



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: 23/03/2021

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	90.86000		90.86000		90.83000	90.83000			0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future	777.40400		777.40400		780.06900	780.06900			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	785.55000		785.55000		788.45500	788.45500			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	794.25400		794.25400		797.37800	797.37800			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	803.12800		803.12800		806.53600	806.53600			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	856.67700		856.67700		858.17700	858.17700			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	865.65300		865.65300		867.40400	867.40400			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	875.24500		875.24500		877.22000	877.22000			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	885.02400		885.02400		887.29500	887.29500			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	752.45800		752.45800		750.97100	750.97100			0.00	0.00	0	299.0
ALBI	On 05/08/2021	Index Future	760.34200		760.34200		759.04500	759.04500			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	768.76700		768.76700		767.63500	767.63500			0.00	0.00	0	0.0

an  
ast

00

00

00

00

00

00

00

00

00

00

00

00

:18

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	777.35600		777.35600		776.45100	776.45100			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	11.92520		72.91121		11.97666	72.65209			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future	12.20175		73.68400		12.25154	73.44136			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	12.48029		70.71838		12.52890	70.48899			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	12.78092		71.50948		12.82699	71.29931			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	12.40353		71.41769		12.49632	70.90304			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future	12.66544		72.17517		12.75907	71.67377			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	12.93165		68.71008		13.02667	68.21907			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	13.20922		69.47918		13.30455	69.00389			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	743.71600		743.71600		742.39600	742.39600			0.00	0.00	0	987.0
GOVI	On 05/08/2021	GOVI	751.50800		751.50800		750.37800	750.37800			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI	759.83500		759.83500		758.87000	758.87000			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	768.32500		768.32500		767.58600	767.58600			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	150.88082		150.88082		150.40839	150.40839			0.00	0.00	0	8,205.0
I2025	On 05/08/2021	Bond Future	150.98722		150.98722		150.54937	150.54937			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	152.68072		152.68072		152.27168	152.27168			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	152.86577		152.86577		152.49902	152.49902			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	107.70609		107.70609		107.56349	107.56349			0.00	9,801,254.19	91	3,018.0
I2029	On 05/08/2021	Bond Future	108.87453		108.87453		108.75880	108.75880			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future	108.94519		108.94519		108.85246	108.85246			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	110.18867		110.18867		110.12840	110.12840			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	102.42968		102.42968		102.65391	102.65391			0.00	0.00	0	9,770.0
I2033	On 05/08/2021	Bond Future	103.54082		103.54082		103.79469	103.79469			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	103.47739		103.47739		103.75725	103.75725			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	104.65849		104.65849		104.97344	104.97344			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	115.74773		115.74773		115.45435	115.45435			0.00	0.00	0	7,969.0
I2038	On 05/08/2021	Bond Future	115.28169		115.28169		115.01568	115.01568			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	116.57490		116.57490		116.33175	116.33175			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	116.15335		116.15335		115.94312	115.94312			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	103.36969		103.36969		103.38157	103.38157			0.00	0.00	0	15,053.0
I2046	On 05/08/2021	Bond Future	104.49098		104.49098		104.53047	104.53047			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	103.85542		103.85542		103.91862	103.91862			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	105.04095		105.04095		105.13685	105.13685			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	107.36962		107.36962		107.38214	107.38214			0.00	0.00	0	10,954.0
I2050	On 05/08/2021	Bond Future	106.60688		106.60688		106.64765	106.64765			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	107.80267		107.80267		107.86775	107.86775			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	107.08560		107.08560		107.18453	107.18453			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	280.23000		280.23000		279.86000	279.86000			0.00	0.00	0	897.0
IGOV	On 05/08/2021	Index Future	283.23500		283.23500		282.93800	282.93800			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	286.44200		286.44200		286.20800	286.20800			0.00	0.00	0	0.0
IGOV	On 03/02/2022	Index Future	289.71000		289.71000		289.56300	289.56300			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.81500		96.18500		3.79500	96.20500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.86000		96.14000		3.83000	96.17000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.94500		96.05500		3.88500	96.11500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	4.00000		96.00000		3.95000	96.05000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	4.14000		95.86000		4.06000	95.94000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	4.20500		95.79500		4.09500	95.90500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.57000		95.43000		4.44000	95.56000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.76000		95.24000		4.57500	95.42500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	5.12000		94.88000		4.92000	95.08000			0.00	9,513,700.00	400	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.32500		94.67500		5.13000	94.87000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.59500		94.40500		5.39500	94.60500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	5.77000		94.23000		5.52500	94.47500			0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future	7.53291		117.42966		7.44323	117.86843		7.00	0.00	35,933,475.96	306	107,380.0

