



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: 19/11/2020

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	90.34000		90.34000		90.31000	90.31000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future	777.67800		777.67800		778.31500	778.31500			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	785.86100		785.86100		786.50800	786.50800			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	794.25500		794.25500		794.91100	794.91100			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	802.86200		802.86200		803.52600	803.52600			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	859.04000		859.04000		858.78700	858.78700			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	868.07900		868.07900		867.82700	867.82700			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	877.35200		877.35200		877.09800	877.09800			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	886.85900		886.85900		886.60400	886.60400			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	749.62400		749.62400		748.17300	748.17300			0.00	0.00	0	230.0
ALBI	On 06/05/2021	Index Future	757.51100		757.51100		756.04900	756.04900			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	765.60300		765.60300		764.12600	764.12600			0.00	0.00	0	0.0

an
ast

00

00

00

00

00

00

00

00

00

00

00

00

:31

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	773.90000		773.90000		772.40700	772.40700			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	11.53021		76.59437		11.57457	76.36058			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future	11.78453		73.62636		11.83071	73.39048			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future	12.05183		74.42176		12.10002	74.18343			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	12.32756		71.44615		12.37785	71.20533			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	12.17678		74.73525		12.24709	74.33220			0.00	0.00	0	4,779.0
ES42	On 06/05/2021	Bond Future	12.43112		71.26400		12.50466	70.85709			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future	12.69164		72.03425		12.76861	71.62303			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	12.96253		68.54985		13.04320	68.13427			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	740.23100		740.23100		738.87900	738.87900			0.00	0.00	0	970.0
GOVI	On 06/05/2021	GOVI	748.02000		748.02000		746.65700	746.65700			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI	756.01100		756.01100		754.63400	754.63400			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI	764.20300		764.20300		762.81200	762.81200			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future	146.53749		146.53749		146.53411	146.53411			0.00	14,653,749.00	100	3,276.0
I2025	On 06/05/2021	Bond Future	148.11571		148.11571		148.11294	148.11294			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	148.22256		148.22256		148.22000	148.22000			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	149.84685		149.84685		149.84432	149.84432			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	102.92903		102.92903		102.92293	102.92293			0.00	0.00	0	2,232.0
I2029	On 06/05/2021	Bond Future	102.89998		102.89998		102.89425	102.89425			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future	104.03594		104.03594		104.03028	104.03028			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future	104.02749		104.02749		104.02190	104.02190			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	96.34071		96.34071		96.73714	96.73714			0.00	3,853,628.40	40	7,616.0
I2033	On 06/05/2021	Bond Future	96.16458		96.16458		96.56567	96.56567			0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	97.22611		97.22611		97.63172	97.63172			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	97.06901		97.06901		97.47906	97.47906			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	106.51519		106.51519		106.50675	106.50675			0.00	0.00	0	9,468.0
I2038	On 06/05/2021	Bond Future	107.66244		107.66244		107.65450	107.65450			0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	107.13190		107.13190		107.12403	107.12403			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	108.30594		108.30594		108.29815	108.29815			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	96.20456		96.20456		96.27762	96.27762			0.00	0.00	0	14,771.0
I2046	On 06/05/2021	Bond Future	95.45328		95.45328		95.52756	95.52756			0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	96.50714		96.50714		96.58244	96.58244			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	95.76038		95.76038		95.83643	95.83643			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	95.78852		95.78852		95.78088	95.78088			0.00	0.00	0	10,946.0
I2050	On 06/05/2021	Bond Future	96.82025		96.82025		96.81284	96.81284			0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	95.96424		95.96424		95.95704	95.95704			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	97.01595		97.01595		97.00881	97.00881			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	263.98300		263.98300		264.09100	264.09100			0.00	0.00	0	1,090.0
IGOV	On 06/05/2021	Index Future	266.82500		266.82500		266.93600	266.93600			0.00	0.00	0	21.0
IGOV	On 05/08/2021	Index Future	269.73900		269.73900		269.85200	269.85200			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	272.72600		272.72600		272.83900	272.83900			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.36500		96.63500		3.27500	96.72500			0.00	0.00	0	30,010.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.36500		96.63500		3.27000	96.73000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.35000		96.65000		3.24000	96.76000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.34500		96.65500		3.23500	96.76500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.37000		96.63000		3.24000	96.76000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.38000		96.62000		3.25000	96.75000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.40500		96.59500		3.29000	96.71000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.48500		96.51500		3.35500	96.64500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.62000		96.38000		3.57500	96.42500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.78000		96.22000		3.68000	96.32000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.09000		95.91000		4.01500	95.98500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.18500		95.81500		4.09500	95.90500			0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	7.08857		117.55952		7.06950	117.65869		7.19	0.00	143,187,495.36	1,218	79,275.0

