



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: 16/04/2021

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	90.69000	90.69000			90.70000	90.70000			0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future	788.81400	788.81400			785.25800	785.25800			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	796.91800	796.91800			793.32900	793.32900			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	805.97400	805.97400			802.34800	802.34800			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	815.16500	815.16500			811.49800	811.49800			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	877.93800	877.93800			875.37500	875.37500			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	886.95800	886.95800			884.37300	884.37300			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	897.03600	897.03600			894.42600	894.42600			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	907.26600	907.26600			904.62700	904.62700			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	773.93200	773.93200			773.16300	773.16300			0.00	0.00	0	299.0
ALBI	On 05/08/2021	Index Future	781.88400	781.88400			781.11000	781.11000			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	790.76800	790.76800			789.98900	789.98900			0.00	0.00	0	0.0

an
ast

00

00

00

00

00

00

00

00

00

00

00

00

:34

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		799.78600	799.78600		798.99900	798.99900			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		11.41424	75.55778		11.40181	75.62387			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future		11.66789	76.36152		11.65487	76.42860			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		11.91550	73.46401		11.90185	73.53224			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future		12.18339	74.32004		12.16910	74.38923			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		11.86576	74.52986		11.84308	74.66614			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future		12.10278	75.32266		12.07904	75.46071			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.33606	71.93043		12.31119	72.07047			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future		12.57960	72.76907		12.55359	72.91084			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		764.59900	764.59900		763.74900	763.74900			0.00	0.00	0	988.0
GOVI	On 05/08/2021	GOVI		772.45500	772.45500		771.59900	771.59900			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		781.23200	781.23200		780.37000	780.37000			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI		790.14100	790.14100		789.27100	789.27100			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future		152.11980	152.11980		151.94598	151.94598			0.00	0.00	0	5,664.0
I2025	On 05/08/2021	Bond Future		152.21190	152.21190		152.03685	152.03685			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		153.96176	153.96176		153.78549	153.78549			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		154.20114	154.20114		154.02304	154.02304			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		110.63655	110.63655		110.62667	110.62667			0.00	0.00	0	2,899.0
I2029	On 05/08/2021	Bond Future		111.81342	111.81342		111.80385	111.80385			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		111.95141	111.95141		111.94223	111.94223			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future		113.25483	113.25483		113.24581	113.24581			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	104.61258	104.61258	105.14047	105.14047					0.00	0.00	0	9,985.0
I2033	On 05/08/2021	Bond Future	105.72539	105.72539	106.25932	106.25932					0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	105.71925	105.71925	106.25983	106.25983					0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	106.95013	106.95013	107.49719	107.49719					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	119.02185	119.02185	119.00819	119.00819					0.00	0.00	0	8,039.0
I2038	On 05/08/2021	Bond Future	118.57117	118.57117	118.55778	118.55778					0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	119.93463	119.93463	119.92167	119.92167					0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	119.58377	119.58377	119.57076	119.57076					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	106.98127	106.98127	108.26274	108.26274					0.00	0.00	0	15,133.0
I2046	On 05/08/2021	Bond Future	108.11934	108.11934	109.41483	109.41483					0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	107.55947	107.55947	108.87054	108.87054					0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	108.81209	108.81209	110.13853	110.13853					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	111.35459	111.35459	111.34165	111.34165					0.00	0.00	0	11,044.0
I2050	On 05/08/2021	Bond Future	110.61709	110.61709	110.60440	110.60440					0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	111.88878	111.88878	111.87657	111.87657					0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	111.24942	111.24942	111.23725	111.23725					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	285.86200	285.86200	286.58600	286.58600					0.00	0.00	0	897.0
IGOV	On 05/08/2021	Index Future	288.87000	288.87000	289.60300	289.60300					0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	292.22300	292.22300	292.96600	292.96600					0.00	0.00	0	0.0
IGOV	On 03/02/2022	Index Future	295.62500	295.62500	296.37600	296.37600					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.67500	96.32500	3.67500	96.32500					0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.68000	96.32000	3.69000	96.31000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.69500	96.30500	3.71500	96.28500					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	3.71000	96.29000	3.74000	96.26000					0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	3.74000	96.26000	3.77000	96.23000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.75500	96.24500	3.79500	96.20500					0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.92000	96.08000	4.00000	96.00000					0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.01000	95.99000	4.14500	95.85500					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.42000	95.58000	4.53000	95.47000					0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.49500	95.50500	4.67500	95.32500					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	4.90500	95.09500	5.03500	94.96500					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	4.97000	95.03000	5.16000	94.84000					0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future	7.18630	119.13736	7.29483	118.59920				8.55	0.00	8,816,164.64	74	107,208.0

