



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: 18/11/2020

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	90.31000		90.31000		90.29000	90.29000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future	778.31500		778.31500		777.04200	777.04200			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	786.50800		786.50800		785.22500	785.22500			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	794.91100		794.91100		793.61500	793.61500			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	803.52600		803.52600		802.21700	802.21700			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	858.78700		858.78700		856.70500	856.70500			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	867.82700		867.82700		865.72700	865.72700			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	877.09800		877.09800		874.97800	874.97800			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	886.60400		886.60400		884.46100	884.46100			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	748.17300		748.17300		746.57300	746.57300			0.00	0.00	0	230.0
ALBI	On 06/05/2021	Index Future	756.04900		756.04900		754.43500	754.43500			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	764.12600		764.12600		762.49700	762.49700			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 04/11/2021	Index Future		772.40700	772.40700		770.76000	770.76000			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		11.57457	76.36058		11.61961	76.12428			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future		11.83071	73.39048		11.87748	73.15269			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		12.10002	74.18343		12.14878	73.94343			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.37785	71.20533		12.42872	70.96292			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		12.24709	74.33220		12.29193	74.07714			0.00	0.00	0	4,779.0
ES42	On 06/05/2021	Bond Future		12.50466	70.85709		12.55145	70.60026			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		12.76861	71.62303		12.81753	71.36382			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		13.04320	68.13427		13.09446	67.87244			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		738.87900	738.87900		737.31900	737.31900			0.00	0.00	0	970.0
GOVI	On 06/05/2021	GOVI		746.65700	746.65700		745.08400	745.08400			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		754.63400	754.63400		753.04500	753.04500			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		762.81200	762.81200		761.20700	761.20700			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		146.53411	146.53411		146.46546	146.46546			0.00	0.00	0	3,176.0
I2025	On 06/05/2021	Bond Future		148.11294	148.11294		148.04548	148.04548			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		148.22000	148.22000		148.15238	148.15238			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		149.84432	149.84432		149.77635	149.77635			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		102.92293	102.92293		103.44918	103.44918			0.00	0.00	0	2,232.0
I2029	On 06/05/2021	Bond Future		102.89425	102.89425		103.42749	103.42749			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future		104.03028	104.03028		104.56982	104.56982			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		104.02190	104.02190		104.56758	104.56758			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	96.73714		96.73714		97.32477	97.32477			0.00	0.00	0	7,616.0
I2033	On 06/05/2021	Bond Future	96.56567		96.56567		97.16091	97.16091			0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	97.63172		97.63172		98.23398	98.23398			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	97.47906		97.47906		98.08819	98.08819			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	106.50675		106.50675		107.34498	107.34498			0.00	0.00	0	9,468.0
I2038	On 06/05/2021	Bond Future	107.65450		107.65450		108.50309	108.50309			0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	107.12403		107.12403		107.98237	107.98237			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	108.29815		108.29815		109.16616	109.16616			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	96.27762		96.27762		96.25506	96.25506			0.00	0.00	0	14,771.0
I2046	On 06/05/2021	Bond Future	95.52756		95.52756		95.50610	95.50610			0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	96.58244		96.58244		96.56110	96.56110			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	95.83643		95.83643		95.81512	95.81512			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	95.78088		95.78088		96.37657	96.37657			0.00	0.00	0	10,946.0
