



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: 31/03/2021

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	90.76000		90.76000		90.78000	90.78000			0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future	777.18500		777.18500		774.80300	774.80300			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	785.32100		785.32100		782.91800	782.91800			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	794.06400		794.06400		791.63700	791.63700			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	802.96600		802.96600		800.51200	800.51200			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	851.52100		851.52100		848.16800	848.16800			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	860.43500		860.43500		857.05100	857.05100			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	870.01400		870.01400		866.59500	866.59500			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	879.76700		879.76700		876.31100	876.31100			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	748.63600		748.63600		744.90600	744.90600			0.00	0.00	0	299.0
ALBI	On 05/08/2021	Index Future	756.47300		756.47300		752.70700	752.70700			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	764.89500		764.89500		761.09000	761.09000			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	773.46900		773.46900		769.62300	769.62300			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	12.01550		72.45740		12.10484	72.01242			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future	12.29272		73.24158		12.38598	72.79211			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	12.57106		70.29090		12.66840	69.83660			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	12.87174		71.09604		12.97358	70.63661			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	12.48357		70.97338		12.57819	70.45421			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future	12.74629		71.74185		12.84530	71.21742			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	13.01254		68.29171		13.11627	67.76157			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	13.29035		69.07432		13.39908	68.53825			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	739.96300		739.96300		736.36300	736.36300			0.00	81,395,930.00	11	1,001.0
GOVI	On 05/08/2021	GOVI	747.71000		747.71000		744.07500	744.07500			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI	756.03400		756.03400		752.36100	752.36100			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	764.50900		764.50900		760.79600	760.79600			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	150.39779		150.39779		150.38751	150.38751			0.00	751,988.95	5	5,536.0
I2025	On 05/08/2021	Bond Future	150.49509		150.49509		150.48538	150.48538			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	152.18911		152.18911		152.17979	152.17979			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	152.37361		152.37361		152.36436	152.36436			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	108.58340		108.58340		108.57302	108.57302			0.00	0.00	0	2,808.0
I2029	On 05/08/2021	Bond Future	109.75852		109.75852		109.74847	109.74847			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future	109.84348		109.84348		109.83368	109.83368			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	111.10086		111.10086		111.09109	111.09109			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	103.27597		103.27597		103.26438	103.26438			0.00	0.00	0	10,050.0
I2033	On 05/08/2021	Bond Future	104.39367		104.39367		104.38245	104.38245			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	104.34401		104.34401		104.33296	104.33296			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	105.53845		105.53845		105.52735	105.52735			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	115.56786		115.56786		115.55391	115.55391			0.00	0.00	0	7,969.0
I2038	On 05/08/2021	Bond Future	115.09695		115.09695		115.08328	115.08328			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	116.39274		116.39274		116.37935	116.37935			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	115.97292		115.97292		115.95950	115.95950			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	104.81568		104.81568		104.80323	104.80323			0.00	0.00	0	15,133.0
