



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: 03/05/2021

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		90.71000	90.71000		90.71000	90.71000			0.00	0.00	0	51.0
AL37	On 06/05/2021	Index Future		784.92200	784.92200		782.41200	782.41200			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future		792.94900	792.94900		790.42500	790.42500			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		801.98900	801.98900		799.45000	799.45000			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		810.89300	810.89300		808.32700	808.32700			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future		872.45200	872.45200		866.47600	866.47600			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		881.37400	881.37400		875.35000	875.35000			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		891.42200	891.42200		885.34400	885.34400			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		901.31900	901.31900		895.17400	895.17400			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future		766.13800	766.13800		760.37300	760.37300			0.00	812,106,280.00	106	132.0
ALBI	On 05/08/2021	Index Future		773.97300	773.97300		768.16100	768.16100			0.00	286,370,010.00	37	134.0
ALBI	On 04/11/2021	Index Future		782.79700	782.79700		776.93100	776.93100			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	791.48700		791.48700		785.55800	785.55800			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	11.60911		74.53240		11.73727	73.86889			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future	11.87174		75.32249		12.00544	74.65226			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future	12.12734		72.41659		12.26672	71.73905			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	12.40944		73.23803		12.55513	72.55286			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	12.07826		73.27307		12.21128	72.50450			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future	12.32529		74.04975		12.46431	73.27340			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future	12.56796		70.64657		12.71330	69.86165			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	12.82629		71.44806		12.97842	70.65423			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	757.11600		757.11600		751.50700	751.50700			0.00	0.00	0	37.0
GOVI	On 05/08/2021	GOVI	764.85900		764.85900		759.20300	759.20300			0.00	7,648,590.00	1	967.0
GOVI	On 04/11/2021	GOVI	773.57900		773.57900		767.87200	767.87200			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	782.16700		782.16700		776.39700	776.39700			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	152.22979		152.22979		152.20428	152.20428			0.00	133,962,215.20	880	1,111.0
I2025	On 05/08/2021	Bond Future	152.31240		152.31240		152.29237	152.29237			0.00	134,034,912.00	880	4,878.0
I2025	On 04/11/2021	Bond Future	154.07095		154.07095		154.05160	154.05160			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	154.26011		154.26011		154.24566	154.24566			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	110.76378		110.76378		110.74207	110.74207			0.00	7,421,173.26	67	1,504.0
I2029	On 05/08/2021	Bond Future	111.93792		111.93792		111.91650	111.91650			0.00	7,499,840.64	67	2,965.0
I2029	On 04/11/2021	Bond Future	112.07907		112.07907		112.06180	112.06180			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	113.35022		113.35022		113.33274	113.33274			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	103.66703	103.66703		103.64438	103.64438			0.00	6,738,356.95	65	1,088.0
I2033		On 05/08/2021	Bond Future	104.76593	104.76593		104.74345	104.74345			0.00	6,809,785.45	65	9,629.0
I2033		On 04/11/2021	Bond Future	104.74994	104.74994		104.73181	104.73181			0.00	0.00	0	0.0
I2033		On 03/02/2022	Bond Future	105.93803	105.93803		105.91969	105.91969			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	117.26179	117.26179		117.23540	117.23540			0.00	0.00	0	6,188.0
I2038		On 05/08/2021	Bond Future	116.78243	116.78243		116.76194	116.76194			0.00	0.00	0	7,640.0
I2038		On 04/11/2021	Bond Future	118.13101	118.13101		118.11089	118.11089			0.00	0.00	0	0.0