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	276.40000		0.27640		269.50000	0.26950	276.400	7.83	0.13	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			7.25484		118.79713		7.23452	118.89786		6.58	0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future			7.43396		114.79903		7.41232	114.90109		6.29	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.62215		116.03119		7.59912	116.13441		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			316.15447		316.15447		316.15538	316.15538			0.00	0.00	0	2,460.0
R197	On 06/05/2021	Bond Future			319.55908		319.55908		319.56128	319.56128			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			315.09509		315.09509		315.09784	315.09784			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			318.54844		318.54844		318.55145	318.55145			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			213.30603		213.30603		213.50735	213.50735			0.00	0.00	0	7,827.0
R202	On 06/05/2021	Bond Future			215.60295		215.60295		215.80753	215.80753			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			213.73807		213.73807		213.94534	213.94534			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			216.08049		216.08049		216.29004	216.29004			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			4.23700		110.30109		4.18733	110.40206		1.61	0.00	0.00	0	31,128.0
R2023	On 06/05/2021	Bond Future			4.23266		107.55548		4.17543	107.65797		1.60	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.21359		108.71705		4.14637	108.82084		1.40	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.18506		105.97658		4.10440	106.08155		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			8.97576		94.26720		8.96755	94.31516		12.15	0.00	49,490,280.00	525	110,633.0
R2030	On 04/02/2021	Bond Future	8.20	Call	498.02000		0.49802		515.81000	0.51581	498.020	11.51	0.19	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	711.95000		0.71195		734.10000	0.73410	711.950	11.64	0.24	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	727.30000		0.72730		749.73000	0.74973	727.300	11.65	0.25	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,766.43000		1.76643		1,801.97000	1.80197	1,766.430	12.05	0.46	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,549.88000		2.54988		2,590.94000	2.59094	2,549.880	12.24	0.57	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,822.05000		2.82205		2,864.51000	2.86451	2,822.050	12.30	0.61	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	1,315.55000		1.31555		1,311.62000	1.31162	1,315.550	12.40	0.35	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	1,221.89000		1.22189		1,218.66000	1.21866	1,221.890	12.46	0.33	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	297.89000		0.29789		299.66000	0.29966	297.890	13.35	0.11	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			9.17081		95.26030		9.16216	95.30920		11.45	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	622.04000		0.62204		635.82000	0.63582	622.040	10.80	0.17	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	1,900.38000		1.90038		1,927.78000	1.92778	1,900.380	11.14	0.39	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	2,805.83000		2.80583		2,791.67000	2.79167	2,805.830	11.43	0.47	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	3,233.66000		3.23366		3,269.12000	3.26912	3,233.660	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	Options Interest
R2030	On	06/05/2021	Bond Future	9.92	Put	1,416.36000	1.41636	1,410.46000	1.41046	1,416.360	12.06	0.28	0.00	0	700.0	
R2030	On	06/05/2021	Bond Future	10.95	Put	405.17000	0.40517	404.44000	0.40444	405.170	12.46	0.10	0.00	0	300.0	
R2030	On	05/08/2021	Bond Future			9.38113	92.28397	9.37205	92.33354		10.86	0.00	0.00	0	0.0	
R2030	On	05/08/2021	Bond Future	8.95	Call	2,239.62000	2.23962	2,265.78000	2.26578	2,239.620	10.50	0.40	0.00	0	600.0	