I2046	On 05/08/2021	Bond Future	105.95006		105.95006		105.93802	105.93802			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	105.33509		105.33509		105.32314	105.32314			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	106.54090		106.54090		106.52900	106.52900			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	108.39386		108.39386		108.38079	108.38079			0.00	0.00	0	11,044.0
I2050	On 05/08/2021	Bond Future	107.63949		107.63949		107.62666	107.62666			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	108.85119		108.85119		108.83865	108.83865			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	108.14954		108.14954		108.13724	108.13724			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	281.64300		281.64300		281.63300	281.63300			0.00	0.00	0	897.0
IGOV	On 05/08/2021	Index Future	284.66100		284.66100		284.65200	284.65200			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	287.89900		287.89900		287.89100	287.89100			0.00	0.00	0	0.0
IGOV	On 03/02/2022	Index Future	291.19400		291.19400		291.18600	291.18600			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.71500		96.28500		3.71500	96.28500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.75000		96.25000		3.75000	96.25000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.79500		96.20500		3.80500	96.19500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	3.84000		96.16000		3.84000	96.16000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	3.91000		96.09000		3.92000	96.08000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.94500		96.05500		3.95500	96.04500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.28000		95.72000		4.30000	95.70000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.41000		95.59000		4.44000	95.56000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.87000		95.13000		4.91000	95.09000			0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.01000		94.99000		5.04500	94.95500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.39500		94.60500		5.43500	94.56500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	5.51000		94.49000		5.55500	94.44500			0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future	7.53162		117.43595		7.60551	117.07601		9.07	0.00	51,084,638.25	435	107,302.0

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	1,979.16000	1.97916	2,176.37000	2.17637	1,979.160	9.02	0.63	0.00	0	15,177.0	
R186	On	06/05/2021	Bond Future	7.60	Put	1,177.88000	1.17788	1,309.69000	1.30969	1,177.880	9.11	0.45	0.00	0	5,000.0	
R186	On	06/05/2021	Bond Future	7.60	Call	1,511.03000	1.51103	1,282.90000	1.28290	1,511.030	9.11	0.55	0.00	0	5,000.0	
R186	On	05/08/2021	Bond Future			7.73370	113.39720	7.81213	113.03400		8.61	0.00	0.00	0	0.0	
R186	On	04/11/2021	Bond Future			7.93350	114.64739	8.01686	114.28053		7.84	0.00	0.00	0	0.0	
R186	On	03/02/2022	Bond Future			8.15640	110.65188	8.24534	110.28108		7.15	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			321.17047	321.17047	321.15607	321.15607			0.00	963,511.41	3	2,993.0	
R197	On	05/08/2021	Bond Future			316.64377	316.64377	316.63063	316.63063			0.00	0.00	0	0.0	
R197	On	04/11/2021	Bond Future			320.20841	320.20841	320.19615	320.19615			0.00	0.00	0	0.0	
R197	On	03/02/2022	Bond Future			315.77503	315.77503	315.76297	315.76297			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			231.47549	231.47549	231.44924	231.44924			0.00	5,092,460.78	22	9,236.0	
R202	On	05/08/2021	Bond Future			229.73001	229.73001	229.70460	229.70460			0.00	0.00	0	0.0	
R202	On	04/11/2021	Bond Future			232.31594	232.31594	232.29094	232.29094			0.00	0.00	0	0.0	
R202	On	03/02/2022	Bond Future			230.67333	230.67333	230.64828	230.64828			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			5.35041	105.57970	5.44229	105.41945		2.25	0.00	0.00	0	40,647.0	
R2023	On	05/08/2021	Bond Future			5.54080	106.69593	5.64834	106.53447		2.11	0.00	0.00	0	0.0	
R2023	On	04/11/2021	Bond Future			5.75381	103.96408	5.88269	103.80117		2.01	0.00	0.00	0	0.0	
R2023	On	03/02/2022	Bond Future			6.07352	105.13000	6.23493	104.96539		1.71	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			9.55043	93.14668	9.60891	92.82661		15.43	0.00	7,358,587.72	79	114,990.0	
R2030	On	06/05/2021	Bond Future	7.97	Call	35.90000	0.03590	24.79000	0.02479	35.900	14.84	0.02	0.00	0	700.0	