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	687.60000	0.68760		951.14000	0.95114	687.600	8.49	0.40	0.00	0	15,177.0	
R186	On 06/05/2021	Bond Future	7.60	Put	257.77000	0.25777		398.46000	0.39846	257.770	8.59	0.19	0.00	0	5,000.0	
R186	On 06/05/2021	Bond Future	7.60	Call	2,292.33000	2.29233		1,894.86000	1.89486	2,292.330	8.59	0.81	0.00	0	5,000.0	
R186	On 05/08/2021	Bond Future			7.37132	115.09476		7.48655	114.55149		8.29	0.00	23,479,331.04	204	314.0	
R186	On 04/11/2021	Bond Future			7.54189	116.39142		7.66429	115.84263		7.55	0.00	0.00	0	0.0	
R186	On 03/02/2022	Bond Future			7.73323	112.43795		7.86377	111.88311		6.55	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			321.79628	321.79628		321.78214	321.78214			0.00	0.00	0	2,983.0	
R197	On 05/08/2021	Bond Future			317.23979	317.23979		317.22682	317.22682			0.00	0.00	0	13.0	
R197	On 04/11/2021	Bond Future			320.88715	320.88715		320.87571	320.87571			0.00	0.00	0	0.0	
R197	On 03/02/2022	Bond Future			316.54663	316.54663		316.53556	316.53556			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			233.22352	233.22352		235.29502	235.29502			0.00	0.00	0	9,281.0	
R202	On 05/08/2021	Bond Future			231.46604	231.46604		233.56063	233.56063			0.00	0.00	0	0.0	
R202	On 04/11/2021	Bond Future			234.12684	234.12684		236.24683	236.24683			0.00	0.00	0	0.0	
R202	On 03/02/2022	Bond Future			232.56275	232.56275		234.70776	234.70776			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			4.90423	106.36254		4.99357	106.20517		1.87	0.00	0.00	0	33,788.0	
R2023	On 05/08/2021	Bond Future			5.03020	107.46722		5.13475	107.30866		1.76	0.00	0.00	0	0.0	
R2023	On 04/11/2021	Bond Future			5.12106	104.76920		5.24608	104.60942		1.61	0.00	0.00	0	0.0	
R2023	On 03/02/2022	Bond Future			5.26087	105.96480		5.41725	105.80337		1.30	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			9.08630	95.73944		9.13408	95.46816		14.68	0.00	0.00	0	114,977.0	
R2030	On 06/05/2021	Bond Future	7.97	Call	25.18000	0.02518		23.42000	0.02342	25.180	14.07	0.02	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	8.77	Call	584.11000	0.58411		534.51000	0.53451	584.110	14.37	0.29	0.00	0	300.0	
R2030	On 06/05/2021	Bond Future	8.90	Put	1,902.70000	1.90270		2,105.22000	2.10522	1,902.700	14.46	0.62	0.00	0	2,500.0	
R2030	On 06/05/2021	Bond Future	8.95	Put	1,727.80000	1.72780		1,922.15000	1.92215	1,727.800	14.49	0.59	0.00	0	2,500.0	
R2030	On 06/05/2021	Bond Future	9.00	Put	1,563.44000	1.56344		1,749.24000	1.74924	1,563.440	14.53	0.55	0.00	0	5,000.0	
R2030	On 06/05/2021	Bond Future	9.22	Put	962.07000	0.96207		1,107.33000	1.10733	962.070	14.66	0.40	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.27	Call	1,890.30000	1.89030		1,754.80000	1.75480	1,890.300	14.69	0.63	0.00	0	300.0	
R2030	On 06/05/2021	Bond Future	9.92	Put	132.58000	0.13258		171.54000	0.17154	132.580	15.36	0.08	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	10.95	Put	1.59000	0.00159		2.67000	0.00267	1.590	15.81	0.00	0.00	0	300.0	
R2030	On 05/08/2021	Bond Future			9.29985	92.72891		9.34979	92.45520		14.24	0.00	0.00	0	0.0	
R2030	On 05/08/2021	Bond Future	7.70	Call	354.51000	0.35451		331.37000	0.33137	354.510	13.69	0.11	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	8.78	Call	1,640.52000	1.64052		1,556.51000	1.55651	1,640.520	13.83	0.36	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	1,741.68000		1.74168	1,653.79000	1.65379	1,741.680	13.86	0.37	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	8.95	Call	2,000.15000		2.00015	1,902.74000	1.90274	2,000.150	13.92	0.41	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.45	Call	3,314.14000		3.31414	3,175.65000	3.17565	3,314.140	14.21	0.56	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.75	Put	1,845.83000		1.84583	1,957.14000	1.95714	1,845.830	14.41	0.35	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	10.15	Put	1,227.33000		1.22733	1,310.63000	1.31063	1,227.330	14.85	0.26	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	10.30	Put	1,051.99000		1.05199	1,126.21000	1.12621	1,051.990	15.04	0.23	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	76.39000		0.07639	85.76000	0.08576	76.390	15.31	0.03	0.00	0	600.0	