I2050	On 06/05/2021	Bond Future	96.81284		96.81284		97.41624	97.41624			0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	95.95704		95.95704		96.56735	96.56735			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	97.00881		97.00881		97.62611	97.62611			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	264.09100		264.09100		264.89600	264.89600			0.00	0.00	0	1,090.0
IGOV	On 06/05/2021	Index Future	266.93600		266.93600		267.75000	267.75000			0.00	0.00	0	21.0
IGOV	On 05/08/2021	Index Future	269.85200		269.85200		270.67600	270.67600			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	272.83900		272.83900		273.67300	273.67300			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.34200		96.65800		3.33500	96.66500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.27500		96.72500		3.27500	96.72500			0.00	0.00	0	30,010.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.27000		96.73000		3.27000	96.73000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.24000		96.76000		3.24000	96.76000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.23500		96.76500		3.23500	96.76500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.24000		96.76000		3.25000	96.75000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.29000		96.71000		3.29000	96.71000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.35500		96.64500		3.36500	96.63500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.57500		96.42500		3.60500	96.39500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.68000		96.32000		3.71000	96.29000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.01500		95.98500		4.03500	95.96500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.09500		95.90500		4.11500	95.88500			0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	7.06950		117.65869		7.11200	117.43783		7.19	0.00	121,659,085.46	1,034	79,192.0

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	269.50000		0.26950		312.83000	0.31283	269.500	7.83	0.13	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			7.23452		118.89786		7.27924	118.67631		6.58	0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future			7.41232		114.90109		7.45974	114.67760		6.29	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.59912		116.13441		7.64948	115.90886		5.92	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			316.15538		316.15538		316.33751	316.33751			0.00	0.00	0	2,460.0
R197	On 06/05/2021	Bond Future			319.56128		319.56128		319.74959	319.74959			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			315.09784		315.09784		315.28957	315.28957			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			318.55145		318.55145		318.74607	318.74607			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			213.50735		213.50735		214.77138	214.77138			0.00	0.00	0	7,827.0
R202	On 06/05/2021	Bond Future			215.80753		215.80753		217.08773	217.08773			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			213.94534		213.94534		215.24066	215.24066			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			216.29004		216.29004		217.60015	217.60015			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			4.18733		110.40206		4.18306	110.41075		1.61	0.00	0.00	0	31,128.0
R2023	On 06/05/2021	Bond Future			4.17543		107.65797		4.16971	107.66822		1.60	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.14637		108.82084		4.13937	108.83165		1.40	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.10440		106.08155		4.09578	106.09278		1.21	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			8.96755		94.31516		9.01041	94.06514		12.15	0.00	61,682,114.64	654	110,658.0
R2030	On 04/02/2021	Bond Future	8.20	Call	515.81000		0.51581		487.24000	0.48724	515.810	11.51	0.19	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	734.10000		0.73410		694.43000	0.69443	734.100	11.64	0.25	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	749.73000		0.74973		709.29000	0.70929	749.730	11.65	0.25	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,801.97000		1.80197		1,716.57000	1.71657	1,801.970	12.05	0.46	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,590.94000		2.59094		2,477.00000	2.47700	2,590.940	12.24	0.58	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,864.51000		2.86451		2,742.29000	2.74229	2,864.510	12.30	0.61	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	1,311.62000		1.31162		1,428.62000	1.42862	1,311.620	12.40	0.35	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	1,218.66000		1.21866		1,330.09000	1.33009	1,218.660	12.46	0.33	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	299.66000		0.29966		340.81000	0.34081	299.660	13.35	0.10	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			9.16216		95.30920		9.20669	