R2030	On	06/05/2021	Bond Future	8.77	Call	382.94000	0.38294	309.24000	0.30924	382.940	14.95	0.17	0.00	0	300.0	
R2030	On	06/05/2021	Bond Future	8.90	Put	4,183.98000	4.18398	4,412.89000	4.41289	4,183.980	15.04	0.79	0.00	0	2,500.0	
R2030	On	06/05/2021	Bond Future	8.95	Put	3,959.14000	3.95914	4,180.92000	4.18092	3,959.140	15.07	0.77	0.00	0	2,500.0	
R2030	On	06/05/2021	Bond Future	9.00	Put	3,740.80000	3.74080	3,955.27000	3.95527	3,740.800	15.10	0.75	0.00	0	5,000.0	
R2030	On	06/05/2021	Bond Future	9.22	Put	2,863.27000	2.86327	3,042.18000	3.04218	2,863.270	15.26	0.65	0.00	0	700.0	
R2030	On	06/05/2021	Bond Future	9.27	Call	1,127.60000	1.12760	978.26000	0.97826	1,127.600	15.29	0.37	0.00	0	300.0	
R2030	On	06/05/2021	Bond Future	9.92	Put	996.32000	0.99632	1,071.27000	1.07127	996.320	15.80	0.32	0.00	0	700.0	
R2030	On	06/05/2021	Bond Future	10.95	Put	118.72000	0.11872	127.27000	0.12727	118.720	16.59	0.06	0.00	0	300.0	
R2030	On	05/08/2021	Bond Future			9.78256	90.12649	9.84373	89.80349		14.92	0.00	0.00	0	0.0	
R2030	On	05/08/2021	Bond Future	7.70	Call	257.06000	0.25706	198.12000	0.19812	257.060	14.39	0.08	0.00	0	200.0	
R2030	On	05/08/2021	Bond Future	8.78	Call	1,128.30000	1.12830	964.99000	0.96499	1,128.300	14.40	0.26	0.00	0	200.0	

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R2030	On 05/08/2021	Bond Future	8.83	Call	1,199.04000	1.19904		1,029.83000	1.02983	1,199.040	14.43	0.27	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	8.95	Call	1,381.21000	1.38121		1,197.87000	1.19787	1,381.210	14.48	0.30	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.45	Call	2,346.57000	2.34657		2,111.26000	2.11126	2,346.570	14.75	0.43	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.75	Put	3,253.41000	3.25341		3,312.50000	3.31250	3,253.410	14.92	0.49	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	10.15	Put	2,328.85000	2.32885		2,359.07000	2.35907	2,328.850	15.24	0.39	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	10.30	Put	2,051.01000	2.05101		2,073.30000	2.07330	2,051.010	15.40	0.35	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	284.10000	0.28410		273.19000	0.27319	284.100	16.01	0.07	0.00	0	600.0	
R2030	On 04/11/2021	Bond Future			10.00267	91.12059		10.06657	90.79430		13.66	0.00	0.00	0	0.0	
R2030	On 04/11/2021	Bond Future	8.27	Call	853.12000	0.85312		712.86000	0.71286	853.120	13.15	0.18	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	8.77	Call	1,395.24000	1.39524		1,205.41000	1.20541	1,395.240	13.15	0.26	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	9.20	Call	2,055.38000	2.05538		1,821.87000	1.82187	2,055.380	13.24	0.35	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	9.90	Call	3,573.18000	3.57318		3,283.89000	3.28389	3,573.180	13.60	0.50	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.26	Put	1,633.72000	1.63372		1,611.12000	1.61112	1,633.720	14.65	0.25	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	1,405.89000	1.40589		1,380.74000	1.38074	1,405.890	14.65	0.22	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			10.24415	88.13857		10.31110	87.80881		12.57	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	919.11000	0.91911		722.80000	0.72280	919.110	11.95	0.18	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	6,672.05000	6.67205		6,691.94000	6.69194	6,672.050	12.01	0.66	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	5,291.78000	5.29178		5,270.35000	5.27035	5,291.780	12.27	0.57	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			10.39517	87.11582		10.45863	86.74805		18.54	0.00	784,042.38	9	137,207.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	1,827.82000	1.82782		1,641.91000	1.64191	1,827.820	18.40	0.48	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	21.93000	0.02193		23.49000	0.02349	21.930	20.02	0.01	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			10.62838	88.03684		10.69453	87.66559		17.24	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future			10.86044	84.86201		10.92941	84.48695		16.58	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,271.66000	1.27166		1,103.80000	1.10380	1,271.660	15.85	0.22	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	1,971.37000	1.97137		1,767.11000	1.76711	1,971.370	15.85	0.31	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	