



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: 17/02/2021

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		90.75000	90.75000		90.74000	90.74000			0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future		788.86400	788.86400		793.29200	793.29200			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future		797.23400	797.23400		801.71100	801.71100			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		805.91000	805.91000		810.43700	810.43700			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		814.69700	814.69700		819.27400	819.27400			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future		888.06700	888.06700		894.36500	894.36500			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		897.48900	897.48900		903.85700	903.85700			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		907.25600	907.25600		913.69500	913.69500			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		917.14800	917.14800		923.65800	923.65800			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future		776.63700	776.63700		782.25900	782.25900			0.00	0.00	0	308.0
ALBI	On 05/08/2021	Index Future		784.87700	784.87700		790.56100	790.56100			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future		793.41800	793.41800		799.16600	799.16600			0.00	0.00	0	0.0

an
ast

00

00

00

00

00

00

00

00

00

00

00

00

:51

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		802.06900	802.06900		807.88000	807.88000			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		11.36608	75.81430		11.26063	76.38033			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future		11.61637	76.62745		11.50623	77.20051			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		11.87256	73.67895		11.75765	74.25859			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future		12.14981	74.48277		12.02974	75.06890			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		11.94262	74.07110		11.83638	74.70648			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future		12.18179	74.86633		12.07068	75.50943			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.42818	71.41573		12.31195	72.06618			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future		12.68580	72.19518		12.56422	72.85284			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		767.50300	767.50300		773.03000	773.03000			0.00	0.00	0	974.0
GOVI	On 05/08/2021	GOVI		775.64500	775.64500		781.23400	781.23400			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		784.08600	784.08600		789.73800	789.73800			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI		792.63600	792.63600		798.34900	798.34900			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future		151.53539	151.53539		151.55862	151.55862			0.00	0.00	0	7,790.0
I2025	On 05/08/2021	Bond Future		151.66838	151.66838		151.69365	151.69365			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		153.33828	153.33828		153.36462	153.36462			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		153.49000	153.49000		153.51686	153.51686			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		108.24099	108.24099		108.24643	108.24643			0.00	0.00	0	2,382.0
I2029	On 05/08/2021	Bond Future		109.42847	109.42847		109.43523	109.43523			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		109.48388	109.48388		109.49136	109.49136			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future		110.70343	110.70343		110.71114	110.71114			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		102.81088	102.81088	102.81036	102.81036			0.00	0.00	0	9,583.0
I2033		On 05/08/2021	Bond Future		103.93859	103.93859	103.93932	103.93932			0.00	0.00	0	0.0
I2033		On 04/11/2021	Bond Future		103.85938	103.85938	103.86070	103.86070			0.00	0.00	0	0.0
I2033		On 03/02/2022	Bond Future		105.01622	105.01622	105.01773	105.01773			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		117.43647	117.43647	116.96408	116.96408			0.00	0.00	0	7,799.0
I2038		On 05/08/2021	Bond Future		117.00419	117.00419	116.52807	116.52807			0.00	0.00	0	0.0
I2038		On 04/11/2021	Bond Future		118.29274	118.29274	117.81187	117.81187			0.00	0.00	0	0.0
I2038		On 03/02/2022	Bond Future		117.85958	117.85958	117.37356	117.37356			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		104.72027	104.72027	104.00001	104.00001			0.00	0.00	0	14,893.0
I2046		On 05/08/2021	Bond Future		105.86923	105.86923	105.14232	105.14232			0.00	0.00	0	0.0
I2046		On 04/11/2021	Bond Future		105.22893	105.22893	104.49470	104.49470			0.00	0.00	0	0.0
I2046		On 03/02/2022	Bond Future		106.40123	106.40123	105.65888	105.65888			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		108.21242	108.21242	108.61902	108.61902			0.00	3,462,797.44	32	10,904.0
I2050		On 05/08/2021	Bond Future		107.47339	107.47339	107.88562	107.88562			0.00	0.00	0	0.0
I2050		On 04/11/2021	Bond Future		108.65688	108.65688	109.07425	109.07425			0.00	0.00	0	0.0
I2050		On 03/02/2022	Bond Future		107.92134	107.92134	108.34358	108.34358			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		282.00400	282.00400	282.12800	282.12800			0.00	0.00	0	976.0
IGOV		On 05/08/2021	Index Future		285.06400	285.06400	285.19100	285.19100			0.00	0.00	0	0.0
IGOV		On 04/11/2021	Index Future		288.23500	288.23500	288.36400	288.36400			0.00	0.00	0	0.0
IGOV		On 03/02/2022	Index Future		291.44500	291.44500	291.57500	291.57500			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/02/2021	Jibar Tradeable Future		3.64200	96.35800	3.64500	96.35500			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/03/2021	Jibar Tradeable Future		3.71500	96.28500	3.71500	96.28500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/04/2021	Jibar Tradeable Future		3.72000	96.28000	3.72000	96.28000			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/05/2021	Jibar Tradeable Future		3.73000	96.27000	3.73000	96.27000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2021	Jibar Tradeable Future		3.74500	96.25500	3.74500	96.25500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/07/2021	Jibar Tradeable Future		3.78000	96.22000	3.78000	96.22000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future		3.90000	96.10000	3.87000	96.13000			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future		4.23000	95.77000	4.13500	95.86500			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future		4.42000	95.58000	4.30000	95.70000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future		4.65500	95.34500	4.52500	95.47500			0.00	0.00	0	20,001.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future		4.82500	95.17500	4.68500	95.31500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future		5.01500	94.98500	4.86500	95.13500			0.00	0.00	0	0.0
R186		On 06/05/2021	Bond Future		7.16756	119.23061	7.03653	119.88525		6.28	0.00	834,614.27	7	105,559.0