R2030	On 04/11/2021	Bond Future			9.49393		93.77432	9.54601	93.49802		13.16	0.00	0.00	0	0.0	
R2030	On 04/11/2021	Bond Future	8.27	Call	1,201.38000		1.20138	1,142.50000	1.14250	1,201.380	12.62	0.24	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	8.77	Call	1,951.63000		1.95163	1,865.18000	1.86518	1,951.630	12.63	0.35	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	9.20	Call	2,870.56000		2.87056	2,756.76000	2.75676	2,870.560	12.85	0.45	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	9.90	Call	4,805.50000		4.80550	4,647.07000	4.64707	4,805.500	13.25	0.61	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.26	Put	875.38000		0.87538	926.86000	0.92686	875.380	14.11	0.16	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	729.01000		0.72901	773.81000	0.77381	729.010	14.11	0.14	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			9.70746		90.84048	9.76198	90.56119		11.59	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	1,178.13000		1.17813	1,117.99000	1.11799	1,178.130	10.95	0.24	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	4,669.11000		4.66911	4,833.40000	4.83340	4,669.110	11.18	0.56	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	3,528.41000		3.52841	3,665.89000	3.66589	3,528.410	11.46	0.46	0.00	0	101.0	
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 06/05/2021	Bond Future			9.89113		90.11442	9.92877	89.88565		17.56	0.00	0.00	0	137,394.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	3,147.96000		3.14796	3,004.95000	3.00495	3,147.960	17.92	0.77	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	0.04000		0.00004	0.07000	0.00007	0.040	19.02	0.00	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			10.10555		91.05035	10.14472	90.81962		16.36	0.00	12,200,746.90	134	134.0	
R2032	On 04/11/2021	Bond Future			10.31147		87.93025	10.35222	87.69733		15.94	0.00	0.00	0	21.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,802.40000		1.80240	1,741.30000	1.74130	1,802.400	15.16	0.30	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,832.11000		2.83211	2,746.39000	2.74639	2,832.110	15.42	0.41	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	536.12000		0.53612	563.86000	0.56386	536.120	17.14	0.10	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.53176		88.93408	10.57425	88.69870		13.50	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	1,070.78000		1.07078	1,029.41000	1.02941	1,070.780	12.77	0.20	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	1,341.28000		1.34128	1,291.51000	1.29151	1,341.280	12.77	0.24	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	6,554.29000		6.55429	6,710.67000	6.71067	6,554.290	12.81	0.63	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	5,397.50000		5.39750	5,537.37000	5.53737	5,397.500	13.06	0.56	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	4,462.65000		4.46265	4,587.00000	4.58700	4,462.650	13.28	0.49	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	3,906.64000		3.90664	4,020.73000	4.02073	3,906.640	13.44	0.45	0.00	0	97.0	
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On 06/05/2021	Bond Future			10.52672		89.82575	10.51392	89.90987		19.33	0.00	269,477.25	3	98,275.0	
R2035	On 06/05/2021	Bond Future	10.05	Call	479.10000		0.47910	526.96000	0.52696	479.100	18.71	0.22	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	832.77000		0.83277	896.54000	0.89654	832.770	19.01	0.33	0.00	0	223.0	
R2035	On 06/05/2021	Bond Future	10.40	Call	1,234.19000		1.23419	1,309.77000	1.30977	1,234.190	19.21	0.43	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	10.55	Put	1,549.78000		1.54978	1,550.16000	1.55016	1,549.780	19.39	0.48	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	2,715.15000		2.71515	2,809.10000	2.80910	2,715.150	19.74	0.68	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	498.19000		0.49819	510.73000	0.51073	498.190	20.18	0.20		0.00	0	500.0
R2035	On 06/05/2021	Bond Future	11.15	Call	4,346.21000		4.34621	4,442.76000	4.44276	4,346.210	20.38	0.83		0.00	0	600.0
R2035	On 06/05/2021	Bond Future	11.32	Put	247.89000		0.24789	259.12000	0.25912	247.890	20.72	0.11		0.00	0	223.0
