



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: 19/01/2021

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
5Y STND	On 21/12/2021	Interest Rate Swap	90.52000		90.52000		90.52000	90.52000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future	794.32500		794.32500		792.17800	792.17800			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	802.36900		802.36900		800.22800	800.22800			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	811.05000		811.05000		808.91000	808.91000			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	819.92100		819.92100		817.79300	817.79300			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	871.43000		871.43000		866.36600	866.36600			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	880.25500		880.25500		875.17100	875.17100			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	889.77800		889.77800		884.66600	884.66600			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	899.51000		899.51000		894.38100	894.38100			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	761.22600		761.22600		757.50800	757.50800			0.00	1,020,042,840.00	134	184.0
ALBI	On 06/05/2021	Index Future	768.93500		768.93500		765.20700	765.20700			0.00	1,030,372,900.00	134	134.0
ALBI	On 05/08/2021	Index Future	777.25400		777.25400		773.50800	773.50800			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	Options Interest
ALBI	On 04/11/2021	Index Future		785.75500	785.75500		782.00200	782.00200			0.00	0.00	0	0.0
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 04/02/2021	Bond Future		11.49316	76.79044		11.57604	76.35285			0.00	26,876,654.00	350	0.0
ES33	On 06/05/2021	Bond Future		11.75156	73.79544		11.83756	73.35558			0.00	25,828,404.00	350	350.0
ES33	On 05/08/2021	Bond Future		12.01527	74.60333		12.10458	74.16094			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.28786	71.63708		12.38044	71.19296			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 04/02/2021	Bond Future		12.01491	75.67788		12.09774	75.19294			0.00	361,664,588.52	4,779	0.0
ES42	On 06/05/2021	Bond Future		12.26681	72.18770		12.35308	71.70019			0.00	344,985,018.30	4,779	4,779.0
ES42	On 05/08/2021	Bond Future		12.51776	72.97869		12.60761	72.48796			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.77898	69.51180		12.87249	69.01886			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 04/02/2021	GOVI		752.61200	752.61200		748.93000	748.93000			0.00	165,574,640.00	22	965.0
GOVI	On 06/05/2021	GOVI		760.23400	760.23400		756.54100	756.54100			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		768.45900	768.45900		764.74900	764.74900			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		776.86400	776.86400		773.14700	773.14700			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		148.26252	148.26252		148.23565	148.23565			0.00	405,053,204.64	2,732	7,431.0
I2025	On 06/05/2021	Bond Future		149.80258	149.80258		149.78010	149.78010			0.00	136,020,742.64	908	694.0
I2025	On 05/08/2021	Bond Future		149.94740	149.94740		149.92925	149.92925			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		151.60642	151.60642		151.59452	151.59452			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 04/02/2021	Bond Future		104.63345	104.63345		104.63046	104.63046			0.00	142,510,758.90	1,362	1,613.0
I2029	On 06/05/2021	Bond Future		104.58110	104.58110		104.58140	104.58140			0.00	142,439,458.20	1,362	993.0
I2029	On 05/08/2021	Bond Future		105.75110	105.75110		105.75453	105.75453			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		105.77063	105.77063		105.77874	105.77874			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 04/02/2021	Bond Future	99.44398		99.44398		99.43968	99.43968			0.00	1,396,989,031.04	14,048	1,509.0
I2033	On 06/05/2021	Bond Future	99.26155		99.26155		99.26024	99.26024			0.00	1,394,426,254.40	14,048	7,616.0
I2033	On 05/08/2021	Bond Future	100.37189		100.37189		100.37367	100.37367			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	100.25766		100.25766		100.26373	100.26373			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 04/02/2021	Bond Future	111.56223		111.56223		111.55762	111.55762			0.00	395,934,354.27	3,549	7,617.0
I2038	On 06/05/2021	Bond Future	112.72108		112.72108		112.71991	112.71991			0.00	400,047,112.92	3,549	3,521.0