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	1,797.48000	1.79748		1,573.39000	1.57339	1,797.480	6.94	0.65	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future	7.60	Put	986.82000	0.98682		851.84000	0.85184	986.820	7.04	0.45	0.00	0	5,000.0
R186	On 06/05/2021	Bond Future	7.60	Call	1,313.68000	1.31368		1,617.47000	1.61747	1,313.680	7.04	0.55	0.00	0	5,000.0
R186	On 05/08/2021	Bond Future			7.73440	113.39395		7.63256	113.86777		6.92	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.93525	114.63967		7.82117	115.14416		6.75	0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			8.15911	110.64056		8.02908	111.18546		7.00	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			320.26945	320.26945		320.16970	320.16970			0.00	6,405,389.00	20	2,993.0
R197	On 05/08/2021	Bond Future			315.74125	315.74125		315.72341	315.72341			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			319.28318	319.28318		319.33596	319.33596			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			314.82896	314.82896		314.97915	314.97915			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			228.71724	228.71724		228.28893	228.28893			0.00	7,090,234.44	31	9,289.0
R202	On 05/08/2021	Bond Future			226.94793	226.94793		226.57439	226.57439			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			229.49338	229.49338		229.16667	229.16667			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			227.81115	227.81115		227.55051	227.55051			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			5.53102	105.26501		5.49566	105.32652		1.78	0.00	0.00	0	40,647.0
R2023	On 05/08/2021	Bond Future			5.75099	106.38068		5.69090	106.47067		1.91	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			6.00949	103.64125		5.91896	103.75539		1.81	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			6.39729	104.80022		6.25228	104.94773		1.59	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			9.45788	93.65620		9.43175	93.80073		12.03	0.00	0.00	0	115,348.0
R2030	On 06/05/2021	Bond Future	7.97	Call	16.02000	0.01602		24.45000	0.02445	16.020	11.36	0.01	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	319.65000	0.31965		387.76000	0.38776	319.650	11.70	0.16	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	8.90	Put	3,612.81000	3.61281		3,552.32000	3.55232	3,612.810	11.79	0.78	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	8.95	Put	3,390.28000	3.39028		3,336.01000	3.33601	3,390.280	11.83	0.76	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	9.00	Put	3,175.29000	3.17529		3,127.23000	3.12723	3,175.290	11.87	0.74	0.00	0	5,000.0
R2030	On 06/05/2021	Bond Future	9.22	Put	2,320.80000	2.32080		2,298.46000	2.29846	2,320.800	12.01	0.62	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	1,103.33000	1.10333		1,230.84000	1.23084	1,103.330	12.05	0.40	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.92	Put	672.42000	0.67242		694.54000	0.69454	672.420	12.72	0.26	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	46.02000	0.04602		54.49000	0.05449	46.020	13.19	0.03	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.68517	90.64386		9.65319	90.81459		12.00	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future	7.70	Call	116.94000	0.11694		134.65000	0.13465	116.940	11.38	0.05	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.78	Call	836.87000	0.83687		906.72000	0.90672	836.870	11.55	0.23	0.00	0	200.