118	908.790	10.69	0.21	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	8.77	Call	1,600.04000	1.60004		1,738.57000	1.73857	1,600.040	10.83	0.31	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	693.43000	0.69343		641.72000	0.64172	693.430	12.09	0.14	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			9.82239	90.25301		9.74088	90.66915		11.04	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	1,108.03000	1.10803		1,207.73000	1.20773	1,108.030	10.44	0.22	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	5,140.25000	5.14025		4,907.44000	4.90744	5,140.250	10.80	0.58	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	3,943.24000	3.94324		3,749.53000	3.74953	3,943.240	11.06	0.49	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			9.90901	90.00565		9.82350	90.52748		13.55	0.00	0.00	0	126,403.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	3,568.90000	3.56890		3,954.15000	3.95415	3,568.900	13.91	0.70	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	4.80000	0.00480		3.84000	0.00384	4.800	15.01	0.00	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			10.11990	90.96573		10.03019	91.49658		12.93	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future			10.33133	87.81663		10.23769	88.35410		13.61	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,579.22000	1.57922		1,744.77000	1.74477	1,579.220	12.95	0.29	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,608.68000	2.60868		2,838.93000	2.83893	2,608.680	13.32	0.40	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	446.49000	0.44649		404.99000	0.40499	446.490	14.66	0.09	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.55517	88.80429		10.45742	89.34801		12.83	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	1,104.78000	1.10478		1,222.72000	1.22272	1,104.780	12.14	0.20	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	1,376.67000	1.37667		1,515.92000	1.51592	1,376.670	12.14	0.24	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	6,772.78000	6.77278		6,440.89000	6.44089	6,772.780	12.35	0.63	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	5,615.00000	5.61500		5,321.55000	5.32155	5,615.000	12.59	0.56	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	4,672.87000	4.67287		4,414.65000	4.41465	4,672.870	12.80	0.50	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	4,108.67000	4.10867		3,873.38000	3.87338	4,108.670	12.93	0.45	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			10.53779	89.75309		10.45233	90.31628		14.90	0.00	79,880,250.10	890	99,426.0	
R2035	On 06/05/2021	Bond Future	10.05	Call	932.62000	0.93262		1,118.43000	1.11843	932.620	14.27	0.29	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	1,374.16000	1.37416		1,611.58000	1.61158	1,374.160	14.58	0.37	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	10.40	Call	1,818.25000	1.81825		2,099.01000	2.09901	1,818.250	14.78	0.45	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	10.55	Put	2,219.62000	2.21962		1,976.63000	1.97663	2,219.620	14.96	0.48	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	3,277.92000	3.27792		3,660.57000	3.66057	3,277.920	15.32	0.63	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	11.05	Put	1,057.54000	1.05754		924.66000	0.92466	1,057.540	15.76	0.28	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	11.15	Call	4,793.78000	4.79378		5,240.84000	5.24084	4,793.780	15.96	0.76	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	11.32	Put	697.11000	0.69711		605.50000	0.60550	697.110	16.31	0.20	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	11.55	Put	476.82000	0.47682		411.85000	0.41185	476.820	16.68	0.14	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.02	Put	175.85000	0.17585		148.87000	0.14887	175.850	16.68	0.06	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	12.77	Put	26.34000	0.02634		21.66000	0.02166	26.340	16.68	0.01	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.91	Put	17.72000	0.01772		14.50000	0.01450	17.720	16.68	0.01	0.00	0	600.0	