I2038		On 03/02/2022	Bond Future	117.71790	117.71790		117.70330	117.70330			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	105.76959	105.76959		105.74583	105.74583			0.00	499,232,464.80	4,720	12,206.0
I2046		On 05/08/2021	Bond Future	106.89076	106.89076		106.86723	106.86723			0.00	504,524,387.20	4,720	16,718.0
I2046		On 04/11/2021	Bond Future	106.31621	106.31621		106.29897	106.29897			0.00	0.00	0	0.0
I2046		On 03/02/2022	Bond Future	107.52205	107.52205		107.50474	107.50474			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	108.82571	108.82571		108.80123	108.80123			0.00	99,902,001.78	918	8,923.0
I2050		On 05/08/2021	Bond Future	108.05123	108.05123		108.03291	108.03291			0.00	99,191,029.14	918	11,184.0
I2050		On 04/11/2021	Bond Future	109.29891	109.29891		109.28089	109.28089			0.00	0.00	0	0.0
I2050		On 03/02/2022	Bond Future	108.58990	108.58990		108.57832	108.57832			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	284.04200	284.04200		283.90400	283.90400			0.00	457,307,620.00	161	302.0
IGOV		On 05/08/2021	Index Future	287.01800	287.01800		286.88200	286.88200			0.00	11,480,720.00	4	580.0
IGOV		On 04/11/2021	Index Future	290.36000	290.36000		290.22700	290.22700			0.00	0.00	0	16.0
IGOV		On 03/02/2022	Index Future	293.65300	293.65300		293.51900	293.51900			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/05/2021	Jibar Tradeable Future	3.69500	96.30500		3.69500	96.30500			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2021	Jibar Tradeable Future	3.72500	96.27500		3.72500	96.27500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/07/2021	Jibar Tradeable Future	3.74000	96.26000		3.74000	96.26000			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/08/2021	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	3.80500	96.19500		3.80500	96.19500			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 20/10/2021	Jibar Tradeable Future	3.87000	96.13000		3.87000	96.13000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future	4.00000	96.00000		4.00000	96.00000			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future	4.19500	95.80500		4.19500	95.80500			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future	4.56500	95.43500		4.56500	95.43500			0.00	0.00	0	471.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future	4.75000	95.25000		4.74000	95.26000			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future	5.11000	94.89000		5.10500	94.89500			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future	5.30500	94.69500		5.30500	94.69500			0.00	0.00	0	0.0
R186		On 06/05/2021	Bond Future	7.31088	118.51988		7.38334	118.16264		7.93	0.00	393,367,481.72	3,319	40,829.0

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	368.42000	0.36842		714.49000	0.71449	368.420	7.95	0.52	0.00	0	15,177.0
R186	On	06/05/2021	Bond Future	7.60	Put	18.22000	0.01822		129.58000	0.12958	18.220	8.09	0.05	0.00	0	5,000.0
R186	On	06/05/2021	Bond Future	7.60	Call	1,435.30000	1.43530		1,189.42000	1.18942	1,435.300	8.09	0.95	0.00	0	5,000.0
R186	On	05/08/2021	Bond Future			7.50468	114.46631		7.58157	114.10595		7.30	0.00	364,346,264.73	3,183	91,786.0
R186	On	04/11/2021	Bond Future			7.68253	115.76114		7.76415	115.39739		6.70	0.00	0.00	0	0.0
R186	On	03/02/2022	Bond Future			7.89158	111.76536		7.97866	111.39766		6.60	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			322.40774	322.40774		322.35972	322.35972			0.00	27,082,250.16	84	2,686.0
R197	On	05/08/2021	Bond Future			317.84052	317.84052		317.79883	317.79883			0.00	18,434,750.16	58	1,028.0
R197	On	04/11/2021	Bond Future			321.51015	321.51015		321.46973	321.46973			0.00	0.00	0	0.0
R197	On	03/02/2022	Bond Future			317.05381	317.05381		317.03949	317.03949			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			232.35443	232.35443		232.30352	232.30352			0.00	0.00	0	7,827.0
R202	On	05/08/2021	Bond Future			230.57629	230.57629		230.52879	230.52879			0.00	0.00	0	9,319.0
R202	On	04/11/2021	Bond Future			233.23808	233.23808		233.19136	233.19136			0.00	0.00	0	0.0