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
R186	On 06/05/2021	Bond Future	7.30	Put	1,098.83000		1.09883		895.72000	0.89572	1,098.830	6.40	0.42	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			7.34304		115.22859		7.20353	115.89170		6.18	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.52424		116.47083		7.37576	117.14167		5.97	0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			7.72789		112.46073		7.56943	113.13910		5.75	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			321.17676		321.17676		321.31735	321.31735			0.00	0.00	0	2,121.0
R197	On 05/08/2021	Bond Future			316.70329		316.70329		316.84910	316.84910			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			320.19086		320.19086		320.33999	320.33999			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			315.66616		315.66616		315.81746	315.81746			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			229.08225		229.08225		230.81997	230.81997			0.00	0.00	0	8,028.0
R202	On 05/08/2021	Bond Future			227.34783		227.34783		229.10729	229.10729			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			229.85124		229.85124		231.63100	231.63100			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			228.11376		228.11376		229.91390	229.91390			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			4.92875		106.31932		4.85405	106.45106		1.52	0.00	53,159,660.00	500	40,958.0
R2023	On 05/08/2021	Bond Future			5.03548		107.45920		4.94702	107.59360		1.46	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			5.16730		104.71006		5.06068	104.84649		1.32	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.36993		105.85218		5.23622	105.99028		1.08	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			8.88728		96.88044		8.77944	97.50618		10.83	0.00	435,186,936.48	4,492	113,601.0
R2030	On 06/05/2021	Bond Future	7.97	Call	286.56000		0.28656		399.59000	0.39959	286.560	10.27	0.13	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	1,622.62000		1.62262		1,964.37000	1.96437	1,622.620	10.84	0.45	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	8.90	Put	1,916.82000		1.91682		1,670.79000	1.67079	1,916.820	10.94	0.48	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	8.95	Put	1,781.39000		1.78139		1,549.43000	1.54943	1,781.390	10.97	0.46	0.00	0	2,500.0
R2030	On 06/05/2021	Bond Future	9.00	Put	1,653.16000		1.65316		1,434.90000	1.43490	1,653.160	11.01	0.44	0.00	0	5,000.0
R2030	On 06/05/2021	Bond Future	9.22	Put	1,181.72000		1.18172		1,019.54000	1.01954	1,181.720	11.24	0.34	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	3,270.82000		3.27082		3,745.37000	3.74537	3,270.820	11.30	0.68	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.92	Put	350.46000		0.35046		298.14000	0.29814	350.460	11.92	0.13	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	25.34000		0.02534		21.23000	0.02123	25.340	11.92	0.01	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.08577		93.91414		8.97275	94.54774		10.69	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future	7.70	Call	363.84000		0.36384		509.97000	0.50997	363.840	10.07	0.12	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.78	Call	1,939.20000		1.93920		2,322.95000	2.32295	1,939.200	10.56	0.41	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.95	Call	2,364.07000		2.36407		2,782.60000	2.78260	2,364.070	10.66	0.47	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	3,898.93000		3.89893		4,407.15000	4.40715	3,898.930	11.03	0.63	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	721.56000	0.72156		682.41000	0.68241	721.560	11.66	0.17	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	33.39000	0.03339		34.10000	0.03410	33.390	11.66	0.01	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.27886	94.92676		9.16072	95.56772		10.26	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	1,118.36000	1.11836		1,356.27000	1.35627	1,118.360	9.66	0.25	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.77	Call	2,023.95000	2.02395		2,358.77000	2.35877	2,023.950	9.97	0.38	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	11.44	Put	395.11000	0.39511		352.38000	0.35238	395.110	11.13	0.09	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.49137	91.95839		9.36763	92.60649		9.97	0.00	0.00	0	0.0