I2038	On 05/08/2021	Bond Future	112.25981		112.25981		112.26200	112.26200			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	113.50200		113.50200		113.50907	113.50907			0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 04/02/2021	Bond Future	100.63496		100.63496		100.63042	100.63042			0.00	63,903,199.60	635	14,890.0
I2046	On 06/05/2021	Bond Future	99.89030		99.89030		99.88879	99.88879			0.00	63,430,340.50	635	635.0
I2046	On 05/08/2021	Bond Future	101.00779		101.00779		101.00945	101.00945			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	100.31784		100.31784		100.32379	100.32379			0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 04/02/2021	Bond Future	101.92682		101.92682		101.92210	101.92210			0.00	166,650,350.70	1,635	11,025.0
I2050	On 06/05/2021	Bond Future	102.98552		102.98552		102.98402	102.98402			0.00	168,381,325.20	1,635	1,635.0
I2050	On 05/08/2021	Bond Future	102.20938		102.20938		102.21106	102.21106			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	103.34037		103.34037		103.34631	103.34631			0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 04/02/2021	Index Future	271.45600		271.45600		271.43500	271.43500			0.00	0.00	0	957.0
IGOV	On 06/05/2021	Index Future	274.27200		274.27200		274.26100	274.26100			0.00	0.00	0	17.0
IGOV	On 05/08/2021	Index Future	277.30600		277.30600		277.30300	277.30300			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	280.40500		280.40500		280.41400	280.41400			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.64500		96.35500		3.64500	96.35500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.55000		96.45000		3.55000	96.45000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.52500		96.47500		3.53500	96.46500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.46000		96.54000		3.47000	96.53000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.45000		96.55000		3.47000	96.53000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.44500		96.55500		3.45500	96.54500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.49000		96.51000		3.50000	96.50000			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.65500		96.34500		3.66500	96.33500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.67000		96.33000		3.68500	96.31500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	3.99000		96.01000		4.02000	95.98000			0.00	0.00	0	1.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.01000		95.99000		4.03500	95.96500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	4.45500		95.54500		4.49500	95.50500			0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	6.61020		120.07955		6.67137	119.75351		6.47	0.00	0.00	0	82,293.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 04/02/2021	Bond Future	8.00	Put	0.01000		0.00001		0.03000	0.00003	0.010	7.16	0.00	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			6.75710		121.29698		6.82116	120.97144		6.80	0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future	7.30	Put	779.37000		0.77937		878.43000	0.87843	779.370	7.05	0.27	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			6.90168		117.34306		6.96897	117.01753		6.64	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.05360		118.61451		7.12402	118.29053		5.95	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 04/02/2021	Bond Future			318.52416		318.52416		318.36538	318.36538			0.00	302,597,952.00	950	2,401.0
R197	On 06/05/2021	Bond Future			321.83270		321.83270		321.68224	321.68224			0.00	305,741,065.00	950	950.0
R197	On 05/08/2021	Bond Future			317.42750		317.42750		317.28493	317.28493			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			320.94010		320.94010		320.80959	320.80959			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 04/02/2021	Bond Future			219.91513		219.91513		220.01693	220.01693			0.00	127,110,945.14	578	7,722.0
R202	On 06/05/2021	Bond Future			222.19953		222.19953		222.30926	222.30926			0.00	128,431,328.34	578	457.0
R202	On 05/08/2021	Bond Future			220.43283		220.43283		220.55059	220.55059			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			222.87190		222.87190		223.00030	223.00030			0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 04/02/2021	Bond Future			4.46796		109.83322		4.47114	109.82679		1.53	0.00	214,504,278.66	1,953	30,644.0
R2023	On 06/05/2021	Bond Future			4.52104		107.04104		4.52286	107.03781		1.52	0.00	209,051,151.12	1,953	1,753.0
R2023	On 05/08/2021	Bond Future			4.54171		108.21243		4.54172	108.21241		1.52	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.57024		105.47733		4.56674	105.48185		1.41	0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 04/02/2021	Bond Future			8.78300		95.40159		8.88004	94.82831		11.43	0.00	11,257,387.62	118	108,311.0