R2035	On 06/05/2021	Bond Future	11.55	Put	128.59000		0.12859	137.11000	0.13711	128.590	21.09	0.07		0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	23.39000		0.02339	26.33000	0.02633	23.390	21.09	0.01		0.00	0	223.0
R2035	On 06/05/2021	Bond Future	12.77	Put	0.78000		0.00078	0.99000	0.00099	0.780	21.09	0.00		0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.91	Put	0.38000		0.00038	0.49000	0.00049	0.380	21.09	0.00		0.00	0	600.0
R2035	On 05/08/2021	Bond Future			10.74407		90.75870	10.73068	90.84406		18.01	0.00		12,161,665.80	134	3,500.0
R2035	On 05/08/2021	Bond Future	10.02	Call	1,616.23000		1.61623	1,656.41000	1.65641	1,616.230	17.11	0.31		0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	3,513.64000		3.51364	3,489.59000	3.48959	3,513.640	18.03	0.47		0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	2,072.68000		2.07268	2,060.68000	2.06068	2,072.680	18.87	0.32		0.00	0	100.0
R2035	On 04/11/2021	Bond Future			10.95319		87.30555	10.93918	87.39232		17.79	0.00		0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.12	Call	2,308.30000		2.30830	2,347.81000	2.34781	2,308.300	16.86	0.34		0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	2,565.34000		2.56534	2,607.35000	2.60735	2,565.340	16.99	0.36		0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.62	Call	3,590.45000		3.59045	3,640.97000	3.64097	3,590.450	17.42	0.45		0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	4,225.29000		4.22529	4,197.99000	4.19799	4,225.290	17.86	0.45		0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.75	Put	2,725.56000		2.72556	2,708.69000	2.70869	2,725.560	18.74	0.32		0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	455.43000		0.45543	453.22000	0.45322	455.430	19.18	0.08		0.00	0	400.0
R2035	On 03/02/2022	Bond Future			11.17970		88.30211	11.16506	88.39005		15.04	0.00		0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	1,409.37000		1.40937	1,435.45000	1.43545	1,409.370	14.27	0.23		0.00	0	683.0
R2035	On 03/02/2022	Bond Future	10.65	Put	6,497.22000		6.49722	6,453.66000	6.45366	6,497.220	14.58	0.58		0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.39	Put	4,145.04000		4.14504	4,115.25000	4.11525	4,145.040	15.15	0.43		0.00	0	683.0
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00		0.00	0	0.0
R2037	On 06/05/2021	Bond Future			10.71198		85.67358	10.69920	85.75763		20.67	0.00		11,051,891.82	129	128,337.0
R2037	On 05/08/2021	Bond Future			10.92888		82.30809	10.91550	82.39343		20.25	0.00		0.00	0	0.0
R2037	On 04/11/2021	Bond Future			11.12680		83.23643	11.11283	83.32315		19.01	0.00		0.00	0	0.0
R2037	On 04/11/2021	Bond Future	11.49	Call	5,873.68000		5.87368	5,937.39000	5.93739	5,873.680	19.25	0.60		0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	2,183.86000		2.18386	2,171.40000	2.17140	2,183.860	20.49	0.26		0.00	0	600.0
R2037	On 03/02/2022	Bond Future			11.34105		79.93220	11.32648	80.02003		16.93	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			10.86113		87.68621	10.83820	87.84694		20.96	0.00		263,058.63	3	84,835.0
R2040	On 06/05/2021	Bond Future	10.83	Call	1,590.71000		1.59071	1,712.51000	1.71251	1,590.710	20.71	0.49		0.00	0	300.0
R2040	On 06/05/2021	Bond Future	11.58	Call	5,110.78000		5.11078	5,274.24000	5.27424	5,110.780	22.05	0.87		0.00	0	300.0
R2040	On 06/05/2021	Bond Future	13.38	Put	0.25000		0.00025	0.32000	0.00032	0.250	23.04	0.00		0.00	0	300.0
R2040	On 05/08/2021	Bond Future			11.07407		84.09139	11.05012	84.25414		20.57	0.00		0.00	0	100.0
R2040	On 05/08/2021	Bond Future	11.05	Call	3,675.66000		3.67566	3,776.99000	3.77699	3,675.660	20.30	0.52		0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	5,578.93000		5.57893	5,701.39000	5.70139	5,578.930	21.00	0.65		0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	42.66000		0.04266	42.21000	0.04221	42.660	22.52	0.01		0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.26824		85.03993	11.24328	85.20494		19.47	0.00		0.00	0	0.0
R2040	On 03/02/2022	Bond Future			11.47822		81.50605	11.45219	81.67308		17.35	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			10.90919	84.36702		10.88112	84.56612		22.01	0.00	1,012,404.24	12	61,301.0