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			9.70779	91.24021		9.59546	91.93947		13.07	0.00	2,098,524.83	23	124,949.0
R2032	On 06/05/2021	Bond Future	10.33	Call	4,674.24000	4.67424		5,210.90000	5.21090	4,674.240	14.21	0.75	0.00	0	736.0
R2032	On 06/05/2021	Bond Future	12.57	Put	4.30000	0.00430		4.00000	0.00400	4.300	14.50	0.00	0.00	0	736.0
R2032	On 05/08/2021	Bond Future			9.90927	92.21898		9.79205	92.92689		12.47	0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future			10.11444	89.06837		9.99223	89.78438		12.47	0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future	9.33	Call	1,783.30000	1.78330		2,110.17000	2.11017	1,783.300	11.95	0.32	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	2,956.78000	2.95678		3,384.42000	3.38442	2,956.780	12.35	0.45	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	277.98000	0.27798		264.89000	0.26489	277.980	13.55	0.06	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			10.33418	90.04013		10.20667	90.76409		11.72	0.00	0.00	0	0.0
R2032	On 03/02/2022	Bond Future	8.91	Call	1,122.07000	1.12207		1,428.91000	1.42891	1,122.070	10.96	0.21	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.81	Put	5,776.86000	5.77686		5,535.15000	5.53515	5,776.860	11.41	0.59	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.45	Put	3,841.62000	3.84162		3,704.78000	3.70478	3,841.620	11.86	0.45	0.00	0	198.0
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			10.43446	90.43471		10.30686	91.28702		14.69	0.00	3,255,649.56	36	102,994.0
R2035	On 06/05/2021	Bond Future	10.05	Call	1,360.72000	1.36072		1,753.89000	1.75389	1,360.720	14.46	0.35	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.24	Call	1,867.97000	1.86797		2,334.31000	2.33431	1,867.970	14.68	0.43	0.00	0	223.0
R2035	On 06/05/2021	Bond Future	10.40	Call	2,369.86000	2.36986		2,894.70000	2.89470	2,369.860	14.87	0.50	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	10.55	Put	2,140.86000	2.14086		1,863.82000	1.86382	2,140.860	15.08	0.44	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.81	Call	3,959.57000	3.95957		4,609.60000	4.60960	3,959.570	15.54	0.66	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	11.05	Put	1,097.47000	1.09747		950.88000	0.95088	1,097.470	16.01	0.26	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	11.15	Call	5,524.99000	5.52499		6,249.50000	6.24950	5,524.990	16.22	0.77	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	11.32	Put	740.70000	0.74070		641.24000	0.64124	740.700	16.42	0.19	0.00	0	223.0
R2035	On 06/05/2021	Bond Future	11.55	Put	492.05000	0.49205		424.69000	0.42469	492.050	16.42	0.14	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	194.40000	0.19440		167.48000	0.16748	194.400	16.42	0.06	0.00	0	223.0
R2035	On 06/05/2021	Bond Future	12.77	Put	34.03000	0.03403		29.63000	0.02963	34.030	16.42	0.01	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.91	Put	23.72000	0.02372		20.74000	0.02074	23.720	16.42	0.01	0.00	0	600.0
R2035	On 05/08/2021	Bond Future			10.64326	91.40431		10.51025	92.26683		14.10	0.00	0.00	0	0.0
R2035	On 05/08/2021	Bond Future	10.02	Call	1,766.97000	1.76697		2,224.71000	2.22471	1,766.970	13.61	0.33	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	3,157.04000	3.15704		2,944.69000	2.94469	3,157.040	14.37	0.44	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	1,868.34000	1.86834		1,758.79000	1.75879	1,868.340	15.26	0.30	0.00	0	100.0
R2035	On 04/11/2021	Bond Future			10.85520	87.91516		10.71671	88.78748		14.07	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.12	Call	2,143.07000	2.14307		2,582.16000	2.58216	2,143.070	13.49	0.34	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	2,406.40000	2.40640		2,872.45000	2.87245	2,406.400	13.60	0.37	0.00	0	782.0