95.05783		11.45	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	635.82000		0.63582		604.73000	0.60473	635.820	10.80	0.17	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	1,927.78000		1.92778		1,848.52000	1.84852	1,927.780	11.14	0.39	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	2,791.67000		2.79167		2,929.79000	2.92979	2,791.670	11.43	0.47	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	3,269.12000		3.26912		3,152.31000	3.15231	3,269.120	11.46	0.55	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 06/05/2021	Bond Future	9.92	Put	1,410.46000	1.41046	1,498.81000	1.49881	1,410.460	12.06	0.28	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	404.44000	0.40444	441.14000	0.44114	404.440	12.46	0.10	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.37205	92.33354	9.41857	92.07994		10.86	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future	8.95	Call	2,265.78000	2.26578	2,336.21000	2.33621	2,265.780	10.50	0.41	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	3,574.53000	3.57453	3,610.25000	3.61025	3,574.530	10.83	0.54	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	12.10	Put	207.59000	0.20759	266.58000	0.26658	207.590	11.82	0.05	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.57876	93.32482	9.62732	93.06879		10.33	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	1,114.45000	1.11445	0.00000	0.00000	1,114.450	9.64	0.23	6,398,778.96	300	300.0
R2030	On 04/11/2021	Bond Future	8.77	Call	1,824.12000	1.82412	0.00000	0.00000	1,824.120	9.66	0.33	9,264,197.08	300	300.0
R2030	On 04/11/2021	Bond Future	11.44	Put	899.35000	0.89935	0.00000	0.00000	899.350	11.19	0.16	4,459,499.90	300	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			10.03468	91.16331	10.07812	90.89993		14.33	0.00	60,258,947.91	661	119,554.0
R2032	On 04/02/2021	Bond Future	8.79	Call	227.15000	0.22715	212.56000	0.21256	227.150	13.29	0.09	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	9.29	Call	706.71000	0.70671	665.51000	0.66551	706.710	13.58	0.22	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	10.82	Put	872.65000	0.87265	951.28000	0.95128	872.650	15.48	0.22	0.00	0	800.0
R2032	On 06/05/2021	Bond Future			10.24766	87.97901	10.29272	87.71409		14.27	0.00	0.00	0	0.0
R2032	On 06/05/2021	Bond Future	10.33	Call	3,660.40000	3.66040	3,528.53000	3.52853	3,660.400	14.34	0.54	0.00	0	736.0
R2032	On 06/05/2021	Bond Future	12.57	Put	297.02000	0.29702	320.55000	0.32055	297.020	15.54	0.07	0.00	0	736.0
R2032	On 05/08/2021	Bond Future			10.47089	88.92967	10.51783	88.66224		13.00	0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future			10.70068	85.73961	10.74961	85.46951		12.94	0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future	9.33	Call	1,373.74000	1.37374	0.00000	0.00000	1,373.740	12.09	0.24	14,584,424.68	700	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	2,158.77000	2.15877	0.00000	0.00000	2,158.770	12.16	0.34	20,380,875.76	700	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	978.38000	0.97838	0.00000	0.00000	978.380	14.01	0.15	9,058,835.80	700	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			10.83736	89.96245	10.87094	89.74825		16.04	0.00	67,471,837.50	750	100,305.0
R2035	On 04/02/2021	Bond Future	10.14	Put	5,538.89000	5.53889	5,679.96000	5.67996	5,538.890	15.23	0.75	0.00	0	650.0
R2035	On 04/02/2021	Bond Future	11.14	Put	1,873.43000	1.87343	1,934.22000	1.93422	1,873.430	16.57	0.38	0.00	0	650.0
R2035	On 06/05/2021	Bond Future			11.05775	86.43620	11.09253	86.22088		16.20	0.00	0.00	0	0.0
R2035	On 06/05/2021	Bond Future	10.24	Call	1,649.51000	1.64951	1,549.69000	1.54969	1,649.510	15.37	0.30	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	10.40	Call	1,998.24000	1.99824	1,888.75000	1.88875	1,998.240	15.56	0.35	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	10.81	Call	3,062.27000	3.06227	2,924.75000	2.92475	3,062.270	16.02	0.46	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	11.15	Call	4,111.78000	4.11178	3,956.46000	3.95646	4,111.780	16.34	0.55	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	11.32	Put	3,094.20000	3.09420	3,146.02000	3.14602	3,094.200	16.54	0.41	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.55	Put	2,582.74000	2.58274	2,623.56000	2.62356	2,582.740	16.88	0.36	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	1,792.63000	1.79263	1,815.90000	1.81590	1,792.630	17.67	0.27	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.77	Put	828.70000	0.82870	836.33000	0.83633	828.700	17.67	0.15	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.91	Put	709.25000	0.70925	715.10000	0.71510	709.250	17.67	0.13	0.00	0	600.0
