



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: 04/01/2021

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	90.36000		90.36000		90.37000	90.37000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future	794.34800		794.34800		790.53600	790.53600			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	802.37400		802.37400		798.53200	798.53200			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	810.93900		810.93900		807.06400	807.06400			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	819.60800		819.60800		815.69400	815.69400			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	875.81200		875.81200		870.67000	870.67000			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	884.66000		884.66000		879.47700	879.47700			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	894.10400		894.10400		888.87400	888.87400			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	903.66200		903.66200		898.37900	898.37900			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	765.46000		765.46000		761.77200	761.77200			0.00	0.00	0	231.0
ALBI	On 06/05/2021	Index Future	773.19300		773.19300		769.47600	769.47600			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	781.44700		781.44700		777.69800	777.69800			0.00	0.00	0	0.0

an
ast

00

00

00

00

00

00

00

00

00

00

00

00

:35

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		789.80100	789.80100		786.01400	786.01400			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		11.32808	77.67315		11.39694	77.30314			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future		11.57990	74.68483		11.65165	74.31122			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		11.83831	75.49145		11.91313	75.11406			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.10695	72.51647		12.18501	72.13514			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		11.85735	76.61554		11.89558	76.38617			0.00	0.00	0	4,779.0
ES42	On 06/05/2021	Bond Future		12.10240	73.13257		12.14235	72.90105			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		12.34782	73.92296		12.38954	73.68917			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.60446	70.44804		12.64812	70.21181			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		756.42300	756.42300		752.73700	752.73700			0.00	0.00	0	960.0
GOVI	On 06/05/2021	GOVI		764.06500	764.06500		760.35100	760.35100			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		772.22100	772.22100		768.47500	768.47500			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		780.47700	780.47700		776.69300	776.69300			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		146.66252	146.66252		146.65542	146.65542			0.00	0.00	0	7,208.0
I2025	On 06/05/2021	Bond Future		148.18146	148.18146		148.17471	148.17471			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		148.28508	148.28508		148.27859	148.27859			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		149.88887	149.88887		149.88243	149.88243			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		103.20443	103.20443		103.19567	103.19567			0.00	0.00	0	2,182.0
I2029	On 06/05/2021	Bond Future		103.13304	103.13304		103.12457	103.12457			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future		104.27159	104.27159		104.26325	104.26325			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		104.24804	104.24804		104.23963	104.23963			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	98.79450		98.79450		98.93878	98.93878			0.00	0.00	0	8,131.0
I2033	On 06/05/2021	Bond Future	98.60122		98.60122		98.74730	98.74730			0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	99.68968		99.68968		99.83749	99.83749			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	99.54226		99.54226		99.69184	99.69184			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	110.21847		110.21847		110.20763	110.20763			0.00	0.00	0	7,805.0
I2038	On 06/05/2021	Bond Future	111.35997		111.35997		111.34952	111.34952			0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	110.86575		110.86575		110.85540	110.85540			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	112.06496		112.06496		112.05444	112.05444			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	99.82059		99.82059		99.81077	99.81077			0.00	0.00	0	14,890.0
I2046	On 06/05/2021	Bond Future	99.06277		99.06277		99.05318	99.05318			0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	100.15645		100.15645		100.14707	100.14707			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	99.43071		99.43071		99.42125	99.42125			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	100.65491		100.65491		100.64489	100.64489			0.00	0.00	0	11,025.0
I2050	On 06/05/2021	Bond Future	101.69726		101.69726		101.68749	101.68749			0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	100.89001		100.89001		100.88046	100.88046			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	101.98139		101.98139		101.97173	101.97173			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	269.14400		269.14400		269.06400	269.06400			0.00	0.00	0	1,090.0
IGOV	On 06/05/2021	Index Future	271.92900		271.92900		271.85200	271.85200			0.00	0.00	0	18.0
IGOV	On 05/08/2021	Index Future	274.89800		274.89800		274.82200	274.82200			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	277.90200		277.90200		277.82600	277.82600			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.63500		96.36500		3.63500	96.36500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.40000		96.60000		3.41000	96.59000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.38500		96.61500		3.40500	96.59500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.29000		96.71000		3.31000	96.69000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.28000		96.72000		3.31000	96.69000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.23500		96.76500		3.26500	96.73500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.26000		96.74000		3.31000	96.69000			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.43500		96.56500		3.50500	96.49500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.43000		96.57000		3.50500	96.49500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	3.78000		96.22000		3.86000	96.14000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	3.83000		96.17000		3.92500	96.07500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	4.31500		95.68500		4.41500	95.58500			0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	6.60793		120.09167		6.71165	119.53942		6.55	0.00	24,018,334.00	200	79,435.0