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 05/08/2021	Bond Future	8.83	Call	904.69000	0.90469		977.90000	0.97790	904.690	11.58	0.25	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	8.95	Call	1,082.74000	1.08274		1,164.09000	1.16409	1,082.740	11.66	0.28	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.45	Call	2,065.50000	2.06550		2,179.77000	2.17977	2,065.500	11.97	0.44	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.75	Put	2,499.69000	2.49969		2,460.36000	2.46036	2,499.690	12.16	0.46	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	10.15	Put	1,682.98000	1.68298		1,661.94000	1.66194	1,682.980	12.58	0.35	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	10.30	Put	1,446.03000	1.44603		1,430.28000	1.43028	1,446.030	12.76	0.31	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	106.54000	0.10654		108.75000	0.10875	106.540	13.02	0.04	0.00	0	600.0	
R2030	On 04/11/2021	Bond Future			9.90155	91.64011		9.86420	91.83298		11.66	0.00	0.00	0	0.0	
R2030	On 04/11/2021	Bond Future	8.27	Call	607.34000	0.60734		654.33000	0.65433	607.340	11.06	0.15	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	8.77	Call	1,102.91000	1.10291		1,173.14000	1.17314	1,102.910	11.07	0.24	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	9.20	Call	1,791.80000	1.79180		1,885.85000	1.88585	1,791.800	11.33	0.34	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	9.90	Call	3,376.88000	3.37688		3,507.46000	3.50746	3,376.880	11.76	0.52	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.26	Put	1,119.80000	1.11980		1,102.84000	1.10284	1,119.800	12.58	0.21	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	933.93000	0.93393		920.32000	0.92032	933.930	12.58	0.18	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			10.13874	88.66100		10.09392	88.88434		12.11	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	950.75000	0.95075		1,010.75000	1.01075	950.750	11.50	0.19	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	6,290.10000	6.29010		6,171.61000	6.17161	6,290.100	11.71	0.64	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	4,955.49000	4.95549		4,858.47000	4.85847	4,955.490	11.98	0.55	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			10.31310	87.59463		10.26697	87.86535		14.42	0.00	10,861,734.12	124	137,539.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	1,842.54000	1.84254		2,065.84000	2.06584	1,842.540	14.79	0.52	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	5.49000	0.00549		6.96000	0.00696	5.490	15.90	0.00	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			10.54234	88.52304		10.49014	88.81986		13.92	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future			10.77130	85.35015		10.71333	85.66967		14.13	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	946.84000	0.94684		1,034.85000	1.03485	946.840	13.36	0.20	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	1,661.66000	1.66166		1,788.83000	1.78883	1,661.660	13.61	0.30	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	701.44000	0.70144		679.59000	0.67959	701.440	15.25	0.13	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			11.01549	86.30487		10.94998	86.65452		13.96	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	817.61000	0.81761		889.81000	0.88981	817.610	13.27	0.15	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	1,022.14000	1.02214		1,107.09000	1.10709	1,022.140	13.27	0.19	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	8,611.97000	8.61197		8,390.22000	8.39022	8,611.970	13.31	0.71	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	7,292.86000	7.29286		7,095.64000	7.09564	7,292.860	13.54	0.64	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	6,198.51000	6.19851		6,024.21000	6.02421	6,198.510	13.75	0.58	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	5,531.82000	5.53182		5,372.60000	5.37260	5,531.820	13.90	0.54	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			10.99013	86.85713		11.03611	86.57057		16.36	0.00	22,669,710.93	261	98,315.0	