R2035	On 05/08/2021	Bond Future			11.29166	87.37004	11.32787	87.15281		14.83	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future			11.53124	83.83364	11.56895	83.61432		14.83	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,606.58000	1.60658	0.00000	0.00000	1,606.580	13.89	0.25	8,462,403.97	400	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	1,768.26000	1.76826	1,653.33000	1.65333	1,768.260	13.89	0.27	0.00	0	782.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
R2035	On 04/11/2021	Bond Future	10.62	Call	2,468.29000		2.46829		0.00000	0.00000	2,468.290	14.01	0.34	11,593,762.51	400	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	6,280.90000		6.28090		6,333.78000	6.33378	6,280.900	14.46	0.56	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.75	Put	4,286.99000		4.28699		4,308.11000	4.30811	4,286.990	15.04	0.43	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	1,068.57000		1.06857		0.00000	0.00000	1,068.570	16.03	0.15	4,927,433.15	400	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			11.05990		81.20601		11.09838	80.96290		18.07	0.00	20,301,502.50	250	129,306.0
R2037	On 04/02/2021	Bond Future	9.65	Call	203.11000		0.20311		169.51000	0.16951	203.110	16.57	0.08	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	5,619.18000		5.61918		5,770.14000	5.77014	5,619.180	17.11	0.75	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	1,176.55000		1.17655		1,072.33000	1.07233	1,176.550	17.34	0.30	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	3,426.74000		3.42674		3,529.50000	3.52950	3,426.740	17.89	0.56	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	1,017.36000		1.01736		1,048.31000	1.04831	1,017.360	19.76	0.23	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	6,400.50000		6.40050		6,185.98000	6.18598	6,400.500	19.92	0.79	0.00	0	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	40.11000		0.04011		40.70000	0.04070	40.110	19.99	0.01	0.00	0	300.0
R2037	On 06/05/2021	Bond Future			11.28016		82.06211		11.32004	81.81757		17.30	0.00	0.00	0	0.0
R2037	On 05/08/2021	Bond Future			11.51562		78.69317		11.55718	78.44631		16.67	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future			11.74437		79.53826		11.78760	79.28901		15.82	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			11.27465		82.56037		11.31835	82.27062		18.52	0.00	7,760,674.78	94	76,191.0
R2040	On 04/02/2021	Bond Future	9.49	Call	68.03000		0.06803		44.50000	0.04450	68.030	16.73	0.03	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	85.79000		0.08579		57.37000	0.05737	85.790	16.73	0.03	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	310.31000		0.31031		242.50000	0.24250	310.310	16.73	0.10	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	452.13000		0.45213		391.49000	0.39149	452.130	16.73	0.14	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	1,999.38000		1.99938		2,105.27000	2.10527	1,999.380	19.01	0.38	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.74	Put	1,636.12000		1.63612		1,734.33000	1.73433	1,636.120	19.36	0.32	0.00	0	800.0
R2040	On 06/05/2021	Bond Future			11.49446		83.43082		11.53982	83.13918		17.90	0.00	0.00	0	0.0
R2040	On 06/05/2021	Bond Future	10.83	Call	2,123.55000		2.12355		1,994.88000	1.99488	2,123.550	17.07	0.35	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	11.58	Call	4,338.65000		4.33865		4,146.85000	4.14685	4,338.650	17.99	0.55	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	13.38	Put	791.41000		0.79141		771.26000	0.77126	791.410	19.55	0.13	0.00	0	300.0
R2040	On 05/08/2021	Bond Future			11.72945		79.82634		11.77677	79.53194		17.35	0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future	11.05	Call	2,688.59000		2.68859		2,724.48000	2.72448	2,688.590	16.54	0.38	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	4,091.69000		4.09169		4,079.94000	4.07994	4,091.690	17.14	0.49	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	416.35000		0.41635		450.02000	0.45002	416.350	18.87	0.07	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.95740		80.68364		12.00669	80.38628		16.45	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			11.39536		78.81696		11.43373	78.56417		19.54	0.00	1,103,437.44	14	39,031.0