R2030	On 04/02/2021	Bond Future	8.20	Call	52.17000		0.05217		32.27000	0.03227	52.170	10.91	0.06	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	142.21000		0.14221		92.66000	0.09266	142.210	11.07	0.13	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	150.53000		0.15053		98.41000	0.09841	150.530	11.08	0.14	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,162.51000		1.16251		884.49000	0.88449	1,162.510	11.54	0.58	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,232.56000		2.23256		1,816.43000	1.81643	2,232.560	11.84	0.80	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,616.70000		2.61670		2,166.89000	2.16689	2,616.700	11.95	0.85	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	117.03000		0.11703		205.73000	0.20573	117.030	12.10	0.10	0.00	0	4,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	92.34000		0.09234		166.67000	0.16667	92.340	12.17	0.08	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	0.37000		0.00037		1.19000	0.00119	0.370	12.76	0.00	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			8.97613		96.36885		9.07693	95.79276		12.11	0.00	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future	7.97	Call	535.92000		0.53592		450.01000	0.45001	535.920	11.44	0.17	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	1,955.82000		1.95582		1,725.40000	1.72540	1,955.820	11.97	0.44	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	1,901.88000		1.90188		2,154.56000	2.15456	1,901.880	12.27	0.40	0.00	0	700.0

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R2030	On 06/05/2021	Bond Future	9.25	Put	1,835.20000	1.83520	2,081.91000	2.08191	1,835.200	12.29	0.39	0.00	0	2,500.0		
R2030	On 06/05/2021	Bond Future	9.27	Call	3,460.13000	3.46013	3,126.84000	3.12684	3,460.130	12.31	0.62	0.00	0	300.0		
R2030	On 06/05/2021	Bond Future	9.35	Put	1,633.72000	1.63372	1,861.15000	1.86115	1,633.720	12.40	0.36	0.00	0	2,500.0		
R2030	On 06/05/2021	Bond Future	9.92	Put	822.91000	0.82291	958.48000	0.95848	822.910	13.12	0.21	0.00	0	700.0		
R2030	On 06/05/2021	Bond Future	10.95	Put	147.87000	0.14787	183.01000	0.18301	147.870	13.23	0.05	0.00	0	300.0		
R2030	On 05/08/2021	Bond Future			9.17496	93.41799	9.27991	92.83849		12.09	0.00	0.00	0	0.0		
R2030	On 05/08/2021	Bond Future	7.70	Call	626.54000	0.62654	544.85000	0.54485	626.540	11.48	0.16	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	8.78	Call	2,283.84000	2.28384	2,061.94000	2.06194	2,283.840	11.80	0.41	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	8.95	Call	2,698.75000	2.69875	2,450.26000	2.45026	2,698.750	11.91	0.46	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	9.45	Call	4,134.20000	4.13420	3,808.78000	3.80878	4,134.200	12.22	0.59	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	10.30	Put	1,272.25000	1.27225	1,419.28000	1.41928	1,272.250	13.08	0.23	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	12.10	Put	131.49000	0.13149	155.61000	0.15561	131.490	13.08	0.04	0.00	0	600.0		
R2030	On 04/11/2021	Bond Future			9.37108	94.43034	9.47997	93.84857		10.70	0.00	0.00	0	0.0		
R2030	On 04/11/2021	Bond Future	8.27	Call	1,231.35000	1.23135	1,094.28000	1.09428	1,231.350	10.05	0.25	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	8.77	Call	2,084.83000	2.08483	1,882.33000	1.88233	2,084.830	10.23	0.37	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	11.44	Put	598.87000	0.59887	675.85000	0.67585	598.870	11.54	0.12	0.00	0	300.0		
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2032	On 04/02/2021	Bond Future			9.75212	92.90302	9.83435	92.39195		13.49	0.00	0.00	0	114,916.0		
R2032	On 04/02/2021	Bond Future	8.79	Call	5.13000	0.00513	3.51000	0.00351	5.130	12.53	0.01	0.00	0	800.0		
R2032	On 04/02/2021	Bond Future	9.29	Call	157.34000	0.15734	115.20000	0.11520	157.340	12.93	0.13	0.00	0	800.0		
R2032	On 04/02/2021	Bond Future	10.82	Put	12.57000	0.01257	24.87000	0.02487	12.570	15.11	0.01	0.00	0	800.0		
R2032	On 06/05/2021	Bond Future			9.95920	89.70128	10.04439	89.18787		14.92	0.00	0.00	0	0.0		
R2032	On 06/05/2021	Bond Future	10.33	Call	4,155.94000	4.15594	3,850.41000	3.85041	4,155.940	15.27	0.63	0.00	0	736.0		
R2032	On 06/05/2021	Bond Future	12.57	Put	75.80000	0.07580	91.82000	0.09182	75.800	16.36	0.02	0.00	0	736.0		
