



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 26/05/2021

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
<b>Derivatives</b>														
5Y STND	On 21/12/2021	Interest Rate Swap		90.70000	90.70000		90.70000	90.70000			0.00	0.00	0	51.0
AL37	On 05/08/2021	Index Future		795.17100	795.17100		796.25000	796.25000			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		804.10500	804.10500		805.19900	805.19900			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		813.50500	813.50500		814.61300	814.61300			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		823.20200	823.20200		824.32500	824.32500			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		904.35500	904.35500		904.33400	904.33400			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		914.51600	914.51600		914.49700	914.49700			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		925.20600	925.20600		925.18900	925.18900			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		936.23500	936.23500		936.22000	936.22000			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future		795.10100	795.10100		794.54000	794.54000			0.00	0.00	0	134.0
ALBI	On 04/11/2021	Index Future		804.03400	804.03400		803.47000	803.47000			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future		813.43300	813.43300		812.86400	812.86400			0.00	0.00	0	0.0

an  
ast

00

00

00

00

00

00

00

00

00

00

00

00

:12

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 05/05/2022	Index Future	823.12900		823.12900		822.55500	822.55500			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 05/08/2021	Bond Future	11.25922		78.50867		11.30314	78.27372			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future	11.49169		75.62526		11.53727	75.38852			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	11.73662		76.52831		11.78408	76.28923			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	11.98562		73.68170		12.03506	73.44008			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 05/08/2021	Bond Future	11.78401		77.21371		11.82238	76.98176			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future	12.00497		73.83314		12.04486	73.59943			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	12.23005		74.71528		12.27159	74.47929			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.46698		71.36592		12.51035	71.12740			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 05/08/2021	GOVI	785.24700		785.24700		784.79800	784.79800			0.00	0.00	0	989.0
GOVI	On 04/11/2021	GOVI	794.06900		794.06900		793.61800	793.61800			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	803.35100		803.35100		802.89700	802.89700			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	812.92800		812.92800		812.46900	812.46900			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	153.40415		153.40415		153.54916	153.54916			0.00	0.00	0	5,368.0
I2025	On 04/11/2021	Bond Future	155.14746		155.14746		155.29585	155.29585			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	155.44020		155.44020		155.59137	155.59137			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	157.33009		157.33009		157.48370	157.48370			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 05/08/2021	Bond Future	114.48928		114.48928		114.30438	114.30438			0.00	0.00	0	3,031.0
I2029	On 04/11/2021	Bond Future	114.63933		114.63933		114.45358	114.45358			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	116.00716		116.00716		115.81996	115.81996			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	116.24213		116.24213		116.05306	116.05306			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 05/08/2021	Bond Future	107.62601		107.62601		106.79555	106.79555			0.00	0.00	0	9,629.0
I2033	On 04/11/2021	Bond Future	107.62364		107.62364		106.78491	106.78491			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	108.90774		108.90774		108.05974	108.05974			0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	108.97589		108.97589		108.11800	108.11800			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 05/08/2021	Bond Future	120.15429		120.15429		119.43726	119.43726			0.00	0.00	0	7,713.0
I2038	On 04/11/2021	Bond Future	121.51984		121.51984		120.79601	120.79601			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	121.21664		121.21664		120.48502	120.48502			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future	122.69062		122.69062		121.95061	121.95061			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 05/08/2021	Bond Future	110.66134		110.66134		108.90444	108.90444			0.00	0.00	0	18,098.0
I2046	On 04/11/2021	Bond Future	110.11060		110.11060		108.33478	108.33478			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	111.42450		111.42450		109.62828	109.62828			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future	110.93254		110.93254		109.11482	109.11482			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 05/08/2021	Bond Future	112.67639		112.67639		112.60357	112.60357			0.00	0.00	0	11,209.0
I2050	On 04/11/2021	Bond Future	113.95677		113.95677		113.88459	113.88459			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	113.36761		113.36761		113.29519	113.29519			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future	114.74596		114.74596		114.67333	114.67333			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 05/08/2021	Index Future	293.48100		293.48100		292.63600	292.63600			0.00	0.00	0	576.0
IGOV	On 04/11/2021	Index Future	296.85000		296.85000		295.99700	295.99700			0.00	0.00	0	16.0
IGOV	On 03/02/2022	Index Future	300.39100		300.39100		299.52900	299.52900			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future	304.04200		304.04200		303.16900	303.16900			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.70500		96.29500		3.70500	96.29500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	3.74500		96.25500		3.74500	96.25500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	3.77000		96.23000		3.76000	96.24000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.80500		96.19500		3.79500	96.20500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future	3.89000		96.11000		3.87000	96.13000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	3.92000		96.08000		3.90000	96.10000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.06000		95.94000		4.03000	95.97000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.30500		95.69500		4.28500	95.71500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.64000		95.36000		4.62000	95.38000			0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.87000		95.13000		4.85000	95.15000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.19500		94.80500		5.18500	94.81500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	5.42500		94.57500		5.40500	94.59500			0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future	7.42856		114.82449		7.39806	114.96840		7.55	0.00	11,482,449.00	100	91,875.0