R2035	On 05/08/2021	Bond Future			10.75171	90.71006		10.66217	91.28268		14.48	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	1,446.91000		1.44691	1,632.65000	1.63265	1,446.910	13.69	0.30	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	3,368.66000		3.36866	3,114.76000	3.11476	3,368.660	14.50	0.48	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	1,945.00000		1.94500	1,780.75000	1.78075	1,945.000	15.24	0.32	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			10.96567		87.22835	10.87236	87.80795		15.31	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	2,098.34000		2.09834	2,301.52000	2.30152	2,098.340	14.54	0.33	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	2,344.62000		2.34462	2,563.12000	2.56312	2,344.620	14.64	0.35	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	3,341.92000		3.34192	3,614.78000	3.61478	3,341.920	15.00	0.45	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	4,038.97000		4.03897	3,793.30000	3.79330	4,038.970	15.38	0.45	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	2,543.51000		2.54351	2,373.76000	2.37376	2,543.510	16.14	0.32	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	378.22000		0.37822	343.25000	0.34325	378.220	16.51	0.07	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			11.19520		88.20916	11.09783	88.79556		14.39	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	1,479.35000		1.47935	1,626.11000	1.62611	1,479.350	13.64	0.23	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	6,673.82000		6.67382	6,344.10000	6.34410	6,673.820	13.94	0.58	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	4,315.00000		4.31500	4,072.68000	4.07268	4,315.000	14.49	0.43	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			10.78040		85.22576	10.68980	85.81953		15.99	0.00	0.00	0	129,691.0	
R2037	On 05/08/2021	Bond Future			10.99644		81.87918	10.90156	82.48249		16.31	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future			11.20130		82.77631	11.10257	83.38693		16.41	0.00	0.00	0	0.0	
R2037	On 03/02/2022	Bond Future			11.42100		79.45283	11.31811	80.07055		16.23	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			10.91732		87.29438	10.81636	88.00048		16.23	0.00	0.00	0	79,050.0	
R2040	On 06/05/2021	Bond Future	10.83	Call	2,063.40000		2.06340	2,431.83000	2.43183	2,063.400	15.98	0.47	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	11.58	Call	5,284.38000		5.28438	5,854.83000	5.85483	5,284.380	17.31	0.77	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	13.38	Put	17.57000		0.01757	13.72000	0.01372	17.570	18.31	0.01	0.00	0	300.0	
R2040	On 05/08/2021	Bond Future			11.12907		83.71955	11.02337	84.43650		16.80	0.00	0.00	0	0.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	3,429.31000		3.42931	3,809.94000	3.80994	3,429.310	16.86	0.50	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	5,313.41000		5.31341	5,791.00000	5.79100	5,313.410	17.58	0.64	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	14.80	Put	38.22000		0.03822	32.03000	0.03203	38.220	18.46	0.01	0.00	0	900.0	
R2040	On 04/11/2021	Bond Future			11.32953		84.63696	11.21954	85.36237		16.90	0.00	0.00	0	0.0	
R2040	On 03/02/2022	Bond Future			11.54435		81.08413	11.42967	81.81804		16.70	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			11.00211		83.71369	10.89076	84.49766		17.09	0.00	2,176,555.94	26	61,815.0	
R2044	On 06/05/2021	Bond Future	10.70	Call	1,443.83000		1.44383	1,772.70000	1.77270	1,443.830	16.59	0.37	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.10	Put	2,095.86000		2.09586	1,787.87000	1.78787	2,095.860	17.25	0.44	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.35	Call	3,822.91000		3.82291	4,377.19000	4.37719	3,822.910	17.70	0.66	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.40	Put	1,349.86000		1.34986	1,133.98000	1.13398	1,349.860	17.81	0.32	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.79	Put	755.94000		0.75594	626.34000	0.62634	755.940	18.75	0.20	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	12.50	Put	202.30000		0.20230	161.87000	0.16187	202.300	19.28	0.07	0.00	0	3,100.0	
R2044	On 05/08/2021	Bond Future			11.20653		80.22579	11.08998	81.02135		17.69	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			11.39980		81.10494		11.27850	81.90981		17.78	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			11.60670		77.63758		11.48021	78.45173		17.55	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			10.92120		82.95343		10.80977	83.76350		17.40	0.00	133,803,882.59	1,613	134,798.0
R2048	On 06/05/2021	Bond Future	10.20	Call	499.62000		0.49962		669.27000	0.66927	499.620	15.69	0.17	0.00	0	1,200.0
R2048	On 06/05/2021	Bond Future	10.80	Call	1,982.31000		1.98231		2,391.88000	2.39188	1,982.310	17.08	0.46	0.00	0	1,200.0
R2048	On 05/08/2021	Bond Future			11.11156		83.83790		10.99503	84.65976		17.11	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future	10.00	Call	823.22000		0.82322		994.07000	0.99407	823.220	15.57	0.19	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.30	Call	1,393.67000		1.39367		1,639.59000	1.63959	1,393.670	16.11	0.27	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.60	Call	2,139.20000		2.13920		2,464.26000	2.46426	2,139.200	16.59	0.36	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.90	Call	3,042.59000		3.04259		3,445.72000	3.44572	3,042.590	16.99	0.46	0.00	0	1,300.0