R2032	On 05/08/2021	Bond Future			10.16790	90.68346	10.25625	90.16710		14.32	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future			10.38313	87.52122	10.47456	87.00311		13.25	0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future	9.33	Call	1,622.10000	1.62210	1,484.96000	1.48496	1,622.100	12.45	0.28	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	2,615.55000	2.61555	2,421.91000	2.42191	2,615.550	12.73	0.40	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	569.94000	0.56994	628.66000	0.62866	569.940	14.28	0.10	0.00	0	700.0		
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2035	On 04/02/2021	Bond Future			10.58023	91.62890	10.62738	91.31980		15.30	0.00	0.00	0	97,068.0		
R2035	On 04/02/2021	Bond Future	10.14	Put	3,172.44000	3.17244	3,457.22000	3.45722	3,172.440	14.36	0.85	0.00	0	650.0		
R2035	On 04/02/2021	Bond Future	11.14	Put	171.53000	0.17153	230.48000	0.23048	171.530	15.94	0.11	0.00	0	650.0		
R2035	On 06/05/2021	Bond Future			10.79561	88.08520	10.84427	87.77558		16.92	0.00	0.00	0	0.0		
R2035	On 06/05/2021	Bond Future	10.05	Call	1,253.59000	1.25359	1,181.21000	1.18121	1,253.590	15.99	0.28	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	10.24	Call	1,664.62000	1.66462	1,575.07000	1.57507	1,664.620	16.28	0.34	0.00	0	793.0		
R2035	On 06/05/2021	Bond Future	10.40	Call	2,061.35000	2.06135	1,956.66000	1.95666	2,061.350	16.51	0.39	0.00	0	600.0		
R2035	On 06/05/2021	Bond Future	10.55	Put	4,061.96000	4.06196	4,252.38000	4.25238	4,061.960	16.70	0.56	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	10.81	Call	3,275.67000	3.27567	3,131.16000	3.13116	3,275.670	16.99	0.52	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	11.05	Put	2,521.35000	2.52135	2,663.71000	2.66371	2,521.350	17.30	0.40	0.00	0	500.0		
R2035	On 06/05/2021	Bond Future	11.15	Call	4,508.14000	4.50814	4,331.86000	4.33186	4,508.140	17.47	0.62	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	Options Inter
R2035	On 06/05/2021	Bond Future	11.32	Put	1,942.32000		1.94232	2,061.14000	2.06114	1,942.320		17.78	0.33	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.55	Put	1,556.11000		1.55611	1,657.14000	1.65714	1,556.110		18.23	0.28	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	920.29000		0.92029	989.17000	0.98917	920.290		18.65	0.18	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.77	Put	326.69000		0.32669	358.04000	0.35804	326.690		18.65	0.08	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.91	Put	264.49000		0.26449	291.01000	0.29101	264.490		18.65	0.07	0.00	0	600.0
R2035	On 05/08/2021	Bond Future			11.01633		89.04929	11.06661	88.73897			16.25	0.00	0.00	0	0.0
R2035	On 05/08/2021	Bond Future	10.02	Call	1,662.55000		1.66255	1,584.58000	1.58458	1,662.550		15.22	0.28	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	5,047.25000		5.04725	5,225.40000	5.22540	5,047.250		16.04	0.53	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	3,310.30000		3.31030	3,445.93000	3.44593	3,310.300		16.64	0.40	0.00	0	100.0
R2035	On 04/11/2021	Bond Future			11.24285		85.53963	11.29461	85.22966			15.12	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,795.49000		1.79549	1,715.19000	1.71519	1,795.490		14.23	0.28	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	1,982.22000		1.98222	1,895.44000	1.89544	1,982.220		14.23	0.31	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.62	Call	2,849.86000		2.84986	2,737.50000	2.73750	2,849.860		14.58	0.39	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	5,082.79000		5.08279	5,249.67000	5.24967	5,082.790		14.98	0.51	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.75	Put	3,317.48000		3.31748	3,442.47000	3.44247	3,317.480		15.60	0.37	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	644.58000		0.64458	681.05000	0.68105	644.580		16.29	0.10	0.00	0	400.0
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future			10.84732		82.56931	10.92960	82.03754			17.19	0.00	4,439,173,813.53	53,763	82,479.0
R2037	On 04/02/2021	Bond Future	9.65	Call	1.48000		0.00148	1.07000	0.00107	1.480		15.82	0.00	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	3,511.73000		3.51173	3,999.15000	3.99915	3,511.730		16.52	0.87	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	336.37000		0.33637	260.61000	0.26061	336.370		16.78	0.21	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	1,187.43000		1.18743	1,503.21000	1.50321	1,187.430		17.35	0.49	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	26.98000		0.02698	48.39000	0.04839	26.980		19.32	0.02	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	6,846.22000		6.84622	6,330.55000	6.33055	6,846.220		19.32	0.98	0.00	0	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	0.00000		0.00000	0.00000	0.00000	0.000		19.32	0.00	0.00	0	300.0