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 04/11/2021	Bond Future			7.60642		116.10168		7.57368	116.24856		6.98	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future	7.77	Put	1,828.58000		1.82858		1,658.15000	1.65815	1,828.580	7.07	0.44	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	572.78000		0.57278		498.78000	0.49878	572.780	7.48	0.18	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.79449		112.17715		7.75937	112.32657		6.66	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			7.99903		113.51601		7.96133	113.66770		6.23	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 05/08/2021	Bond Future			320.38694		320.38694		320.25728	320.25728			0.00	0.00	0	1,751.0
R197	On 04/11/2021	Bond Future			324.02711		324.02711		323.89951	323.89951			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			319.78809		319.78809		319.66114	319.66114			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			323.67690		323.67690		323.54967	323.54967			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 05/08/2021	Bond Future			236.46933		236.46933		235.96837	235.96837			0.00	32,159,828.88	136	9,461.0
R202	On 04/11/2021	Bond Future			239.15603		239.15603		238.65205	238.65205			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			237.70429		237.70429		237.19577	237.19577			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			240.59446		240.59446		240.08086	240.08086			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 05/08/2021	Bond Future			4.97304		107.55405		4.97091	107.55728		1.18	0.00	29,362,255.65	273	15,432.0
R2023	On 04/11/2021	Bond Future			5.06396		104.84229		5.06044	104.84680		1.28	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.16045		106.06867		5.15533	106.07397		1.09	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.26300		103.42358		5.25567	103.42941		0.93	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 05/08/2021	Bond Future			9.01512		94.30957		9.00612	94.36010		13.09	0.00	6,035,812.48	64	100,747.0
R2030	On 05/08/2021	Bond Future	7.70	Call	186.38000		0.18638		176.63000	0.17663	186.380	12.55	0.08	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	995.47000		0.99547		956.57000	0.95657	995.470	12.80	0.30	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	1,567.09000		1.56709		1,524.58000	1.52458	1,567.090	12.98	0.41	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	1,686.06000		1.68606		1,644.33000	1.64433	1,686.060	13.00	0.44	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,993.46000		1.99346		1,954.38000	1.95438	1,993.460	13.06	0.48	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	3,608.18000		3.60818		3,571.33000	3.57133	3,608.180	13.45	0.68	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.50	Put	1,124.61000		1.12461		1,037.27000	1.03727	1,124.610	13.50	0.30	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	9.75	Put	784.73000		0.78473		704.27000	0.70427	784.730	13.81	0.23	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	411.07000		0.41107		370.35000	0.37035	411.070	14.13	0.13	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	308.77000		0.30877		284.50000	0.28450	308.770	14.13	0.11	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	3.25000		0.00325		2.59000	0.00259	3.250	14.13	0.00	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.19904		95.35920		9.18945	95.41133		12.22	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	1,122.83000		1.12283		1,063.46000	1.06346	1,122.830	11.72	0.26	0.00	0	300.0