1,123.70000	1.12370		1,119.62000	1.11962	1,123.700	17.81	0.17	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			11.10808	85.81404		11.18012	85.43485		14.59	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	822.71000	0.82271		638.73000	0.63873	822.710	13.87	0.15	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	1,022.34000	1.02234		810.69000	0.81069	1,022.340	13.87	0.18	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	9,066.21000	9.06621		9,149.73000	9.14973	9,066.210	13.87	0.72	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	7,659.71000	7.65971		7,731.67000	7.73167	7,659.710	13.87	0.66	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	6,511.87000	6.51187		6,576.53000	6.57653	6,511.870	14.01	0.60	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	5,826.14000	5.82614		5,871.69000	5.87169	5,826.140	14.16	0.56	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			11.08188	86.28672		11.16571	85.77044		20.65	0.00	862,867.20	10	99,068.0	
R2035	On 06/05/2021	Bond Future	10.05	Call	279.70000	0.27970		204.33000	0.20433	279.700	19.32	0.11	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	441.37000	0.44137		348.44000	0.34844	441.370	19.32	0.16	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	10.40	Call	641.82000	0.64182		524.62000	0.52462	641.820	19.50	0.22	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	10.55	Put	4,271.18000	4.27118		4,642.89000	4.64289	4,271.180	19.70	0.72	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	1,445.06000	1.44506		1,239.16000	1.23916	1,445.060	20.10	0.39	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	2,310.56000	2.31056	2,558.65000	2.55865	2,310.560	20.43	0.50	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	11.15	Call	2,430.81000	2.43081	2,140.59000	2.14059	2,430.810	20.54	0.54	0.00	0	600.0		
R2035	On 06/05/2021	Bond Future	11.32	Put	1,569.96000	1.56996	1,764.50000	1.76450	1,569.960	20.73	0.38	0.00	0	223.0		
R2035	On 06/05/2021	Bond Future	11.55	Put	1,101.39000	1.10139	1,263.04000	1.26304	1,101.390	21.03	0.30	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	12.02	Put	516.18000	0.51618	607.72000	0.60772	516.180	21.93	0.16	0.00	0	223.0		
R2035	On 06/05/2021	Bond Future	12.77	Put	113.20000	0.11320	125.73000	0.12573	113.200	22.42	0.04	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	12.91	Put	81.02000	0.08102	89.90000	0.08990	81.020	22.42	0.03	0.00	0	600.0		
R2035	On 05/08/2021	Bond Future			11.32016	87.19899	11.40756	86.67763		19.28	0.00	0.00	0	0.0		
R2035	On 05/08/2021	Bond Future	10.02	Call	1,067.81000	1.06781	858.47000	0.85847	1,067.810	18.17	0.21	0.00	0	100.0		
R2035	On 05/08/2021	Bond Future	10.77	Put	5,798.63000	5.79863	6,050.63000	6.05063	5,798.630	18.49	0.62	0.00	0	100.0		
R2035	On 05/08/2021	Bond Future	11.37	Put	3,774.66000	3.77466	3,939.92000	3.93992	3,774.660	19.16	0.47	0.00	0	100.0		
R2035	On 04/11/2021	Bond Future			11.55674	83.68524	11.64780	83.15849		18.72	0.00	0.00	0	0.0		
R2035	On 04/11/2021	Bond Future	10.12	Call	1,597.22000	1.59722	1,373.61000	1.37361	1,597.220	17.76	0.25	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	10.23	Call	1,757.15000	1.75715	1,519.66000	1.51966	1,757.150	17.76	0.27	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	10.62	Call	2,413.41000	2.41341	2,154.78000	2.15478	2,413.410	17.76	0.34	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	11.08	Put	6,294.89000	6.29489	6,548.41000	6.54841	6,294.890	18.08	0.57	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	11.75	Put	4,258.13000	4.25813	4,441.52000	4.44152	4,258.130	18.72	0.43	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	13.82	Put	1,060.55000	1.06055	1,074.08000	1.07408	1,060.550	20.14	0.15	0.00	0	400.0		
R2035	On 03/02/2022	Bond Future			11.81265	84.62403	11.90780	84.09140		16.50	0.00	0.00	0	0.0		
R2035	On 03/02/2022	Bond Future	9.70	Call	1,079.24000	1.07924	844.92000	0.84492	1,079.240	15.72	0.17	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	10.65	Put	9,287.31000	9.28731	9,446.92000	9.44692	9,287.310	15.72	0.68	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.39	Put	6,349.39000	6.34939	6,471.78000	6.47178	6,349.390	16.02	0.55	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			11.33856	81.70439	11.43263	81.13329		22.17	0.00	14,216,563.86	174	128,594.0		