R2037	On 06/05/2021	Bond Future			11.06419		83.40648	11.14942	82.87187			18.09	0.00	4,484,182,584.24	53,763	53,763.0
R2037	On 05/08/2021	Bond Future			11.28848		80.06347	11.37694	79.52552			18.28	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future			11.50660		80.93127	11.59806	80.39097			16.15	0.00	0.00	0	0.0
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 04/02/2021	Bond Future			10.95127		84.75664	11.04865	84.08547			17.62	0.00	0.00	0	80,530.0
R2040	On 04/02/2021	Bond Future	9.49	Call	0.08000		0.00008	0.05000	0.00005	0.080		16.00	0.00	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	0.18000		0.00018	0.11000	0.00011	0.180		16.00	0.00	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	14.58000		0.01458	9.28000	0.00928	14.580		16.03	0.01	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	46.81000		0.04681	30.64000	0.03064	46.810		16.11	0.04	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	160.75000		0.16075	263.72000	0.26372	160.750		18.86	0.10	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.74	Put	83.45000		0.08345	145.86000	0.14586	83.450		19.30	0.06	0.00	0	800.0
R2040	On 06/05/2021	Bond Future			11.16276		85.61600	11.26377	84.94064			18.44	0.00	0.00	0	0.0
R2040	On 06/05/2021	Bond Future	10.83	Call	2,314.24000		2.31424	2,062.05000	2.06205	2,314.240		17.80	0.41	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	11.58	Call	4,980.70000		4.98070	4,571.41000	4.57141	4,980.700		18.93	0.64	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	13.38	Put	260.97000		0.26097	311.19000	0.31119	260.970		20.42	0.06	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	Options Inter
R2040	On 05/08/2021	Bond Future			11.38141		82.04680		11.48638	81.36671		18.67	0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future	11.05	Call	3,408.35000		3.40835		3,123.14000	3.12314	3,408.350	18.13	0.45	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	5,045.82000		5.04582		4,680.34000	4.68034	5,045.820	18.73	0.57	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	211.73000		0.21173		243.80000	0.24380	211.730	20.33	0.04	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.59358		82.93621		11.70231	82.25220		16.51	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2044	On 04/02/2021	Bond Future			11.03993		81.22618		11.12720	80.62311		18.54	0.00	731,035.62	9	51,861.0
R2044	On 04/02/2021	Bond Future	9.66	Call	0.18000		0.00018		0.12000	0.00012	0.180	16.82	0.00	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	5,551.12000		5.55112		6,142.60000	6.14260	5,551.120	17.03	0.97	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	2,079.44000		2.07944		2,533.61000	2.53361	2,079.440	18.26	0.67	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			11.24456		82.04973		11.33509	81.44313		19.37	0.00	0.00	0	0.0
R2044	On 06/05/2021	Bond Future	10.70	Call	1,773.66000		1.77366		1,587.63000	1.58763	1,773.660	18.44	0.34	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	3,929.65000		3.92965		4,272.41000	4.27241	3,929.650	19.16	0.53	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	3,806.32000		3.80632		3,494.96000	3.49496	3,806.320	19.51	0.55	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	2,954.02000		2.95402		3,240.03000	3.24003	2,954.020	19.59	0.43	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	2,035.05000		2.03505		2,254.74000	2.25474	2,035.050	20.35	0.32	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	989.21000		0.98921		1,116.33000	1.11633	989.210	21.47	0.18	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.45601		78.56670		11.55012	77.95596		19.62	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.66091		79.41840		11.75840	78.80436		17.33	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2048	On 04/02/2021	Bond Future			10.95045		84.93348		11.03278	84.34629		17.89	0.00	0.00	0	125,025.0
R2048	On 04/02/2021	Bond Future	9.80	Call	1.12000		0.00112		0.77000	0.00077	1.120	16.10	0.00	0.00	0	2,140.0
R2048	On 04/02/2021	Bond Future	10.80	Call	780.30000		0.78030		616.44000	0.61644	780.300	17.53	0.37	0.00	0	2,140.0