R2044	On 06/05/2021	Bond Future	10.70	Call	1,061.81000	1.06181		1,178.10000	1.17810	1,061.810	21.51	0.37	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	1,147.16000	1.14716		1,115.57000	1.11557	1,147.160	22.17	0.37	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	3,661.49000	3.66149		3,848.00000	3.84800	3,661.490	22.62	0.76	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	564.91000	0.56491		554.94000	0.55494	564.910	22.74	0.22	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	206.56000	0.20656		207.35000	0.20735	206.560	23.69	0.09	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	19.32000	0.01932		20.61000	0.02061	19.320	24.21	0.01	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.11304	80.86289		11.08373	81.06439		21.57	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.29867	81.77501		11.26814	81.97920		20.43	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			11.49913	78.32903		11.46729	78.53570		18.20	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			10.81574	83.71974		10.78751	83.92703		22.38	0.00	0.00	0	135,246.0
R2048	On 06/05/2021	Bond Future	10.90	Call	2,085.38000	2.08538		2,247.36000	2.24736	2,085.380	22.62	0.57	0.00	0	1,030.0
R2048	On 06/05/2021	Bond Future	11.40	Call	4,546.93000	4.54693		4,747.76000	4.74776	4,546.930	23.76	0.82	0.00	0	1,030.0
R2048	On 05/08/2021	Bond Future			11.00495	84.58922		10.97549	84.79903		20.79	0.00	0.00	0	33,140.0
R2048	On 05/08/2021	Bond Future	10.30	Call	1,680.96000	1.68096		1,760.42000	1.76042	1,680.960	19.55	0.31	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.50	Call	2,219.64000	2.21964		2,313.71000	2.31371	2,219.640	19.98	0.37	0.00	0	1,000.0
R2048	On 05/08/2021	Bond Future	10.90	Call	3,492.86000	3.49286		3,614.25000	3.61425	3,492.860	20.65	0.49	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	11.20	Call	4,607.88000	4.60788		4,747.38000	4.74738	4,607.880	21.07	0.58	0.00	0	1,000.0
R2048	On 04/11/2021	Bond Future			11.18599	81.12969		11.15528	81.34227		20.79	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.38081	82.05584		11.34877	82.27095		17.51	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
R209	On 06/05/2021	Bond Future			10.45135	69.30831		10.43829	69.38302		23.12	0.00	62,377,479.00	900	25,693.0
R209	On 06/05/2021	Bond Future	9.50	Call	99.42000	0.09942		116.26000	0.11626	99.420	22.12	0.06	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	244.14000	0.24414		274.78000	0.27478	244.140	22.29	0.14	0.00	0	4,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	982.45000	0.98245		1,047.12000	1.04712	982.450	22.88	0.39	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	1,219.82000	1.21982		1,290.20000	1.29020	1,219.820	22.98	0.45	0.00	0	500.0
R209	On 06/05/2021	Bond Future	10.60	Put	1,111.11000	1.11111		1,117.33000	1.11733	1,111.110	23.24	0.40	55,112,236.29	2,000	4,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	452.92000	0.45292		464.76000	0.46476	452.920	23.85	0.20	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	243.66000	0.24366		254.35000	0.25435	243.660	24.37	0.12	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	91.72000	0.09172		98.61000	0.09861	91.720	24.91	0.05	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	8.52000	0.00852		9.91000	0.00991	8.520	24.91	0.01	0.00	0	8,350.0
R209	On 05/08/2021	Bond Future			10.64279	70.02821		10.62921	70.10387		21.51	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			10.82577	67.67622		10.81161	67.75318		20.84	0.00	39,252,207.60	580	2,835.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,426.96000	1.42696		1,454.67000	1.45467	1,426.960	19.94	0.25	0.00	0	4,750.0
R209	On 04/11/2021	Bond Future	10.50	Put	5,107.31000	5.10731		5,076.04000	5.07604	5,107.310	20.38	0.54	36,141,166.83	1,000	7,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	1,947.16000	1.94716		1,936.14000	1.93614	1,947.160	22.36	0.26	0.00	0	6,500.0
R209	On 03/02/2022	Bond Future			11.01917	68.44883		11.00445	68.52680		17.63	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