R2035	On 06/05/2021	Bond Future	10.05	Call	223.48000	0.22348		230.84000	0.23084	223.480	15.36	0.10	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	401.69000	0.40169		406.73000	0.40673	401.690	15.68	0.16	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	10.40	Call	615.02000	0.61502		614.64000	0.61464	615.020	15.92	0.23	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	10.55	Put	3,691.02000	3.69102		3,968.61000	3.96861	3,691.020	16.13	0.71	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	1,472.79000	1.47279		1,440.29000	1.44029	1,472.790	16.43	0.42	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	1,829.03000	1.82903	2,052.98000	2.05298	1,829.030	16.75	0.46	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	11.15	Call	2,557.05000	2.55705	2,480.42000	2.48042	2,557.050	16.92	0.59	0.00	0	600.0		
R2035	On 06/05/2021	Bond Future	11.32	Put	1,193.49000	1.19349	1,378.65000	1.37865	1,193.490	17.23	0.34	0.00	0	223.0		
R2035	On 06/05/2021	Bond Future	11.55	Put	814.92000	0.81492	966.81000	0.96681	814.920	17.71	0.25	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	12.02	Put	323.72000	0.32372	411.07000	0.41107	323.720	18.13	0.12	0.00	0	223.0		
R2035	On 06/05/2021	Bond Future	12.77	Put	47.21000	0.04721	69.77000	0.06977	47.210	18.13	0.02	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	12.91	Put	31.29000	0.03129	47.81000	0.04781	31.290	18.13	0.02	0.00	0	600.0		
R2035	On 05/08/2021	Bond Future			11.22408	87.77770	11.26824	87.51099		15.91	0.00	0.00	0	0.0		
R2035	On 05/08/2021	Bond Future	10.02	Call	773.01000	0.77301	755.07000	0.75507	773.010	14.86	0.19	0.00	0	100.0		
R2035	On 05/08/2021	Bond Future	10.77	Put	4,987.45000	4.98745	5,198.84000	5.19884	4,987.450	15.70	0.61	0.00	0	100.0		
R2035	On 05/08/2021	Bond Future	11.37	Put	3,033.68000	3.03368	3,203.23000	3.20323	3,033.680	16.31	0.44	0.00	0	100.0		
R2035	On 04/11/2021	Bond Future			11.45715	84.26706	11.49997	84.01616		16.23	0.00	0.00	0	0.0		
R2035	On 04/11/2021	Bond Future	10.12	Call	1,298.31000	1.29831	1,267.77000	1.26777	1,298.310	15.31	0.23	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	10.23	Call	1,451.02000	1.45102	1,416.61000	1.41661	1,451.020	15.31	0.25	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	10.62	Call	2,178.24000	2.17824	2,127.64000	2.12764	2,178.240	15.66	0.34	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	11.08	Put	5,530.85000	5.53085	5,708.85000	5.70885	5,530.850	16.08	0.56	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	11.75	Put	3,585.75000	3.58575	3,728.61000	3.72861	3,585.750	16.74	0.41	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	13.82	Put	668.64000	0.66864	717.29000	0.71729	668.640	17.51	0.11	0.00	0	400.0		
R2035	On 03/02/2022	Bond Future			11.70910	85.20958	11.74923	84.98192		15.94	0.00	0.00	0	0.0		
R2035	On 03/02/2022	Bond Future	9.70	Call	1,111.18000	1.11118	1,090.15000	1.09015	1,111.180	15.17	0.18	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	10.65	Put	8,823.03000	8.82303	9,003.31000	9.00331	8,823.030	15.28	0.67	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.39	Put	6,046.61000	6.04661	6,199.08000	6.19908	6,046.610	15.85	0.53	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			11.26268	82.16966	11.31905	81.82362		17.50	0.00	4,930,179.60	60	128,416.0		
R2037	On 05/08/2021	Bond Future			11.50017	78.78524	11.55537	78.45704		17.90	0.00	0.00	0	0.0		
R2037	On 04/11/2021	Bond Future			11.72481	79.65144	11.77924	79.33712		17.34	0.00	0.00	0	0.0		
R2037	On 03/02/2022	Bond Future			11.96772	76.28814	12.02015	75.99474		17.97	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			11.33430	84.47426	11.43669	83.80471		17.90	0.00	3,463,444.66	41	84,652.0		
R2040	On 06/05/2021	Bond Future	10.83	Call	780.52000	0.78052	685.90000	0.68590	780.520	17.23	0.26	0.00	0	300.0		