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	1.33000		0.00133		4.84000	0.00484	1.330	7.26	0.00	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			6.75540		121.30563		6.86522	120.74819		6.93	0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future	7.30	Put	880.48000		0.88048		1,076.73000	1.07673	880.480	7.05	0.28	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			6.90350		117.33424		7.02006	116.77113		6.72	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.06190		118.57626		7.18580	118.00724		6.14	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			318.11965		318.11965		318.11431	318.11431			0.00	0.00	0	2,441.0
R197	On 06/05/2021	Bond Future			321.41415		321.41415		321.40965	321.40965			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			316.95030		316.95030		316.94656	316.94656			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			320.37869		320.37869		320.37509	320.37509			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			218.39727		218.39727		218.37647	218.37647			0.00	0.00	0	7,883.0
R202	On 06/05/2021	Bond Future			220.65898		220.65898		220.63874	220.63874			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			218.83923		218.83923		218.81908	218.81908			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			221.20636		221.20636		221.18614	221.18614			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			4.43105		109.90781		4.53685	109.69417		1.59	0.00	28,576,030.60	260	31,397.0
R2023	On 06/05/2021	Bond Future			4.48051		107.11315		4.60175	106.89765		1.59	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.50441		108.26963		4.64642	108.05208		1.59	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.54586		105.50883		4.71616	105.28907		1.47	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			8.70316		95.87663		8.79669	95.32045		11.62	0.00	0.00	0	104,910.0
R2030	On 04/02/2021	Bond Future	8.20	Call	276.21000		0.27621		235.87000	0.23587	276.210	11.10	0.17	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	491.44000		0.49144		418.26000	0.41826	491.440	11.26	0.26	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	508.08000		0.50808		432.41000	0.43241	508.080	11.27	0.27	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,818.31000		1.81831		1,573.03000	1.57303	1,818.310	11.73	0.62	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,891.87000		2.89187		2,546.16000	2.54616	2,891.870	12.03	0.77	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	3,261.84000		3.26184		2,888.59000	2.88859	3,261.840	12.15	0.81	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	264.51000		0.26451		416.06000	0.41606	264.510	12.29	0.15	0.00	0	4,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	227.56000		0.22756		364.80000	0.36480	227.560	12.37	0.13	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	8.44000		0.00844		20.78000	0.02078	8.440	12.95	0.01	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			8.89323		96.84606		8.99083	96.28455		12.39	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	783.08000		0.78308		697.82000	0.69782	783.080	11.72	0.22	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	2,403.48000		2.40348		2,190.94000	2.19094	2,403.480	12.25	0.47	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	1,942.55000		1.94255		2,209.06000	2.20906	1,942.550	12.55	0.38	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	Options Inter
R2030	On 06/05/2021	Bond Future	9.27	Call	3,983.39000	3.98339	3,679.51000	3.67951	3,983.390	12.59	0.63	0.00	0	300.0		
R2030	On 06/05/2021	Bond Future	9.92	Put	901.75000	0.90175	1,060.16000	1.06016	901.750	13.40	0.21	0.00	0	700.0		
R2030	On 06/05/2021	Bond Future	10.95	Put	190.46000	0.19046	241.08000	0.24108	190.460	13.51	0.06	0.00	0	300.0		
R2030	On 05/08/2021	Bond Future			9.09073	93.88646	9.19280	93.31915		12.12	0.00	0.00	0	0.0		