R202	On	03/02/2022	Bond Future			231.57973	231.57973		231.54640	231.54640			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			4.62539	106.85570		4.68200	106.75533		1.21	0.00	45,199,961.10	423	26,953.0
R2023	On	05/08/2021	Bond Future			4.70568	107.96148		4.77175	107.86060		1.22	0.00	47,826,935.64	443	15,675.0
R2023	On	04/11/2021	Bond Future			4.72780	105.27408		4.80657	105.17267		1.18	0.00	0.00	0	0.0
R2023	On	03/02/2022	Bond Future			4.79970	106.44310		4.89824	106.34062		1.05	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			9.18193	95.19749		9.28962	94.59204		13.78	0.00	1,254,226,930.75	13,175	51,308.0
R2030	On	06/05/2021	Bond Future	7.97	Call	0.00000	0.00000		0.00000	0.00000	0.000	13.17	0.00	0.00	0	700.0
R2030	On	06/05/2021	Bond Future	8.77	Call	9.70000	0.00970		24.16000	0.02416	9.700	13.46	0.02	0.00	0	300.0
R2030	On	06/05/2021	Bond Future	8.90	Put	1,656.25000	1.65625		2,285.65000	2.28565	1,656.250	13.55	0.91	0.00	0	2,500.0
R2030	On	06/05/2021	Bond Future	8.95	Put	1,399.53000	1.39953		2,028.81000	2.02881	1,399.530	13.59	0.87	0.00	0	2,500.0
R2030	On	06/05/2021	Bond Future	9.00	Put	1,158.92000	1.15892		1,783.28000	1.78328	1,158.920	13.63	0.81	0.00	0	5,000.0
R2030	On	06/05/2021	Bond Future	9.22	Put	373.71000	0.37371		880.76000	0.88076	373.710	13.76	0.43	0.00	0	700.0
R2030	On	06/05/2021	Bond Future	9.27	Call	762.13000	0.76213		614.26000	0.61426	762.130	13.79	0.66	0.00	0	300.0
R2030	On	06/05/2021	Bond Future	9.92	Put	0.15000	0.00015		14.63000	0.01463	0.150	14.46	0.00	0.00	0	700.0
R2030	On	06/05/2021	Bond Future	10.95	Put	0.00000	0.00000		0.00000	0.00000	0.000	14.91	0.00	0.00	0	300.0
R2030	On	05/08/2021	Bond Future			9.40061	92.17774		9.51328	91.56643		13.03	0.00	1,267,167,391.78	13,747	108,226.0
R2030	On	05/08/2021	Bond Future	7.70	Call	139.21000	0.13921		116.81000	0.11681	139.210	12.48	0.06	0.00	0	200.0
R2030	On	05/08/2021	Bond Future	8.50	Call	662.64000	0.66264		568.92000	0.56892	662.640	12.48	0.21	0.00	0	5,000.0

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R2030	On 05/08/2021	Bond Future	8.78	Call	1,052.21000	1.05221		913.87000	0.91387	1,052.210	12.61	0.29	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	8.83	Call	1,136.46000	1.13646		989.15000	0.98915	1,136.460	12.64	0.31	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	8.95	Call	1,356.73000	1.35673		1,186.88000	1.18688	1,356.730	12.70	0.35	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.45	Call	2,558.74000	2.55874		2,284.69000	2.28469	2,558.740	13.00	0.53	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.50	Put	2,163.85000	2.16385		2,490.32000	2.49032	2,163.850	13.03	0.45	0.00	0	5,000.0	
R2030	On 05/08/2021	Bond Future	9.75	Put	1,610.92000	1.61092		1,884.13000	1.88413	1,610.920	13.19	0.37	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	10.15	Put	991.84000	0.99184		1,188.97000	1.18897	991.840	13.64	0.25	0.00	0	479.0	
R2030	On 05/08/2021	Bond Future	10.30	Put	823.55000	0.82355		996.13000	0.99613	823.550	13.83	0.22	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	31.71000	0.03171		45.48000	0.04548	31.710	14.10	0.01	0.00	0	600.0	
R2030	On 04/11/2021	Bond Future			9.59837	93.22132		9.71598	92.60370		11.97	0.00	0.00	0	0.0	
R2030	On 04/11/2021	Bond Future	8.27	Call	740.35000	0.74035		647.49000	0.64749	740.350	11.42	0.19	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	8.77	Call	1,352.13000	1.35213		1,198.69000	1.19869	1,352.130	11.43	0.29	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	9.20	Call	2,168.32000	2.16832		1,949.10000	1.94910	2,168.320	11.65	0.41	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	9.90	Call	4,013.73000	4.01373		3,680.66000	3.68066	4,013.730	12.06	0.60	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.26	Put	674.18000	0.67418		786.86000	0.78686	674.180	12.93	0.15	0.00	0	1,102.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	544.46000	0.54446		640.47000	0.64047	544.460	12.93	0.12	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			9.82247	90.25260		9.94570	89.62812		11.78	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	1,023.84000	1.02384		909.34000	0.90934	1,023.840	11.19	0.21	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	8.85	Call	1,602.43000	1.60243		1,437.51000	1.43751	1,602.430	11.19	0.30	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	4,967.23000	4.96723		5,360.85000	5.36085	4,967.230	11.39	0.59	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.60	Call	3,093.34000	3.09334		2,827.59000	2.82759	3,093.340	11.54	0.47	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	3,761.87000	3.76187		4,095.51000	4.09551	3,761.870	11.66	0.49	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	1,807.76000	1.80776		2,008.01000	2.00801	1,807.760	12.53	0.28	0.00	0	1,000.0	