R2040	On 06/05/2021	Bond Future	11.58	Call	3,023.67000	3.02367	2,711.48000	2.71148	3,023.670	18.41	0.63	0.00	0	300.0		
R2040	On 06/05/2021	Bond Future	13.38	Put	27.57000	0.02757	50.13000	0.05013	27.570	19.94	0.01	0.00	0	300.0		
R2040	On 05/08/2021	Bond Future			11.56489	80.86397	11.66830	80.20939		18.50	0.00	0.00	0	0.0		
R2040	On 05/08/2021	Bond Future	11.05	Call	2,150.55000	2.15055	1,962.54000	1.96254	2,150.550	17.96	0.37	0.00	0	900.0		
R2040	On 05/08/2021	Bond Future	11.55	Call	3,593.90000	3.59390	3,317.06000	3.31706	3,593.900	18.56	0.52	0.00	0	900.0		
R2040	On 05/08/2021	Bond Future	14.80	Put	91.48000	0.09148	117.57000	0.11757	91.480	20.16	0.02	0.00	0	900.0		
R2040	On 04/11/2021	Bond Future			11.78260	81.75307	11.88739	81.10916		17.91	0.00	0.00	0	0.0		
R2040	On 03/02/2022	Bond Future			12.01781	78.16304	12.12302	77.53693		18.45	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			11.39017		81.07790		11.48748	80.43961		18.78	0.00	4,459,284.50	55	62,159.0
R2044	On 06/05/2021	Bond Future	10.70	Call	489.87000		0.48987		435.92000	0.43592	489.870	17.79	0.18	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	3,230.17000		3.23017		3,731.39000	3.73139	3,230.170	18.56	0.63	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	1,998.39000		1.99839		1,791.78000	1.79178	1,998.390	18.93	0.49	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	2,100.47000		2.10047		2,517.25000	2.51725	2,100.470	19.00	0.48	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	1,138.42000		1.13842		1,439.07000	1.43907	1,138.420	19.79	0.31	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	314.99000		0.31499		446.69000	0.44669	314.990	20.94	0.11	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.61231		77.55680		11.71063	76.93285		19.43	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.82179		78.40957		11.92144	77.79594		18.78	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			12.04790		74.90732		12.14798	74.31079		19.34	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			11.30226		80.28701		11.40965	79.56344		19.12	0.00	7,065,256.88	88	137,361.0
R2048	On 06/05/2021	Bond Future	10.20	Call	101.88000		0.10188		87.78000	0.08778	101.880	16.91	0.05	0.00	0	1,200.0
R2048	On 06/05/2021	Bond Future	10.80	Call	767.43000		0.76743		663.30000	0.66330	767.430	18.28	0.26	0.00	0	1,200.0
R2048	On 05/08/2021	Bond Future			11.50977		81.13801		11.61866	80.42781		18.81	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future	10.00	Call	484.03000		0.48403		427.19000	0.42719	484.030	17.32	0.12	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.30	Call	789.59000		0.78959		700.34000	0.70034	789.590	17.32	0.18	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.60	Call	1,245.79000		1.24579		1,113.00000	1.11300	1,245.790	17.49	0.25	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.90	Call	1,910.66000		1.91066		1,724.01000	1.72401	1,910.660	18.00	0.34	0.00	0	1,300.0
R2048	On 04/11/2021	Bond Future			11.71533		77.61746		11.82620	76.91666		19.19	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.93644		78.48567		12.04848	77.80086		18.60	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			10.90201		66.80037		10.95300	66.52496		19.28	0.00	0.00	0	26,715.0
R209	On 06/05/2021	Bond Future	9.50	Call	57.99000		0.05799		62.95000	0.06295	57.990	18.27	0.04	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	128.84000		0.12884		134.81000	0.13481	128.840	18.27	0.07	0.00	0	4,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	516.11000		0.51611		513.73000	0.51373	516.110	18.75	0.21	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	649.64000		0.64964		642.40000	0.64240	649.640	18.87	0.26	0.00	0	500.0