R2030	On 05/08/2021	Bond Future	7.70	Call	783.92000	0.78392	704.83000	0.70483	783.920	11.50	0.18	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	8.78	Call	2,609.12000	2.60912	2,399.58000	2.39958	2,609.120	11.83	0.44	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	8.95	Call	3,048.62000	3.04862	2,814.45000	2.81445	3,048.620	11.94	0.48	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	9.45	Call	4,542.00000	4.54200	4,235.94000	4.23594	4,542.000	12.24	0.61	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	10.30	Put	1,271.29000	1.27129	1,430.54000	1.43054	1,271.290	13.10	0.22	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	12.10	Put	142.31000	0.14231	172.42000	0.17242	142.310	13.10	0.04	0.00	0	600.0		
R2030	On 04/11/2021	Bond Future			9.28744	94.88043	9.39405	94.30723		10.97	0.00	0.00	0	0.0		
R2030	On 04/11/2021	Bond Future	8.27	Call	1,497.88000	1.49788	1,360.75000	1.36075	1,497.880	10.31	0.28	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	8.77	Call	2,430.98000	2.43098	2,232.70000	2.23270	2,430.980	10.50	0.40	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	11.44	Put	639.67000	0.63967	726.77000	0.72677	639.670	11.80	0.12	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			9.68449	93.32632	9.76290	92.83579		13.71	0.00	8,399,368.80	90	114,916.0		
R2032	On 04/02/2021	Bond Future	8.79	Call	75.43000	0.07543	73.14000	0.07314	75.430	12.74	0.05	0.00	0	800.0		
R2032	On 04/02/2021	Bond Future	9.29	Call	520.07000	0.52007	473.25000	0.47325	520.070	13.14	0.25	0.00	0	800.0		
R2032	On 04/02/2021	Bond Future	10.82	Put	76.36000	0.07636	132.36000	0.13236	76.360	15.33	0.04	0.00	0	800.0		
R2032	On 06/05/2021	Bond Future			9.88921	90.12611	9.97084	89.63089		15.23	0.00	0.00	0	0.0		
R2032	On 06/05/2021	Bond Future	10.33	Call	4,675.33000	4.67533	4,411.08000	4.41108	4,675.330	15.58	0.65	0.00	0	736.0		
R2032	On 06/05/2021	Bond Future	12.57	Put	108.75000	0.10875	136.38000	0.13638	108.750	16.67	0.03	0.00	0	736.0		
R2032	On 05/08/2021	Bond Future			10.09720	91.09965	10.18225	90.59931		14.36	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future			10.31333	87.91960	10.40198	87.41406		13.55	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future	9.33	Call	1,909.54000	1.90954	1,780.59000	1.78059	1,909.540	12.75	0.31	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	2,969.81000	2.96981	2,789.55000	2.78955	2,969.810	13.03	0.42	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	621.91000	0.62191	691.74000	0.69174	621.910	14.57	0.11	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			10.50003	92.15833	10.57863	91.63941		15.59	0.00	276,474.99	3	96,418.0		
R2035	On 04/02/2021	Bond Future	10.14	Put	3,132.39000	3.13239	3,594.90000	3.59490	3,132.390	15.06	0.72	0.00	0	650.0		
R2035	On 04/02/2021	Bond Future	11.14	Put	417.62000	0.41762	593.66000	0.59366	417.620	16.77	0.17	0.00	0	650.0		
R2035	On 06/05/2021	Bond Future			10.71258	88.61728	10.79433	88.09337		17.29	0.00	0.00	0	0.0		
R2035	On 06/05/2021	Bond Future	10.05	Call	1,656.70000	1.65670	1,541.95000	1.54195	1,656.700	16.35	0.32	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	10.24	Call	2,121.22000	2.12122	1,980.81000	1.98081	2,121.220	16.64	0.38	0.00	0	793.0		
R2035	On 06/05/2021	Bond Future	10.40	Call	2,558.29000	2.55829	2,395.18000	2.39518	2,558.290	16.87	0.43	0.00	0	600.0		
R2035	On 06/05/2021	Bond Future	10.55	Put	4,060.59000	4.06059	4,399.48000	4.39948	4,060.590	17.07	0.53	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	10.81	Call	3,854.30000	3.85430	3,630.59000	3.63059	3,854.300	17.36	0.55	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	11.05	Put	2,597.99000	2.59799	2,862.87000	2.86287	2,597.990	17.66	0.39	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	11.15	Call	5,127.27000	5.12727	4,854.18000	4.85418	5,127.270	17.83	0.64	0.00	0	600.0		
R2035	On 06/05/2021	Bond Future	11.32	Put	2,043.10000	2.04310	2,270.99000	2.27099	2,043.100	18.14	0.32	0.00	0	793.0		
R2035	On 06/05/2021	Bond Future	11.55	Put	1,668.58000	1.66858	1,867.87000	1.86787	1,668.580	18.59	0.27	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	12.02	Put	1,032.02000		1.03202	1,176.53000	1.17653	1,032.020	19.01	0.18	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	12.77	Put	402.58000		0.40258	476.78000	0.47678	402.580	19.01	0.09	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.91	Put	332.75000		0.33275	397.16000	0.39716	332.750	19.01	0.07	0.00	0	600.0	