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			10.00689	89.41337		10.10453	88.82785		16.58	0.00	109,084,311.40	1,220	71,671.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	1,966.11000	1.96611		1,607.50000	1.60750	1,966.110	16.94	0.92	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	0.00000	0.00000		0.00000	0.00000	0.000	18.04	0.00	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			10.22682	90.33864		10.32856	89.74754		15.17	0.00	119,518,020.72	1,323	132,736.0	
R2032	On 04/11/2021	Bond Future			10.43712	87.21477		10.54309	86.61751		14.65	0.00	0.00	0	21.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,192.28000	1.19228		1,072.87000	1.07287	1,192.280	13.85	0.25	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,074.50000	2.07450		1,889.80000	1.88980	2,074.500	14.12	0.37	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	391.97000	0.39197		457.78000	0.45778	391.970	15.85	0.08	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.66782	88.18338		10.77845	87.57949		13.75	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	903.49000	0.90349		814.79000	0.81479	903.490	13.03	0.18	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	1,143.08000	1.14308		1,034.85000	1.03485	1,143.080	13.03	0.21	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	1,728.13000	1.72813		1,576.03000	1.57603	1,728.130	13.03	0.29	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	1,790.18000	1.79018		1,633.71000	1.63371	1,790.180	13.03	0.30	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	7,003.30000	7.00330		7,428.80000	7.42880	7,003.300	13.07	0.66	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	5,786.66000	5.78666		6,170.94000	6.17094	5,786.660	13.31	0.59	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	5,101.64000	5.10164		5,459.12000	5.45912	5,101.640	13.47	0.54	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	4,799.37000	4.79937		5,144.07000	5.14407	4,799.370	13.54	0.52	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	4,567.52000	4.56752		4,902.03000	4.90203	4,567.520	13.60	0.51	0.00	0	210.0	

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
R2032	On 03/02/2022	Bond Future	10.66	Put	4,207.76000		4.20776	4,525.83000	4.52583	4,207.760		13.69	0.48	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.95	Put	3,492.92000		3.49292	3,775.16000	3.77516	3,492.920		13.90	0.42	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	11.13	Put	3,113.55000		3.11355	3,374.51000	3.37451	3,113.550		14.07	0.38	0.00	0	210.0
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			10.72220		88.55539	10.85499	87.70759			18.58	0.00	460,399,472.61	5,199	67,637.0
R2035	On 06/05/2021	Bond Future	10.05	Call	0.39000		0.00039	2.82000	0.00282	0.390		17.58	0.00	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.24	Call	7.63000		0.00763	19.51000	0.01951	7.630		17.89	0.02	0.00	0	223.0
R2035	On 06/05/2021	Bond Future	10.40	Call	50.53000		0.05053	71.97000	0.07197	50.530		18.14	0.08	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	10.55	Put	1,310.94000		1.31094	2,159.54000	2.15954	1,310.940		18.36	0.77	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.81	Call	918.22000		0.91822	703.00000	0.70300	918.220		18.65	0.65	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	11.05	Put	58.25000		0.05825	370.80000	0.37080	58.250		18.98	0.08	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	11.15	Call	2,711.54000		2.71154	2,069.39000	2.06939	2,711.540		19.15	0.96	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	11.32	Put	3.76000		0.00376	90.90000	0.09090	3.760		19.47	0.01	0.00	0	223.0