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 04/11/2021	Bond Future	8.77	Call	2,028.03000	2.02803	1,932.52000	1.93252	2,028.030	11.96	0.39	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	9.20	Call	3,092.20000	3.09220	2,999.13000	2.99913	3,092.200	12.19	0.52	52,944,945.97	1,073	29.0	
R2030	On 04/11/2021	Bond Future	9.90	Call	5,355.93000	5.35593	5,268.50000	5.26850	5,355.930	12.72	0.70	142,546,450.84	2,146	29.0	
R2030	On 04/11/2021	Bond Future	11.26	Put	342.72000	0.34272	308.07000	0.30807	342.720	13.11	0.09	8,846,367.54	1,073	29.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	266.46000	0.26646	237.25000	0.23725	266.460	13.11	0.07	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			9.39351	92.47046	9.38333	92.52394		11.58	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	1,412.97000	1.41297	1,428.51000	1.42851	1,412.970	11.03	0.28	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	8.85	Call	2,232.89000	2.23289	2,214.65000	2.21465	2,232.890	11.22	0.39	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	3,649.44000	3.64944	3,580.96000	3.58096	3,649.440	11.50	0.49	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.60	Call	4,115.61000	4.11561	4,104.45000	4.10445	4,115.610	11.64	0.57	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	2,655.00000	2.65500	2,591.47000	2.59147	2,655.000	11.75	0.39	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	1,125.18000	1.12518	1,121.95000	1.12195	1,125.180	12.44	0.20	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.59992	93.57449	9.58918	93.62899		10.77	0.00	0.00	0	0.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	1,545.21000	1.54521	0.00000	0.00000	1,545.210	10.19	0.28	56,655,607.98	2,146	1,073.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	4,570.15000	4.57015	0.00000	0.00000	4,570.150	10.69	0.53	53,296,381.67	1,073	1,073.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	3,151.14000	3.15114	0.00000	0.00000	3,151.140	11.05	0.41	82,045,342.39	2,146	1,073.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 05/08/2021	Bond Future			9.75517	93.15118	9.77718	93.01723		15.16	0.00	6,893,187.32	74	118,190.0	
R2032	On 04/11/2021	Bond Future			9.94857	90.04208	9.97132	89.90768		14.92	0.00	0.00	0	21.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,954.22000	1.95422	1,788.16000	1.78816	1,954.220	14.41	0.35	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	3,212.43000	3.21243	3,019.97000	3.01997	3,212.430	14.80	0.49	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	161.08000	0.16108	150.54000	0.15054	161.080	16.05	0.04	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.14871	91.09584	10.17232	90.96050		13.57	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	1,356.09000	1.35609	1,329.04000	1.32904	1,356.090	12.87	0.25	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	1,698.22000	1.69822	1,665.55000	1.66555	1,698.220	12.87	0.29	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	2,582.24000	2.58224	2,484.62000	2.48462	2,582.240	13.11	0.39	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	2,676.09000	2.67609	2,576.92000	2.57692	2,676.090	13.14	0.40	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	5,119.03000	5.11903	5,149.09000	5.14909	5,119.030	13.27	0.56	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	4,107.18000	4.10718	4,130.88000	4.13088	4,107.180	13.50	0.48	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	3,552.36000	3.55236	3,570.33000	3.57033	3,552.360	13.64	0.43	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	3,311.27000	3.31127	3,325.62000	3.32562	3,311.270	13.71	0.41	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	3,130.56000	3.13056	3,140.46000	3.14046	3,130.560	13.78	0.40	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	2,860.26000	2.86026	2,858.64000	2.85864	2,860.260	13.90	0.37	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	2,342.93000	2.34293	2,320.35000	2.32035	2,342.930	14.22	0.32	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	2,074.43000	2.07443	2,045.59000	2.04559	2,074.430	14.45	0.29	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.35650	88.03648	10.38107	87.89990		13.24	0.00	0.00	0	0.0	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On 05/08/2021	Bond Future			10.38767	93.07265	10.42012	92.85830		16.97	0.00	8,934,974.40	96	81,740.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	1,654.75000	1.65475	1,501.84000	1.50184	1,654.750	16.38	0.37	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	1,724.01000	1.72401	1,730.48000	1.73048	1,724.010	17.27	0.35	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	803.39000	0.80339	767.79000	0.76779	803.390	18.35	0.19	0.00	0	100.0	