R2035	On 05/08/2021	Bond Future			10.93189		89.57418	11.01704	89.04489		16.39	0.00	0.00	0	0.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	1,980.96000		1.98096	1,854.52000	1.85452	1,980.960	15.36	0.31	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	4,969.45000		4.96945	5,286.35000	5.28635	4,969.450	16.19	0.51	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	3,299.95000		3.29995	3,548.02000	3.54802	3,299.950	16.79	0.38	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			11.15847		86.04855	11.24716	85.51376		15.48	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	2,141.10000		2.14110	2,004.80000	2.00480	2,141.100	14.59	0.31	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	2,344.94000		2.34494	2,198.04000	2.19804	2,344.940	14.59	0.33	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	3,276.41000		3.27641	3,088.25000	3.08825	3,276.410	14.94	0.42	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	5,058.91000		5.05891	5,355.85000	5.35585	5,058.910	15.34	0.49	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	3,351.78000		3.35178	3,580.16000	3.58016	3,351.780	15.96	0.36	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	700.05000		0.70005	774.53000	0.77453	700.050	16.65	0.10	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			10.73681		83.29179	10.80513	82.84401		17.53	0.00	1,082,793.27	13	131,664.0	
R2037	On 04/02/2021	Bond Future	9.65	Call	49.37000		0.04937	52.58000	0.05258	49.370	16.14	0.03	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.35	Put	3,275.85000		3.27585	3,689.26000	3.68926	3,275.850	16.85	0.73	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.48	Call	954.60000		0.95460	898.59000	0.89859	954.600	17.12	0.35	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	10.85	Put	1,360.79000		1.36079	1,664.73000	1.66473	1,360.790	17.69	0.42	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	11.90	Put	114.95000		0.11495	183.26000	0.18326	114.950	19.67	0.06	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	11.97	Call	7,642.11000		7.64211	7,252.89000	7.25289	7,642.110	19.67	0.95	0.00	0	300.0	
R2037	On 04/02/2021	Bond Future	13.73	Put	0.05000		0.00005	0.20000	0.00020	0.050	19.67	0.00	0.00	0	300.0	
R2037	On 06/05/2021	Bond Future			10.94955		84.13408	11.02060	83.68198		18.50	0.00	0.00	0	0.0	
R2037	On 05/08/2021	Bond Future			11.17092		80.78698	11.24495	80.33022		18.45	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future			11.38766		81.64241	11.46467	81.18087		16.56	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			10.87038		85.32071	10.91330	85.02067		17.96	0.00	0.00	0	79,911.0	
R2040	On 04/02/2021	Bond Future	9.49	Call	9.48000		0.00948	12.66000	0.01266	9.480	16.31	0.01	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	9.57	Call	14.74000		0.01474	19.00000	0.01900	14.740	16.31	0.01	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.07	Call	151.29000		0.15129	165.24000	0.16524	151.290	16.34	0.08	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.24	Call	288.20000		0.28820	302.95000	0.30295	288.200	16.43	0.14	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.57	Put	379.67000		0.37967	502.69000	0.50269	379.670	19.20	0.15	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.74	Put	253.43000		0.25343	349.30000	0.34930	253.430	19.65	0.11	0.00	0	800.0	
R2040	On 06/05/2021	Bond Future			11.07889		86.18352	11.12353	85.88069		18.78	0.00	0.00	0	0.0	
R2040	On 06/05/2021	Bond Future	10.83	Call	2,844.68000		2.84468	2,769.28000	2.76928	2,844.680	18.14	0.45	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	11.58	Call	5,635.22000		5.63522	5,495.74000	5.49574	5,635.220	19.28	0.66	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	13.38	Put	327.65000		0.32765	372.47000	0.37247	327.650	20.77	0.07	0.00	0	300.0	
R2040	On 05/08/2021	Bond Future			11.29580		82.60825	11.34232	82.30240		18.90	0.00	0.00	0	0.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	3,966.50000		3.96650	3,866.92000	3.86692	3,966.500	18.68	0.47	0.00	0	900.0	