R2037	On 05/08/2021	Bond Future			11.57973	78.31286	11.67787	77.73610		21.80	0.00	0.00	0	0.0		
R2037	On 04/11/2021	Bond Future			11.80710	79.17698	11.90925	78.59415		20.05	0.00	0.00	0	0.0		
R2037	On 04/11/2021	Bond Future	11.49	Call	3,953.49000	3.95349	0.00000	0.00000	3,953.490	19.55	0.47	22,309,921.27	600	191.0		
R2037	On 04/11/2021	Bond Future	12.30	Put	3,627.93000	3.62793	0.00000	0.00000	3,627.930	20.37	0.38	36,220,925.26	1,200	191.0		
R2037	On 03/02/2022	Bond Future			12.05316	75.81090	12.15979	75.22166		18.64	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			11.43140	83.83909	11.52543	83.23151		22.46	0.00	18,444,599.80	220	84,786.0		
R2040	On 06/05/2021	Bond Future	10.83	Call	811.29000	0.81129	660.37000	0.66037	811.290	21.32	0.25	0.00	0	300.0		
R2040	On 06/05/2021	Bond Future	11.58	Call	2,866.20000	2.86620	2,511.58000	2.51158	2,866.200	22.57	0.58	0.00	0	300.0		
R2040	On 06/05/2021	Bond Future	13.38	Put	71.92000	0.07192	81.04000	0.08104	71.920	24.50	0.03	0.00	0	300.0		
R2040	On 05/08/2021	Bond Future			11.66663	80.21989	11.76479	79.60631		22.22	0.00	0.00	0	0.0		
R2040	On 05/08/2021	Bond Future	11.05	Call	2,397.70000	2.39770	2,093.56000	2.09356	2,397.700	21.22	0.37	0.00	0	900.0		
R2040	On 05/08/2021	Bond Future	11.55	Call	3,806.38000	3.80638	3,406.94000	3.40694	3,806.380	21.98	0.50	0.00	0	900.0		
R2040	On 05/08/2021	Bond Future	14.80	Put	235.04000	0.23504	226.45000	0.22645	235.040	24.11	0.05	0.00	0	900.0		
R2040	On 04/11/2021	Bond Future			11.88806	81.10507	11.99029	80.48502		20.53	0.00	0.00	0	0.0		
R2040	On 03/02/2022	Bond Future			12.12751	77.51039	12.23430	76.88348		19.18	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
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			11.48836	80.43388		11.57723	79.85869		23.53	0.00	0.00	0	62,001.0
R2044	On 06/05/2021	Bond Future	10.70	Call	533.75000	0.53375		395.78000	0.39578	533.750	22.07	0.18	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	3,870.07000	3.87007		4,204.43000	4.20443	3,870.070	22.89	0.66	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	1,935.61000	1.93561		1,628.99000	1.62899	1,935.610	23.32	0.45	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	2,665.92000	2.66592		2,921.59000	2.92159	2,665.920	23.39	0.52	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	1,547.39000	1.54739		1,711.63000	1.71163	1,547.390	23.98	0.36	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	533.60000	0.53360		595.06000	0.59506	533.600	25.67	0.15	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.71524	76.90380		11.80808	76.32286		23.27	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.92855	77.75248		12.02530	77.16535		21.48	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			12.15905	74.24531		12.26017	73.65174		20.06	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			11.40755	79.57748		11.49622	78.98874		23.89	0.00	0.00	0	137,361.0
R2048	On 06/05/2021	Bond Future	10.20	Call	154.51000	0.15451		98.58000	0.09858	154.510	21.89	0.07	6,302,311.23	1,200	0.0
R2048	On 06/05/2021	Bond Future	10.80	Call	773.87000	0.77387		633.16000	0.63316	773.870	22.51	0.24	22,981,539.75	1,200	0.0
R2048	On 06/05/2021	Bond Future	10.90	Call	968.10000	0.96810		0.00000	0.00000	968.100	22.75	0.28	23,190,506.11	1,030	1,030.0
R2048	On 06/05/2021	Bond Future	11.40	Call	2,341.79000	2.34179		0.00000	0.00000	2,341.790	23.74	0.51	41,796,842.40	1,030	1,030.0
R2048	On 05/08/2021	Bond Future			11.62005	80.41882		11.71264	79.82418		22.39	0.00	0.00	0	5,000.0
R2048	On 05/08/2021	Bond Future	10.30	Call	1,023.72000	1.02372		783.40000	0.78340	1,023.720	20.73	0.20	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.50	Call	1,311.83000	1.31183		1,029.80000	1.02980	1,311.830	20.73	0.24	0.00	0	1,000.0
R2048	On 05/08/2021	Bond Future	10.90	Call	2,096.28000	2.09628		1,821.11000	1.82111	2,096.280	21.02	0.34	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	11.20	Call	2,899.07000	2.89907		2,567.53000	2.56753	2,899.070	21.58	0.42	0.00	0	1,000.0
R2048	On 04/11/2021	Bond Future			11.82991	76.89341		11.92652	76.29246		21.90	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			12.05588	77.75603		12.15696	77.14849		19.31	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			11.00201	66.26181		11.09049	65.79057		24.72	0.00	40,552,227.72	612	26,392.0