R209	On 06/05/2021	Bond Future	10.60	Put	2,746.97000		2.74697		2,996.94000	2.99694	2,746.970	19.14	0.63	0.00	0	5,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	1,552.44000		1.55244		1,756.87000	1.75687	1,552.440	19.58	0.44	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	1,049.45000		1.04945		1,220.05000	1.22005	1,049.450	20.02	0.33	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	588.88000		0.58888		713.49000	0.71349	588.880	20.78	0.21	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	151.09000		0.15109		203.17000	0.20317	151.090	21.12	0.07	0.00	0	8,350.0
R209	On 05/08/2021	Bond Future			11.10786		67.50839		11.15746	67.24764		18.44	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			11.31184		65.10954		11.36045	64.86067		18.81	0.00	0.00	0	2,255.0
R209	On 04/11/2021	Bond Future	9.50	Call	741.93000		0.74193		721.46000	0.72146	741.930	17.84	0.16	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	Open Interest
R209	On 04/11/2021	Bond Future	10.50	Put	6,389.15000		6.38915	6,581.99000	6.58199	6,389.150		18.07	0.65	0.00	0	6,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	2,472.27000		2.47227	2,590.04000	2.59004	2,472.270		19.82	0.34	0.00	0	6,500.0
R209	On 03/02/2022	Bond Future			11.52691		65.83787	11.57338	65.60632			18.71	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			199.68133		199.68133	199.14081	199.14081				0.00	11,381,835.81	57	1,557.0
R210	On 05/08/2021	Bond Future			201.84752		201.84752	201.35385	201.35385				0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			201.37121		201.37121	200.91688	200.91688				0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			203.66966		203.66966	203.27216	203.27216				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			171.70500		171.70500	171.43019	171.43019				0.00	515,115.00	3	2,930.0
R212	On 05/08/2021	Bond Future			171.23588		171.23588	171.00333	171.00333				0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			173.15672		173.15672	172.95988	172.95988				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			9.90762		83.37372	9.86640	83.59803			13.90	0.00	16,674,744.00	200	9,143.0
R213	On 05/08/2021	Bond Future			10.12531		84.25736	10.07813	84.50620			13.29	0.00	0.00	0	0.0
R213	On 04/11/2021	Bond Future			10.34347		81.65325	10.29072	81.92309			13.48	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			10.58075		82.56638	10.52052	82.86461			13.42	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	861.13000		0.86113	930.13000	0.93013	861.130		12.74	0.17	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,012.10000		1.01210	1,089.56000	1.08956	1,012.100		12.74	0.20	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.58	Put	7,178.71000		7.17871	7,003.59000	7.00359	7,178.710		12.97	0.67	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	6,546.88000		6.54688	6,383.31000	6.38331	6,546.880		13.09	0.64	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.15	Put	5,321.66000		5.32166	5,182.66000	5.18266	5,321.660		13.35	0.56	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.25	Put	5,038.24000		5.03824	4,905.35000	4.90535	5,038.240		13.42	0.54	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			11.26086		63.80168	11.35276	63.30424			21.02	0.00	2,871,075.60	45	14,688.0
R214	On 05/08/2021	Bond Future			11.46493		64.47789	11.55734	63.99195			20.07	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			11.66685		61.90877	11.76022	61.43122			20.52	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			11.88333		62.60124	11.97675	62.13736			20.38	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
<b>Total for Derivatives :</b>											153,636,434.69	1,782	1 230 465.0
<b>Grand Total:</b>											153,636,434.69	1,782	1 230 465.0