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 04/11/2021	Bond Future	10.62	Call	3,462.91000		3.46291	4,021.41000	4.02141	3,462.910		13.96	0.47	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	3,562.66000		3.56266	3,338.83000	3.33883	3,562.660		14.38	0.42	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.75	Put	2,228.76000		2.22876	2,102.02000	2.10202	2,228.760		15.32	0.29	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	267.94000		0.26794	260.03000	0.26003	267.940		15.32	0.05	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			11.08484		88.87424	10.94040	89.75621			13.35	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	1,407.32000		1.40732	1,800.31000	1.80031	1,407.320		12.53	0.23	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	10.65	Put	6,085.82000		6.08582	5,814.45000	5.81445	6,085.820		13.08	0.57	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.39	Put	3,849.58000		3.84958	3,707.20000	3.70720	3,849.580		13.68	0.41	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			10.67707		85.90347	10.55970	86.68340			15.81	0.00	5,755,532.49	67	130,432.0
R2037	On 05/08/2021	Bond Future			10.88801		82.56920	10.76564	83.35849			15.94	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future			11.09087		83.45975	10.96364	84.25801			15.14	0.00	0.00	0	0.0
R2037	On 03/02/2022	Bond Future			11.31057		80.11610	11.17803	80.92323			15.10	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			10.85482		87.73040	10.75285	88.44946			16.25	0.00	37,285,420.00	425	75,874.0
R2040	On 06/05/2021	Bond Future	10.83	Call	2,563.11000		2.56311	3,004.50000	3.00450	2,563.110		16.36	0.50	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	11.58	Call	5,874.22000		5.87422	6,483.78000	6.48378	5,874.220		17.87	0.77	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	13.38	Put	29.39000		0.02939	26.44000	0.02644	29.390		18.27	0.01	0.00	0	300.0
R2040	On 05/08/2021	Bond Future			11.06317		84.16540	10.95678	84.89322			16.48	0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future	11.05	Call	3,733.96000		3.73396	4,264.46000	4.26446	3,733.960		16.54	0.52	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	5,679.28000		5.67928	6,292.12000	6.29212	5,679.280		17.26	0.65	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	40.14000		0.04014	42.38000	0.04238	40.140		18.15	0.01	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.26320		85.07320	11.15253	85.80932			15.56	0.00	0.00	0	0.0
R2040	On 03/02/2022	Bond Future			11.47964		81.49695	11.36428	82.24127			15.67	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			10.92321		84.26788	10.82096	84.99559			17.11	0.00	5,224,608.56	62	61,111.0
R2044	On 06/05/2021	Bond Future	10.70	Call	1,946.42000		1.94642	2,332.42000	2.33242	1,946.420		17.03	0.42	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	2,157.77000		2.15777	1,934.54000	1.93454	2,157.770		17.70	0.41	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	4,489.92000		4.48992	5,053.55000	5.05355	4,489.920		18.26	0.68	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	1,468.41000		1.46841	1,314.33000	1.31433	1,468.410		18.38	0.31	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	876.90000		0.87690	784.94000	0.78494	876.900		19.25	0.20	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	249.11000		0.24911	222.07000	0.22207	249.110		19.25	0.07	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.12354		80.79091	11.01684	81.52744			17.35	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.31557		81.66237	11.20456	82.40726			16.36	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			11.52311		78.17399	11.40737	78.92715			16.49	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			10.81505		83.72480	10.71254	84.48200			17.40	0.00	10,046,976.00	120	128,092.0
R2048	On 05/08/2021	Bond Future			11.00028		84.62242	10.89340	85.38877			16.76	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	Options Interest