R2048	On 06/05/2021	Bond Future			11.14263		81.38488		11.22803	80.79418		19.63	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			11.33901		82.27566		11.42772	81.68096		18.82	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			11.53910		78.75565		11.63107	78.15790		17.56	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 04/02/2021	Bond Future			10.48918		70.43472		10.57131	69.96805		17.92	0.00	0.00	0	26,196.0
R209	On 06/05/2021	Bond Future			10.68169		68.00968		10.76650	67.54043		19.90	0.00	2,040,290.40	30	5,280.0
R209	On 06/05/2021	Bond Future	9.75	Call	937.35000		0.93735		839.05000	0.83905	937.350	18.91	0.24	0.00	0	8,200.0
R209	On 06/05/2021	Bond Future	10.25	Call	1,828.88000		1.82888		1,665.49000	1.66549	1,828.880	19.37	0.39	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	2,056.45000		2.05645		1,878.86000	1.87886	2,056.450	19.49	0.42	0.00	0	1,000.0
R209	On 06/05/2021	Bond Future	10.60	Put	3,144.47000		3.14447		3,400.23000	3.40023	3,144.470	19.76	0.50	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	2,139.42000		2.13942		2,339.35000	2.33935	2,139.420	20.19	0.39	0.00	0	3,500.0



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
R209	On 06/05/2021	Bond Future	11.25	Put	1,679.86000		1.67986	1,848.23000	1.84823	1,679.860		20.63	0.32	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	1,200.96000		1.20096	1,331.45000	1.33145	1,200.960		21.37	0.24	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	556.74000		0.55674	629.96000	0.62996	556.740		21.70	0.13	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.87473		68.75438	10.96237	68.28199			19.02	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			11.07175		66.35936	11.16215	65.88471			17.70	0.00	46,451,552.00	700	1,700.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,109.95000		1.10995	1,016.75000	1.01675	1,109.950		16.62	0.21	28,207,251.18	2,000	3,000.0
R209	On 04/11/2021	Bond Future	10.50	Put	5,885.55000		5.88555	6,175.92000	6.17592	5,885.550		17.19	0.59	77,874,240.35	2,000	4,000.0
R209	On 04/11/2021	Bond Future	12.00	Put	2,397.40000		2.39740	2,552.19000	2.55219	2,397.400		19.08	0.30	80,467,402.28	4,000	4,000.0
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 04/02/2021	Bond Future			195.23409		195.23409	195.22975	195.22975				0.00	121,435,603.98	622	987.0
R210	On 06/05/2021	Bond Future			194.54850		194.54850	194.55019	194.55019				0.00	121,009,167.00	622	441.0
R210	On 05/08/2021	Bond Future			196.72516		196.72516	196.73264	196.73264				0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			196.16146		196.16146	196.17753	196.17753				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 04/02/2021	Bond Future			170.08466		170.08466	170.09292	170.09292				0.00	17,008,466.00	100	4,853.0
R212	On 06/05/2021	Bond Future			171.85136		171.85136	171.86504	171.86504				0.00	0.00	0	0.0
R212	On 05/08/2021	Bond Future			171.44123		171.44123	171.46030	171.46030				0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			173.33818		173.33818	173.36484	173.36484				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 04/02/2021	Bond Future			9.25484		88.57359	9.35205	88.00981			12.82	0.00	0.00	0	8,858.0
R213	On 06/05/2021	Bond Future			9.44394		85.94379	9.54462	85.37693			14.17	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future			9.63649		86.88440	9.74094	86.31388			13.55	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future	9.34	Call	2,660.46000		2.66046	2,423.53000	2.42353	2,660.460		13.28	0.44	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.14	Put	2,300.19000		2.30019	2,520.57000	2.52057	2,300.190		13.88	0.36	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.78	Put	1,381.28000		1.38128	1,529.80000	1.52980	1,381.280		14.66	0.24	0.00	0	200.0
R213	On 04/11/2021	Bond Future			9.83642		84.29642	9.94455	83.72340			12.54	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 04/02/2021	Bond Future			10.88477		67.42669	10.96700	66.95689			19.44	0.00	49,423,763.77	733	15,644.0
R214	On 06/05/2021	Bond Future			11.07374		64.83450	11.15876	64.36187			21.64	0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future			11.26621		65.54413	11.35422	65.06829			20.67	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			11.46216		62.97720	11.55309	62.49888			19.26	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
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>18,617,830,456.05</b>	<b>182,068</b>	<b>1 170 946.0</b>
<b>Grand Total:</b>											<b>18,617,830,456.05</b>	<b>182,068</b>	<b>1 170 946.0</b>