R2035	On 06/05/2021	Bond Future	11.55	Put	0.21000		0.00021	21.69000	0.02169	0.210		19.93	0.00	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	0.00000		0.00000	0.47000	0.00047	0.000		20.35	0.00	0.00	0	223.0
R2035	On 06/05/2021	Bond Future	12.77	Put	0.00000		0.00000	0.00000	0.00000	0.000		20.35	0.00	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.91	Put	0.00000		0.00000	0.00000	0.00000	0.000		20.35	0.00	0.00	0	600.0
R2035	On 05/08/2021	Bond Future			10.94831		89.47174	11.08667	88.61562			17.11	0.00	467,489,841.50	5,225	87,161.0
R2035	On 05/08/2021	Bond Future	10.02	Call	873.72000		0.87372	731.02000	0.73102	873.720		15.91	0.22	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	3,669.35000		3.66935	4,198.23000	4.19823	3,669.350		16.88	0.54	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	2,013.51000		2.01351	2,382.99000	2.38299	2,013.510		17.55	0.36	0.00	0	100.0
R2035	On 04/11/2021	Bond Future			11.16513		86.00822	11.30915	85.14289			16.63	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.11	Call	1,458.96000		1.45896	1,265.36000	1.26536	1,458.960		15.58	0.27	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,474.62000		1.47462	1,279.31000	1.27931	1,474.620		15.58	0.27	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	1,654.75000		1.65475	1,440.18000	1.44018	1,654.750		15.58	0.29	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.60	Put	5,989.28000		5.98928	6,566.21000	6.56621	5,989.280		15.98	0.62	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	2,514.17000		2.51417	2,221.63000	2.22163	2,514.170		16.00	0.39	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	4,297.94000		4.29794	4,774.94000	4.77494	4,297.940		16.47	0.50	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	3,939.38000		3.93938	4,391.63000	4.39163	3,939.380		16.58	0.47	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	2,623.41000		2.62341	2,968.79000	2.96879	2,623.410		17.20	0.35	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	377.97000		0.37797	459.72000	0.45972	377.970		18.04	0.07	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			11.40535		86.96340	11.55569	86.08854			15.47	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	1,101.19000		1.10119	957.68000	0.95768	1,101.190		14.58	0.19	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	10.10	Call	1,617.46000		1.61746	1,420.23000	1.42023	1,617.460		14.58	0.26	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.26	Call	1,865.62000		1.86562	1,644.32000	1.64432	1,865.620		14.58	0.29	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.65	Put	7,222.77000		7.22277	7,811.10000	7.81110	7,222.770		14.72	0.63	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	5,809.51000		5.80951	6,328.99000	6.32899	5,809.510		15.07	0.55	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.28	Put	5,006.77000		5.00677	5,481.17000	5.48117	5,006.770		15.29	0.50	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.39	Put	4,683.16000		4.68316	5,138.01000	5.13801	4,683.160		15.38	0.48	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	3,794.28000		3.79428	4,190.58000	4.19058	3,794.280		15.66	0.41	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	3,463.32000		3.46332	3,835.09000	3.83509	3,463.320		15.83	0.38	0.00	0	200.0
R2035	On 28/02/2035	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
R2037	On 06/05/2021	Bond Future			10.94235	84.18010		11.07016	83.36886			19.87	0.00	1,523,154,729.40	18,094	46,538.0
R2037	On 05/08/2021	Bond Future			11.16947	80.79597		11.30268	79.97675			19.23	0.00	1,262,033,051.40	15,620	122,669.0
R2037	On 04/11/2021	Bond Future			11.37626	81.71108		11.51472	80.88308			17.76	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future	11.49	Call	4,449.01000	4.44901		4,038.49000	4.03849	4,449.010		17.75	0.55	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	2,109.16000	2.10916		2,388.08000	2.38808	2,109.160		18.89	0.29	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			11.60527	78.36433		11.74965	77.52714			17.41	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			11.06709	86.26386		11.20488	85.33331			20.33	0.00	1,710,439,816.08	19,828	38,142.0