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 05/08/2021	Bond Future	11.55	Call	5,665.61000		5.66561	5,533.06000	5.53306	5,665.610		19.26	0.58	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	242.08000		0.24208	267.25000	0.26725	242.080		20.56	0.04	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.50773		83.48295	11.55613	83.17399			16.87	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			10.92748		82.01461	10.97032	81.71272			18.88	0.00	6,315,124.97	77	51,766.0
R2044	On 04/02/2021	Bond Future	9.66	Call	17.07000		0.01707	21.80000	0.02180	17.070		17.12	0.01	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	5,011.90000		5.01190	5,329.14000	5.32914	5,011.900		17.34	0.86	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	2,108.35000		2.10835	2,385.74000	2.38574	2,108.350		18.60	0.54	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			11.12778		82.84395	11.17234	82.53932			19.71	0.00	0.00	0	0.0
R2044	On 06/05/2021	Bond Future	10.70	Call	2,333.88000		2.33388	2,272.14000	2.27214	2,333.880		18.77	0.39	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	3,823.38000		3.82338	4,033.65000	4.03365	3,823.380		19.49	0.49	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	4,554.63000		4.55463	4,438.54000	4.43854	4,554.630		19.85	0.59	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	2,918.25000		2.91825	3,102.42000	3.10242	2,918.250		19.93	0.40	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	2,061.30000		2.06130	2,213.17000	2.21317	2,061.300		20.69	0.31	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	1,059.32000		1.05932	1,159.76000	1.15976	1,059.320		21.81	0.18	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.33595		79.35777	11.38240	79.05011			19.84	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.53900		80.19813	11.58736	79.88722			17.69	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			10.83092		85.79958	10.87371	85.48766			18.23	0.00	0.00	0	116,103.0
R2048	On 04/02/2021	Bond Future	9.80	Call	46.83000		0.04683	55.17000	0.05517	46.830		16.43	0.03	0.00	0	2,140.0
R2048	On 04/02/2021	Bond Future	10.80	Call	1,673.69000		1.67369	1,635.80000	1.63580	1,673.690		17.87	0.49	0.00	0	2,140.0
R2048	On 06/05/2021	Bond Future			11.01854		82.25725	11.06304	81.94247			19.97	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			11.21138		83.14556	11.25774	82.82761			19.13	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			11.40909		79.61495	11.45740	79.29367			17.94	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			10.31308		71.45106	10.38103	71.05633			18.09	0.00	0.00	0	26,103.0
R209	On 06/05/2021	Bond Future			10.49944		69.03424	10.56987	68.63566			20.21	0.00	53,846,707.20	780	5,500.0
R209	On 06/05/2021	Bond Future	9.75	Call	1,438.63000		1.43863	1,362.47000	1.36247	1,438.630		19.38	0.31	82,829,712.26	3,900	8,200.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,541.10000		2.54110	2,415.61000	2.41561	2,541.100		19.96	0.45	60,790,227.42	1,950	5,325.0
R209	On 06/05/2021	Bond Future	10.60	Put	2,944.50000		2.94450	3,179.37000	3.17937	2,944.500		20.32	0.45	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	2,066.85000		2.06685	2,258.74000	2.25874	2,066.850		20.93	0.35	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	1,663.31000		1.66331	1,830.76000	1.83076	1,663.310		21.45	0.29	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	1,202.99000		1.20299	1,338.66000	1.33866	1,202.990		22.00	0.22	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	564.91000		0.56491	646.49000	0.64649	564.910		22.00	0.12	0.00	0	9,150.0