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/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	203.38060	203.38060		203.36313	203.36313			0.00	0.00	0	1,487.0
R210	On	05/08/2021			Bond Future	205.54401	205.54401		205.52717	205.52717			0.00	0.00	0	0.0
R210	On	04/11/2021			Bond Future	205.17404	205.17404		205.15807	205.15807			0.00	0.00	0	0.0
R210	On	03/02/2022			Bond Future	207.56310	207.56310		207.54729	207.54729			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	171.92799	171.92799		171.95066	171.95066			0.00	0.00	0	3,405.0
R212	On	05/08/2021			Bond Future	171.43159	171.43159		171.45520	171.45520			0.00	0.00	0	0.0
R212	On	04/11/2021			Bond Future	173.40274	173.40274		173.42751	173.42751			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	9.51909	85.52020		9.57681	85.19673		17.07	0.00	0.00	0	9,521.0
R213	On	05/08/2021			Bond Future	9.72357	86.40841		9.78367	86.08193		15.88	0.00	0.00	0	200.0
R213	On	04/11/2021			Bond Future	9.92028	83.85157		9.98281	83.52188		15.31	0.00	0.00	0	0.0
R213	On	03/02/2022			Bond Future	10.13496	84.80852		10.20022	84.47522		12.92	0.00	0.00	0	0.0
R213	On	03/02/2022	8.63	Call	1,080.04000	1.08004		1,014.55000	1.01455	1,080.040		12.21	0.22	0.00	0	200.0
R213	On	03/02/2022	8.80	Call	1,273.32000	1.27332		1,198.55000	1.19855	1,273.320		12.21	0.24	0.00	0	102.0
R213	On	03/02/2022	9.58	Put	5,463.98000	5.46398		5,671.48000	5.67148	5,463.980		12.45	0.60	0.00	0	200.0
R213	On	03/02/2022	9.76	Put	4,910.14000	4.91014		5,104.69000	5.10469	4,910.140		12.59	0.56	0.00	0	102.0
R213	On	03/02/2022	10.15	Put	3,853.63000	3.85363		4,020.46000	4.02046	3,853.630		12.85	0.47	0.00	0	200.0
R213	On	03/02/2022	10.25	Put	3,614.61000	3.61461		3,774.52000	3.77452	3,614.610		12.92	0.45	0.00	0	102.0
R213	On	28/02/2031			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On	28/02/2031			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On	06/05/2021			Bond Future	10.78554	66.47932		10.76236	66.61455		25.02	0.00	0.00	0	15,544.0
R214	On	05/08/2021			Bond Future	10.97339	67.16984		10.94927	67.30674		23.25	0.00	0.00	0	0.0
R214	On	04/11/2021			Bond Future	11.15305	64.64859		11.12796	64.78740		22.63	0.00	0.00	0	0.0
R214	On	03/02/2022			Bond Future	11.34590	65.38651		11.31980	65.52702		19.13	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 :														262,137,830.04	5,173	1 256 666.0

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
------------------	--------	------------	-----------	------------	-----------	--------------	----------------	-------------------	------------	-------	-------------	------------------	---------------

Grand Total: 262,137,830.04 5,173 1 256 666.0