R2048	On 04/11/2021	Bond Future			11.18692		81.12327		11.07563	81.89832		16.63	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.38792		82.00825		11.27181	82.79194		15.90	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			10.32216		70.05244		10.21487	70.67921		17.47	0.00	52,539,330.00	750	26,170.0
R209	On 06/05/2021	Bond Future	9.50	Call	554.76000		0.55476		745.13000	0.74513	554.760	16.57	0.19	20,395,436.18	1,500	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	924.96000		0.92496		1,183.06000	1.18306	924.960	16.90	0.28	0.00	0	6,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,059.02000		2.05902		2,453.76000	2.45376	2,059.020	17.47	0.49	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	2,350.31000		2.35031		2,769.68000	2.76968	2,350.310	17.59	0.53	0.00	0	1,000.0
R209	On 06/05/2021	Bond Future	10.60	Put	1,583.93000		1.58393		1,431.44000	1.43144	1,583.930	17.94	0.38	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	928.34000		0.92834		841.71000	0.84171	928.340	18.71	0.25	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	661.38000		0.66138		601.14000	0.60114	661.380	19.26	0.19	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	359.19000		0.35919		327.52000	0.32752	359.190	19.26	0.11	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	97.79000		0.09779		90.55000	0.09055	97.790	19.26	0.04	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.50458		70.80393		10.39319	71.43837		16.58	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			10.68856		68.42723		10.57304	69.06885		16.64	0.00	0.00	0	1,795.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,257.75000		1.25775		1,493.34000	1.49334	1,257.750	15.62	0.25	0.00	0	3,750.0
R209	On 04/11/2021	Bond Future	10.50	Put	4,408.71000		4.40871		4,114.99000	4.11499	4,408.710	16.64	0.52	0.00	0	5,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	1,467.15000		1.46715		1,392.96000	1.39296	1,467.150	18.06	0.23	0.00	0	5,500.0
R209	On 03/02/2022	Bond Future			10.88324		69.17380		10.76337	69.82251		15.55	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			200.57004		200.57004		200.58387	200.58387			0.00	0.00	0	1,183.0
R210	On 05/08/2021	Bond Future			202.77054		202.77054		202.78676	202.78676			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			202.26543		202.26543		202.28301	202.28301			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			204.51851		204.51851		204.53655	204.53655			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			171.78094		171.78094		171.82464	171.82464			0.00	60,466,890.88	352	3,425.0
R212	On 05/08/2021	Bond Future			171.33520		171.33520		171.38136	171.38136			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			173.22181		173.22181		173.26938	173.26938			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
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			9.33090	86.58618		9.22339	87.20304		12.64	0.00	346,344.72	4	9,146.0
R213	On 05/08/2021	Bond Future			9.52219	87.51456		9.41001	88.13901		11.97	0.00	0.00	0	0.0
R213	On 04/11/2021	Bond Future			9.71823	84.92865		9.60130	85.56029		11.98	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			9.93227	85.85502		9.81018	86.49373		11.18	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	1,135.09000	1.13509	1,410.72000	1.41072	1,135.090	10.44	0.23	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	9.58	Put	4,757.67000	4.75767	4,556.83000	4.55683	4,757.670	11.06	0.56	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	10.15	Put	3,292.39000	3.29239	3,166.99000	3.16699	3,292.390	11.48	0.43	0.00	0	200.0	
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			10.76891	66.57629		10.66146	67.20837		19.27	0.00	0.00	0	13,213.0
R214	On 05/08/2021	Bond Future			10.95220	67.29008		10.84052	67.92973		18.27	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			11.13681	64.73839		11.02088	65.38528		18.38	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			11.33510	65.44460		11.21456	66.09870		17.17	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
Total for Derivatives :													690,058,721.41	8,370	1 193 773.0
Grand Total:													690,058,721.41	8,370	1 193 773.0