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			10.58444		89.63257		10.61801	89.41698		16.89	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.11	Call	2,630.89000		2.63089		2,320.70000	2.32070	2,630.890	16.52	0.40	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	2,657.64000		2.65764		2,346.43000	2.34643	2,657.640	16.54	0.40	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	2,960.08000		2.96008		2,641.64000	2.64164	2,960.080	16.65	0.43	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.60	Put	3,991.32000		3.99132		3,880.02000	3.88002	3,991.320	16.98	0.47	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	4,157.71000		4.15771		3,830.36000	3.83036	4,157.710	17.00	0.53	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	2,740.62000		2.74062		2,589.03000	2.58903	2,740.620	17.56	0.36	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	2,496.00000		2.49600		2,329.51000	2.32951	2,496.000	17.74	0.33	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	1,554.31000		1.55431		1,454.28000	1.45428	1,554.310	18.23	0.23	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	135.57000		0.13557		125.59000	0.12559	135.570	18.23	0.03	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			10.79118		90.68131		10.82606	90.46379		15.34	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	1,800.91000		1.80091		1,707.16000	1.70716	1,800.910	14.46	0.28	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	10.10	Call	2,665.30000		2.66530		2,483.47000	2.48347	2,665.300	14.78	0.37	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.26	Call	3,072.55000		3.07255		2,879.83000	2.87983	3,072.550	14.93	0.41	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.35	Call	3,314.31000		3.31431		3,117.08000	3.11708	3,314.310	15.01	0.43	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.65	Put	5,073.41000		5.07341		5,080.65000	5.08065	5,073.410	15.26	0.51	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	3,949.21000		3.94921		3,941.93000	3.94193	3,949.210	15.57	0.42	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	3,898.35000		3.89835		3,888.31000	3.88831	3,898.350	15.60	0.42	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.28	Put	3,355.09000		3.35509		3,318.13000	3.31813	3,355.090	15.86	0.37	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.39	Put	3,126.24000		3.12624		3,080.86000	3.08086	3,126.240	16.01	0.35	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	2,521.37000		2.52137		2,458.78000	2.45878	2,521.370	16.49	0.30	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	2,247.26000		2.24726		2,232.55000	2.23255	2,247.260	16.52	0.27	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.99716		87.28528		11.03340	87.06561		15.15	0.00	0.00	0	0.0
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2037	On 05/08/2021	Bond Future			10.57205		84.63050		10.60970	84.38085		19.05	0.00	14,387,185.00	170	131,104.0
R2037	On 04/11/2021	Bond Future			10.75811		85.57257		10.79705	85.32110		18.06	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future	11.49	Call	6,865.45000		6.86545		6,512.95000	6.51295	6,865.450	19.03	0.69	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	1,112.63000		1.11263		1,087.44000	1.08744	1,112.630	19.50	0.17	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			10.95340		82.31925		10.99381	82.06547		17.24	0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			11.15580		83.30233		11.19778	83.04589		16.21	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 05/08/2021	Bond Future			10.74477		86.37381		10.77717	86.14490		19.61	0.00	10,192,109.58	118	85,282.0
R2040	On 05/08/2021	Bond Future	11.05	Call	4,188.75000		4.18875		3,974.72000	3.97472	4,188.750	20.07	0.63	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	6,542.39000		6.54239		6,281.86000	6.28186	6,542.390	21.17	0.77	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	1.53000		0.00153		1.52000	0.00152	1.530	21.66	0.00	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			10.92797		87.33532		10.96147	87.10487		18.70	0.00	0.00	0	0.0
R2040	On 03/02/2022	Bond Future			11.12018		83.85237		11.15495	83.61984		17.84	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			11.31882		84.85390		11.35495	84.61894		16.88	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