R209	On 06/05/2021	Bond Future	9.50	Call	106.19000	0.10619		71.06000	0.07106	106.190	23.91	0.05	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	201.17000	0.20117		141.98000	0.14198	201.170	23.91	0.09	0.00	0	4,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	601.86000	0.60186		466.98000	0.46698	601.860	24.03	0.22	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	731.18000	0.73118		577.76000	0.57776	731.180	24.12	0.25	0.00	0	500.0
R209	On 06/05/2021	Bond Future	10.60	Put	3,342.34000	3.34234		3,610.39000	3.61039	3,342.340	24.35	0.65	0.00	0	5,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	2,057.28000	2.05728		2,244.25000	2.24425	2,057.280	24.72	0.49	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	1,466.20000	1.46620		1,607.43000	1.60743	1,466.200	25.00	0.38	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	888.38000	0.88838		977.90000	0.97790	888.380	25.65	0.26	0.00	0	3,750.0



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 06/05/2021	Bond Future	12.25	Put	305.23000	0.30523		336.66000	0.33666	305.230	26.52	0.11	0.00	0	8,350.0
R209	On 05/08/2021	Bond Future			11.21205	66.96240		11.30391	66.48648		22.81	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			11.41951	64.56016		11.51487	64.07921		21.93	0.00	0.00	0	2,255.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,032.16000	1.03216		837.36000	0.83736	1,032.160	21.14	0.19	0.00	0	4,750.0
R209	On 04/11/2021	Bond Future	10.50	Put	7,254.94000	7.25494		7,452.27000	7.45227	7,254.940	21.14	0.64	0.00	0	6,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	3,105.56000	3.10556		3,224.43000	3.22443	3,105.560	22.55	0.36	0.00	0	6,500.0
R209	On 03/02/2022	Bond Future			11.63840	65.28438		11.73752	64.79812		19.30	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			200.84427	200.84427		200.82617	200.82617			0.00	0.00	0	1,440.0
R210	On 05/08/2021	Bond Future			203.01790	203.01790		203.00045	203.00045			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			202.56283	202.56283		202.54580	202.54580			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			204.88175	204.88175		204.86470	204.86470			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			171.78058	171.78058		171.77644	171.77644			0.00	0.00	0	2,930.0
R212	On 05/08/2021	Bond Future			171.30787	171.30787		171.30446	171.30446			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			173.23640	173.23640		173.23349	173.23349			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			9.99628	82.89394		10.06978	82.49897		18.01	0.00	0.00	0	9,143.0
R213	On 05/08/2021	Bond Future			10.21819	83.77037		10.29479	83.37160		16.64	0.00	0.00	0	0.0
R213	On 04/11/2021	Bond Future			10.43968	81.16412		10.51951	80.76119		15.93	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			10.68075	82.07440		10.76416	81.66706		14.02	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	859.02000	0.85902		658.52000	0.65852	859.020	13.33	0.17	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,005.37000	1.00537		783.60000	0.78360	1,005.370	13.33	0.19	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.58	Put	7,565.86000	7.56586		7,664.70000	7.66470	7,565.860	13.33	0.68	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	6,886.55000	6.88655		6,995.10000	6.99510	6,886.550	13.34	0.65	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.15	Put	5,623.96000	5.62396		5,694.90000	5.69490	5,623.960	13.60	0.58	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.25	Put	5,330.83000	5.33083		5,393.23000	5.39323	5,330.830	13.67	0.56	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			11.35115	63.31290		11.44474	62.81270		26.76	0.00	2,089,325.70	33	14,809.0
R214	On 05/08/2021	Bond Future			11.55919	63.98228		11.65655	63.47707		24.64	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			11.76437	61.41013		11.86558	60.89957		23.76	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 03/02/2022	Bond Future	11.98453	62.09899		12.08999	61.58282		20.86	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>376,398,789.79</b>	<b>7,873</b>	<b>1 232 259.0</b>
<b>Grand Total:</b>											<b>376,398,789.79</b>	<b>7,873</b>	<b>1 232 259.0</b>