R2048	On 04/11/2021	Bond Future			11.30076		80.34402		11.17935	81.17557		18.13	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.50262		81.24749		11.37592	82.08860		16.92	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			10.44279		69.35726		10.36252	69.81873		17.99	0.00	762,929.86	11	26,636.0
R209	On 06/05/2021	Bond Future	9.50	Call	344.42000		0.34442		423.87000	0.42387	344.420	16.87	0.14	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	615.90000		0.61590		736.95000	0.73695	615.900	17.09	0.22	0.00	0	5,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	1,575.75000		1.57575		1,798.26000	1.79826	1,575.750	17.73	0.43	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	1,833.81000		1.83381		2,076.91000	2.07691	1,833.810	17.83	0.47	0.00	0	500.0
R209	On 06/05/2021	Bond Future	10.60	Put	1,684.49000		1.68449		1,515.07000	1.51507	1,684.490	18.11	0.42	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	938.92000		0.93892		834.23000	0.83423	938.920	18.72	0.27	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	645.68000		0.64568		570.69000	0.57069	645.680	19.24	0.20	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	365.22000		0.36522		320.43000	0.32043	365.220	19.79	0.12	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	92.40000		0.09240		79.36000	0.07936	92.400	19.79	0.04	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.63042		70.09712		10.54671	70.56613		16.96	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			10.81691		67.72436		10.73001	68.19910		17.83	0.00	0.00	0	1,795.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,246.64000		1.24664		1,370.47000	1.37047	1,246.640	16.94	0.24	0.00	0	3,750.0
R209	On 04/11/2021	Bond Future	10.50	Put	4,899.99000		4.89999		4,655.44000	4.65544	4,899.990	17.61	0.54	0.00	0	5,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	1,753.24000		1.75324		1,643.54000	1.64354	1,753.240	19.21	0.25	0.00	0	5,500.0
R209	On 03/02/2022	Bond Future			11.01215		68.48600		10.92193	68.96630		16.83	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	198.27131		198.27131		199.98769	199.98769			0.00	0.00	0	1,183.0
R210	On 05/08/2021	Bond Future	200.43489		200.43489		202.17752	202.17752			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future	199.93546		199.93546		201.69932	201.69932			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future	202.22880		202.22880		204.01353	204.01353			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	171.33823		171.33823		171.34560	171.34560			0.00	5,311,485.13	31	3,114.0
R212	On 05/08/2021	Bond Future	170.87583		170.87583		170.88975	170.88975			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future	172.78622		172.78622		172.80174	172.80174			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	9.57002		85.23470		9.48952	85.68654		13.29	0.00	0.00	0	9,143.0
R213	On 05/08/2021	Bond Future	9.77231		86.14352		9.68781	86.60345		12.46	0.00	0.00	0	0.0
R213	On 04/11/2021	Bond Future	9.97613		83.55702		9.88795	84.02270		13.06	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	10.19607		84.49636		10.10395	84.96751		12.31	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	1,075.49000	1.07549	1,182.77000	1.18277	1,075.490	11.63	0.21	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,264.37000	1.26437	1,385.53000	1.38553	1,264.370	11.63	0.24	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.58	Put	5,735.32000	5.73532	5,459.51000	5.45951	5,735.320	11.86	0.61	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	5,171.80000	5.17180	4,914.40000	4.91440	5,171.800	11.99	0.57	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.15	Put	4,094.35000	4.09435	3,875.73000	3.87573	4,094.350	12.25	0.49	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.25	Put	3,848.77000	3.84877	3,639.73000	3.63973	3,848.770	12.31	0.47	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	10.88011		65.93220		10.77919	66.51632		19.76	0.00	527,457.60	8	13,936.0
R214	On 05/08/2021	Bond Future	11.06838		66.63518		10.96311	67.22813		18.62	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future	11.25538		64.08739		11.14604	64.68733		19.64	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future	11.45435		64.80799		11.34063	65.41484		18.51	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
<b>Total for Derivatives :</b>												<b>347,799,093.33</b>	<b>3,743</b>	<b>1 190 279.0</b>
<b>Grand Total:</b>												<b>347,799,093.33</b>	<b>3,743</b>	<b>1 190 279.0</b>