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
R2044	On 05/08/2021	Bond Future			10.79297		83.11008		10.81992	82.91683		20.62	0.00	12,965,172.48	156	60,665.0
R2044	On 04/11/2021	Bond Future			10.96789		84.03522		10.99574	83.84078		19.66	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			11.15114		80.63883		11.18003	80.44272		18.76	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.34013		81.60195		11.37014	81.40386		17.76	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 05/08/2021	Bond Future			10.69740		86.82777		10.71866	86.66954		19.92	0.00	14,239,754.28	164	171,914.0
R2048	On 05/08/2021	Bond Future	10.30	Call	1,697.40000		1.69740	1,555.90000	1.55590	1,697.400		19.18	0.36	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.50	Call	2,324.56000		2.32456	2,172.17000	2.17217	2,324.560		19.56	0.44	0.00	0	1,000.0
R2048	On 05/08/2021	Bond Future	10.90	Call	3,850.60000		3.85060	3,687.98000	3.68798	3,850.600		20.14	0.59	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	11.20	Call	5,226.01000		5.22601	5,034.90000	5.03490	5,226.010		20.71	0.69	0.00	0	1,000.0
R2048	On 04/11/2021	Bond Future			10.86786		83.38137		10.88983	83.22228		20.03	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.04591		84.35699		11.06870	84.19663		18.14	0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			11.22188		80.94858		11.24552	80.78677		18.13	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 05/08/2021	Bond Future			10.26292		72.19101		10.30474	71.94813		20.04	0.00	0.00	0	28,547.0
R209	On 04/11/2021	Bond Future			10.43382		69.85365		10.47699	69.60893		19.65	0.00	0.00	0	4,375.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,485.04000		1.48504	1,331.02000	1.33102	1,485.040		18.76	0.29	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.50	Put	3,451.52000		3.45152	3,420.57000	3.42057	3,451.520		19.65	0.46	0.00	0	12,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	958.35000		0.95835	936.86000	0.93686	958.350		21.11	0.17	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.60901		70.67110		10.65368	70.42398		17.90	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.78883		68.37321		10.83511	68.12342		17.41	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 05/08/2021	Bond Future			210.27289		210.27289		210.16218	210.16218			0.00	0.00	0	1,486.0
R210	On 04/11/2021	Bond Future			209.92092		209.92092		209.81117	209.81117			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			212.42574		212.42574		212.31619	212.31619			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			212.20870		212.20870		212.09858	212.09858			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 05/08/2021	Bond Future			172.31652		172.31652		172.22124	172.22124			0.00	0.00	0	1,803.0
R212	On 04/11/2021	Bond Future			174.27488		174.27488		174.18045	174.18045			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 05/08/2021	Bond Future			9.37741		88.32160		9.38358	88.28701		14.56	0.00	1,943,075.20	22	9,043.0
R213	On 04/11/2021	Bond Future			9.56196		85.77418		9.56821	85.74015		14.17	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
R213	On 03/02/2022	Bond Future			9.75631	86.77757		9.76271	86.74378		12.89	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	1,360.79000	1.36079		1,357.57000	1.35757	1,360.790	12.28	0.27	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,611.29000	1.61129		1,600.21000	1.60021	1,611.290	12.31	0.30	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	2,263.47000	2.26347		2,215.60000	2.21560	2,263.470	12.52	0.38	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	2,411.20000	2.41120		2,360.70000	2.36070	2,411.200	12.56	0.40	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	4,191.67000	4.19167		4,171.24000	4.17124	4,191.670	12.79	0.52	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	3,705.03000	3.70503		3,685.28000	3.68528	3,705.030	12.90	0.48	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	3,129.30000	3.12930		3,108.41000	3.10841	3,129.300	13.05	0.42	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	2,819.60000	2.81960		2,786.68000	2.78668	2,819.600	13.19	0.39	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	2,780.30000	2.78030		2,746.00000	2.74600	2,780.300	13.21	0.39	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	2,628.40000	2.62840		2,587.90000	2.58790	2,628.400	13.28	0.37	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	2,065.35000	2.06535		2,013.44000	2.01344	2,065.350	13.67	0.31	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	1,969.48000	1.96948		1,916.08000	1.91608	1,969.480	13.76	0.30	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.95150	84.28087		9.95811	84.24701		12.50	0.00	0.00	0	0.0
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 05/08/2021	Bond Future			10.67730	68.88280		10.71398	68.66671		22.03	0.00	0.00	0	17,880.0
R214	On 04/11/2021	Bond Future			10.84769	66.37126		10.88557	66.15358		21.69	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			11.02529	67.14780		11.06453	66.92806		19.73	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future			11.20079	64.66935		11.24145	64.44722		19.27	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
<b>Total for Derivatives :</b>													<b>544,930,900.67</b>	<b>11,030</b>	<b>1 132 286.0</b>
<b>Grand Total:</b>													<b>544,930,900.67</b>	<b>11,030</b>	<b>1 132 286.0</b>