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 05/08/2021	Bond Future			10.68750		69.77995		10.76053	69.37724		18.96	0.00	0.00	0	0.00
R209	On 04/11/2021	Bond Future			10.88070		67.37890		10.95644	66.97202		18.00	0.00	0.00	0	1,000.00
R209	On 04/11/2021	Bond Future	9.50	Call	1,482.90000		1.48290		1,402.66000	1.40266	1,482.900	16.92	0.26	0.00	0	2,000.00
R209	On 04/11/2021	Bond Future	10.50	Put	5,483.14000		5.48314		5,735.51000	5.73551	5,483.140	17.49	0.54	0.00	0	2,000.00
R209	On 04/11/2021	Bond Future	12.00	Put	2,260.81000		2.26081		2,403.37000	2.40337	2,260.810	19.37	0.28	0.00	0	2,000.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future			193.02781		193.02781		192.76431	192.76431			0.00	0.00	0	1,213.00
R210	On 06/05/2021	Bond Future			192.31091		192.31091		192.04534	192.04534			0.00	0.00	0	0.00
R210	On 05/08/2021	Bond Future			194.43398		194.43398		194.16601	194.16601			0.00	0.00	0	0.00
R210	On 04/11/2021	Bond Future			193.79460		193.79460		193.52382	193.52382			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future			169.94106		169.94106		169.94009	169.94009			0.00	0.00	0	5,730.00
R212	On 06/05/2021	Bond Future			171.70115		171.70115		171.70067	171.70067			0.00	0.00	0	0.00
R212	On 05/08/2021	Bond Future			171.26208		171.26208		171.26203	171.26203			0.00	0.00	0	0.00
R212	On 04/11/2021	Bond Future			173.11450		173.11450		173.11458	173.11458			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future			9.15990		89.12893		9.24325	88.64114		12.99	0.00	0.00	0	8,858.00
R213	On 06/05/2021	Bond Future			9.34562		86.50217		9.43229	86.00970		14.45	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future			9.53635		87.43616		9.62661	86.93863		13.55	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future	9.34	Call	3,036.96000		3.03696		2,840.65000	2.84065	3,036.960	13.28	0.47	0.00	0	200.00
R213	On 05/08/2021	Bond Future	10.14	Put	2,228.67000		2.22867		2,435.28000	2.43528	2,228.670	13.88	0.34	0.00	0	200.00
R213	On 05/08/2021	Bond Future	10.78	Put	1,358.01000		1.35801		1,503.15000	1.50315	1,358.010	14.65	0.23	0.00	0	200.00
R213	On 04/11/2021	Bond Future			9.73604		84.83298		9.83007	84.33023		12.81	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future			10.71921		68.38940		10.75682	68.16870		19.68	0.00	0.00	0	15,327.00
R214	On 06/05/2021	Bond Future			10.90228		65.80500		10.94127	65.58224		22.04	0.00	0.00	0	0.00
R214	On 05/08/2021	Bond Future			11.08980		66.51559		11.13027	66.29062		20.64	0.00	0.00	0	0.00
R214	On 04/11/2021	Bond Future			11.28193		63.94307		11.32394	63.71580		19.62	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
Total for Derivatives :											266,134,773.50	7,273	1 126 692.1
Grand Total:											266,134,773.50	7,273	1 126 692.1