R2044	On 04/02/2021	Bond Future	9.66	Call	82.21000		0.08221		56.70000	0.05670	82.210	17.69	0.03	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	8,324.04000		8.32404		8,497.95000	8.49795	8,324.040	17.69	0.87	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	5,056.93000		5.05693		5,222.92000	5.22292	5,056.930	18.36	0.70	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			11.61007		79.64798		11.64992	79.39359		18.83	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 06/05/2021	Bond Future	10.70	Call	1,570.02000	1.57002		1,466.61000	1.46661	1,570.020	17.47	0.28	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.10	Put	5,892.19000	5.89219		6,029.00000	6.02900	5,892.190	18.00	0.61	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.35	Call	3,216.62000	3.21662		3,075.14000	3.07514	3,216.620	18.35	0.46	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.40	Put	4,733.23000	4.73323		4,840.98000	4.84098	4,733.230	18.42	0.53	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.79	Put	3,506.40000	3.50640		3,594.32000	3.59432	3,506.400	18.88	0.43	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	12.50	Put	2,036.96000	2.03696		2,127.52000	2.12752	2,036.960	20.03	0.28	0.00	0	3,100.0	
R2044	On 05/08/2021	Bond Future			11.83953	76.12777		11.88113	75.87104		18.24	0.00	0.00	0	0.0	
R2044	On 04/11/2021	Bond Future			12.06188	76.94540		12.10524	76.68612		17.27	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			11.31185	82.41097		11.35010	82.15216		18.75	0.00	82,658,202.91	1,003	115,206.0	
R2048	On 04/02/2021	Bond Future	9.80	Call	128.01000	0.12801		90.51000	0.09051	128.010	16.83	0.05	0.00	0	2,140.0	
R2048	On 04/02/2021	Bond Future	10.80	Call	1,350.57000	1.35057		1,191.65000	1.19165	1,350.570	18.00	0.32	0.00	0	2,140.0	
R2048	On 06/05/2021	Bond Future			11.51452	78.86823		11.55424	78.60780		19.19	0.00	0.00	0	0.0	
R2048	On 05/08/2021	Bond Future			11.72894	79.72035		11.77039	79.45747		17.61	0.00	0.00	0	0.0	
R2048	On 04/11/2021	Bond Future			11.94721	76.16488		11.99046	75.89945		17.63	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			10.51440	70.29092		10.55692	70.04948		18.83	0.00	67,901,028.72	966	26,743.0	
R209	On 06/05/2021	Bond Future			10.70297	67.89150		10.74690	67.64845		18.50	0.00	0.00	0	2,850.0	
R209	On 06/05/2021	Bond Future	10.00	Call	1,711.21000	1.71121		1,654.43000	1.65443	1,711.210	17.72	0.34	0.00	0	1,500.0	
R209	On 06/05/2021	Bond Future	10.25	Call	2,241.16000	2.24116		2,169.79000	2.16979	2,241.160	17.99	0.40	0.00	0	5,325.0	
R209	On 06/05/2021	Bond Future	11.00	Put	2,665.18000	2.66518		2,811.41000	2.81141	2,665.180	18.76	0.40	0.00	0	3,500.0	
R209	On 06/05/2021	Bond Future	11.25	Put	2,178.10000	2.17810		2,320.59000	2.32059	2,178.100	19.15	0.34	0.00	0	9,150.0	
R209	On 06/05/2021	Bond Future	12.25	Put	881.62000	0.88162		907.60000	0.90760	881.620	20.12	0.17	0.00	0	9,150.0	
R209	On 05/08/2021	Bond Future			10.89863	68.62507		10.94417	68.37969		16.87	0.00	0.00	0	0.0	
R209	On 04/11/2021	Bond Future			11.09786	66.22176		11.14508	65.97396		16.81	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 04/02/2021	Bond Future			192.80533	192.80533		192.77488	192.77488			0.00	0.00	0	1,254.0	
R210	On 06/05/2021	Bond Future			192.17293	192.17293		192.14467	192.14467			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
R210	On 05/08/2021			Bond Future	194.29483	194.29483	194.26694	194.26694			0.00	0.00	0	0.0
R210	On 04/11/2021			Bond Future	193.68855	193.68855	193.66088	193.66088			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	169.92868	169.92868	169.89756	169.89756			0.00	0.00	0	7,050.0
R212	On 06/05/2021			Bond Future	171.75976	171.75976	171.73053	171.73053			0.00	0.00	0	0.0
R212	On 05/08/2021			Bond Future	171.32767	171.32767	171.29885	171.29885			0.00	0.00	0	0.0
R212	On 04/11/2021			Bond Future	173.20539	173.20539	173.17666	173.17666			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	9.49339	87.19872	9.53639	86.95397		13.73	0.00	0.00	0	8,955.0
R213	On 06/05/2021			Bond Future	9.68615	84.58839	9.73069	84.34223		13.43	0.00	0.00	0	0.0
R213	On 05/08/2021			Bond Future	9.89117	85.50211	9.93753	85.25368		12.25	0.00	0.00	0	0.0
R213	On 05/08/2021	9.34	Call	Bond Future	2,136.73000	2.13673	2,236.22000	2.23622	2,136.730	11.75	0.38	0.00	0	200.0
R213	On 05/08/2021	10.14	Put	Bond Future	2,904.92000	2.90492	3,197.02000	3.19702	2,904.920	12.35	0.42	0.00	0	200.0
R213	On 05/08/2021	10.78	Put	Bond Future	1,800.76000	1.80076	2,029.73000	2.02973	1,800.760	13.03	0.29	0.00	0	200.0
R213	On 04/11/2021			Bond Future	10.10341	82.89082	10.15170	82.63989		12.15	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	11.07234	66.36301	11.11526	66.12357		20.79	0.00	66,363.01	1	15,428.0
R214	On 06/05/2021			Bond Future	11.26385	63.78539	11.30826	63.54431		20.43	0.00	0.00	0	0.0
R214	On 05/08/2021			Bond Future	11.46556	64.47456	11.51171	64.23112		18.63	0.00	0.00	0	0.0
R214	On 04/11/2021			Bond Future	11.67055	61.88973	11.71850	61.64385		18.63	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 :												579,993,406.69	9,627	1 103 968.0
Grand Total:												579,993,406.69	9,627	1 103 968.0