R2040	On 06/05/2021	Bond Future	10.83	Call	115.48000	0.11548		127.71000	0.12771	115.480		19.64	0.15	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	11.58	Call	3,391.52000	3.39152		2,608.48000	2.60848	3,391.520		20.86	0.98	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	13.38	Put	0.00000	0.00000		0.00000	0.00000	0.000		22.39	0.00	0.00	0	300.0
R2040	On 05/08/2021	Bond Future			11.28932	82.65100		11.43302	81.71129			19.82	0.00	1,856,837,366.00	22,466	82,985.0
R2040	On 05/08/2021	Bond Future	11.05	Call	2,563.75000	2.56375		2,218.45000	2.21845	2,563.750		19.56	0.44	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	4,266.75000	4.26675		3,776.03000	3.77603	4,266.750		20.26	0.60	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	26.68000	0.02668		40.22000	0.04022	26.680		21.77	0.01	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.49147	83.58718		11.64091	82.63731			18.34	0.00	0.00	0	0.0
R2040	On 03/02/2022	Bond Future			11.71505	80.01104		11.87096	79.05071			17.84	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			11.12162	82.88621		11.25430	81.98409			21.32	0.00	1,133,468,921.75	13,675	41,080.0
R2044	On 06/05/2021	Bond Future	10.70	Call	16.15000	0.01615		32.72000	0.03272	16.150		20.29	0.03	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	709.95000	0.70995		1,512.41000	1.51241	709.950		21.09	0.53	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	1,684.56000	1.68456		1,253.03000	1.25303	1,684.560		21.47	0.84	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	95.45000	0.09545		494.95000	0.49495	95.450		21.55	0.12	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	1.87000	0.00187		65.74000	0.06574	1.870		22.35	0.00	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	0.00000	0.00000		0.33000	0.00033	0.000		23.49	0.00	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.33507	79.36361		11.47351	78.45251			20.79	0.00	1,594,653,015.73	20,093	57,362.0
R2044	On 04/11/2021	Bond Future			11.52902	80.26255		11.67302	79.34167			19.23	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			11.74325	76.77465		11.89356	75.84351			18.67	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			11.03074	82.17073		11.16324	81.24161			21.66	0.00	382,093,894.50	4,650	87,532.0
R2048	On 06/05/2021	Bond Future	10.90	Call	280.21000	0.28021		261.25000	0.26125	280.210		21.50	0.28	0.00	0	1,030.0
R2048	On 06/05/2021	Bond Future	11.40	Call	2,586.04000	2.58604		1,945.05000	1.94505	2,586.040		22.42	0.94	0.00	0	1,030.0
R2048	On 05/08/2021	Bond Future			11.22949	83.02109		11.36766	82.08271			20.07	0.00	374,176,052.63	4,507	171,813.0
R2048	On 05/08/2021	Bond Future	10.30	Call	866.57000	0.86657		718.13000	0.71813	866.570		18.25	0.21	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.50	Call	1,258.57000	1.25857		1,058.81000	1.05881	1,258.570		18.71	0.27	0.00	0	1,000.0
R2048	On 05/08/2021	Bond Future	10.90	Call	2,294.66000	2.29466		1,979.46000	1.97946	2,294.660		19.53	0.41	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	11.20	Call	3,263.48000	3.26348		2,857.63000	2.85763	3,263.480		20.00	0.51	0.00	0	1,000.0
R2048	On 04/11/2021	Bond Future			11.41918	79.54765		11.56305	78.59919			19.61	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
R2048	On 03/02/2022	Bond Future			11.62796		80.43105		11.77825	79.47211		17.90	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
R209	On 06/05/2021	Bond Future			10.65582		68.15377		10.78328	67.44814		22.05	0.00	818,731,239.01	12,013	10,052.0
R209	On 06/05/2021	Bond Future	9.50	Call	0.00000		0.00000		0.02000	0.00002	0.000	21.13	0.00	0.00	0	2,150.0
R209	On 06/05/2021	Bond Future	9.75	Call	0.01000		0.00001		0.40000	0.00040	0.010	21.13	0.00	0.00	0	4,050.0
R209	On 06/05/2021	Bond Future	10.25	Call	23.88000		0.02388		45.35000	0.04535	23.880	21.53	0.04	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	63.96000		0.06396		90.12000	0.09012	63.960	21.65	0.10	0.00	0	500.0
R209	On 06/05/2021	Bond Future	10.60	Put	711.84000		0.71184	1,376.42000	1.37642	711.840	711.840	21.91	0.59	0.00	0	1,750.0
R209	On 06/05/2021	Bond Future	11.00	Put	51.91000		0.05191	315.73000	0.31573	51.910	51.910	22.34	0.08	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	4.62000		0.00462	89.81000	0.08981	4.620	4.620	22.78	0.01	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	0.06000		0.00006	10.39000	0.01039	0.060	0.060	23.52	0.00	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	0.00000		0.00000	0.03000	0.00003	0.000	0.000	23.85	0.00	0.00	0	8,350.0
R209	On 05/08/2021	Bond Future			10.85543		68.85906	10.98768	68.14646			19.99	0.00	851,511,135.96	12,366	28,014.0
R209	On 04/11/2021	Bond Future			11.04567		66.49721	11.18280	65.77698			19.29	0.00	0.00	0	3,675.0
R209	On 04/11/2021	Bond Future	9.50	Call	824.33000		0.82433	716.69000	0.71669	824.330	824.330	18.40	0.18	0.00	0	4,750.0
R209	On 04/11/2021	Bond Future	10.50	Put	5,316.71000		5.31671	5,788.74000	5.78874	5,316.710	5,316.710	18.83	0.60	0.00	0	10,000.0
R209	On 04/11/2021	Bond Future	12.00	Put	1,869.06000		1.86906	2,108.82000	2.10882	1,869.060	1,869.060	20.85	0.28	0.00	0	6,500.0
R209	On 03/02/2022	Bond Future			11.25144		67.23574	11.39388	66.50748			18.21	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			203.49589		203.49589	203.45661	203.45661				0.00	0.00	0	948.0
R210	On 05/08/2021	Bond Future			205.65293		205.65293	205.61435	205.61435				0.00	0.00	0	1,486.0
R210	On 04/11/2021	Bond Future			205.28540		205.28540	205.25640	205.25640				0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			207.61363		207.61363	207.58446	207.58446				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			172.16428		172.16428	172.15506	172.15506				0.00	100,371,775.24	583	2,905.0
R212	On 05/08/2021	Bond Future			171.65645		171.65645	171.65555	171.65555				0.00	100,075,710.35	583	1,333.0
R212	On 04/11/2021	Bond Future			173.63865		173.63865	173.63872	173.63872				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			9.62135		84.94822	9.72890	84.35211			15.99	0.00	34,149,184.44	402	2,220.0
R213	On 05/08/2021	Bond Future			9.83076		85.82729	9.94282	85.22540			14.48	0.00	45,230,981.83	527	8,698.0
R213	On 04/11/2021	Bond Future			10.03120		83.26791	10.14788	82.65971			13.90	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			10.25583		84.19259	10.37769	83.57768			13.13	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	931.14000		0.93114	830.29000	0.83029	931.140	931.140	12.47	0.19	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	Options Interest
R213	8.80	Call	1,105.01000		1.10501		988.63000	0.98863	1,105.010	12.47	0.22	0.00	0	102.0
R213	9.15	Call	1,537.16000		1.53716		1,384.69000	1.38469	1,537.160	12.47	0.29	0.00	0	220.0
R213	9.22	Call	1,636.31000		1.63631		1,476.01000	1.47601	1,636.310	12.47	0.30	0.00	0	430.0
R213	9.58	Put	5,798.53000		5.79853		6,208.58000	6.20858	5,798.530	12.68	0.62	0.00	0	200.0
R213	9.76	Put	5,212.39000		5.21239		5,599.17000	5.59917	5,212.390	12.80	0.58	0.00	0	102.0
R213	10.00	Put	4,503.86000		4.50386		4,859.17000	4.85917	4,503.860	12.96	0.53	0.00	0	430.0
R213	10.15	Put	4,100.73000		4.10073		4,436.41000	4.43641	4,100.730	13.06	0.50	0.00	0	200.0
R213	10.17	Put	4,049.34000		4.04934		4,382.41000	4.38241	4,049.340	13.08	0.50	0.00	0	220.0
R213	10.25	Put	3,848.33000		3.84833		4,171.02000	4.17102	3,848.330	13.13	0.48	0.00	0	102.0
R213	10.60	Put	3,070.43000		3.07043		3,348.90000	3.34890	3,070.430	13.40	0.41	0.00	0	430.0
R213	10.67	Put	2,935.92000		2.93592		3,205.91000	3.20591	2,935.920	13.46	0.39	0.00	0	220.0
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	11.00566	65.21704		11.13812	64.47609		24.00	0.00	598,953,295.36	9,184	8,235.0
R214		On 05/08/2021	Bond Future	11.20255	65.89195		11.34021	65.14365		21.74	0.00	616,353,300.30	9,354	17,899.0
R214		On 04/11/2021	Bond Future	11.39031	63.35939		11.53320	62.60300		21.02	0.00	0.00	0	0.0
R214		On 03/02/2022	Bond Future	11.59641	64.06297		11.74513	63.29824		19.79	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 :												20,650,606,468.67	224,953	1 746 107.0
Grand Total:												20,650,606,468.67	224,953	1 746 107.0