R2030	On	05/08/2021	Bond Future	9.45	Call	3,541.46000	3.54146	3,574.53000	3.57453	3,541.460	10.83	0.54	0.00	0	600.0	
R2030	On	05/08/2021	Bond Future	12.10	Put	208.28000	0.20828	207.59000	0.20759	208.280	11.82	0.05	0.00	0	600.0	
R2030	On	04/11/2021	Bond Future			9.58825	93.27471	9.57876	93.32482		10.33	0.00	0.00	0	0.0	
R2030	On	04/11/2021	Bond Future	8.27	Call	1,099.29000	1.09929	1,114.45000	1.11445	1,099.290	9.64	0.23	0.00	0	300.0	
R2030	On	04/11/2021	Bond Future	8.77	Call	1,803.08000	1.80308	1,824.12000	1.82412	1,803.080	9.66	0.33	0.00	0	300.0	
R2030	On	04/11/2021	Bond Future	11.44	Put	903.79000	0.90379	899.35000	0.89935	903.790	11.19	0.16	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			10.01677	91.27222	10.03468	91.16331		14.33	0.00	0.00	0	119,554.0	
R2032	On	04/02/2021	Bond Future	8.79	Call	231.13000	0.23113	227.15000	0.22715	231.130	13.29	0.09	0.00	0	800.0	
R2032	On	04/02/2021	Bond Future	9.29	Call	720.05000	0.72005	706.71000	0.70671	720.050	13.58	0.23	0.00	0	800.0	
R2032	On	04/02/2021	Bond Future	10.82	Put	836.16000	0.83616	872.65000	0.87265	836.160	15.48	0.22	0.00	0	800.0	
R2032	On	06/05/2021	Bond Future			10.22906	88.08869	10.24766	87.97901		14.27	0.00	0.00	0	0.0	
R2032	On	06/05/2021	Bond Future	10.33	Call	3,710.02000	3.71002	3,660.40000	3.66040	3,710.020	14.34	0.55	0.00	0	736.0	
R2032	On	06/05/2021	Bond Future	12.57	Put	285.90000	0.28590	297.02000	0.29702	285.900	15.54	0.07	0.00	0	736.0	
R2032	On	05/08/2021	Bond Future			10.45152	89.04036	10.47089	88.92967		13.00	0.00	0.00	0	0.0	
R2032	On	04/11/2021	Bond Future			10.68049	85.85140	10.70068	85.73961		12.94	0.00	0.00	0	0.0	
R2032	On	04/11/2021	Bond Future	9.33	Call	1,396.46000	1.39646	1,373.74000	1.37374	1,396.460	12.09	0.25	0.00	0	700.0	
R2032	On	04/11/2021	Bond Future	9.83	Call	2,191.48000	2.19148	2,158.77000	2.15877	2,191.480	12.16	0.34	0.00	0	700.0	
R2032	On	04/11/2021	Bond Future	12.81	Put	957.80000	0.95780	978.38000	0.97838	957.800	14.01	0.15	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			10.79338	90.24417	10.83736	89.96245		16.04	0.00	98,185,656.96	1,088	99,217.0	
R2035	On	04/02/2021	Bond Future	10.14	Put	5,316.00000	5.31600	5,538.89000	5.53889	5,316.000	15.23	0.74	0.00	0	650.0	
R2035	On	04/02/2021	Bond Future	11.14	Put	1,753.19000	1.75319	1,873.43000	1.87343	1,753.190	16.57	0.36	0.00	0	650.0	
R2035	On	06/05/2021	Bond Future			11.01203	86.72047	11.05775	86.43620		16.20	0.00	0.00	0	0.0	
R2035	On	06/05/2021	Bond Future	10.24	Call	1,727.57000	1.72757	1,649.51000	1.64951	1,727.570	15.37	0.31	0.00	0	793.0	
R2035	On	06/05/2021	Bond Future	10.40	Call	2,087.88000	2.08788	1,998.24000	1.99824	2,087.880	15.56	0.36	0.00	0	600.0	
R2035	On	06/05/2021	Bond Future	10.81	Call	3,182.60000	3.18260	3,062.27000	3.06227	3,182.600	16.02	0.47	0.00	0	1,650.0	
R2035	On	06/05/2021	Bond Future	11.15	Call	4,257.31000	4.25731	4,111.78000	4.11178	4,257.310	16.34	0.56	0.00	0	600.0	
R2035	On	06/05/2021	Bond Future	11.32	Put	2,967.54000	2.96754	3,094.20000	3.09420	2,967.540	16.54	0.40	0.00	0	793.0	
R2035	On	06/05/2021	Bond Future	11.55	Put	2,471.42000	2.47142	2,582.74000	2.58274	2,471.420	16.88	0.35	0.00	0	1,650.0	
R2035	On	06/05/2021	Bond Future	12.02	Put	1,708.29000	1.70829	1,792.63000	1.79263	1,708.290	17.67	0.26	0.00	0	793.0	
R2035	On	06/05/2021	Bond Future	12.77	Put	781.04000	0.78104	828.70000	0.82870	781.040	17.67	0.14	0.00	0	1,650.0	
R2035	On	06/05/2021	Bond Future	12.91	Put	666.99000	0.66699	709.25000	0.70925	666.990	17.67	0.12	0.00	0	600.0	
R2035	On	05/08/2021	Bond Future			11.24400	87.65723	11.29166	87.37004		14.83	0.00	0.00	0	0.0	
R2035	On	04/11/2021	Bond Future			11.48156	84.12389	11.53124	83.83364		14.83	0.00	0.00	0	0.0	
R2035	On	04/11/2021	Bond Future	10.12	Call	1,675.49000	1.67549	1,606.58000	1.60658	1,675.490	13.89	0.26	0.00	0	400.0	
R2035	On	04/11/2021	Bond Future	10.23	Call	1,842.56000	1.84256	1,768.26000	1.76826	1,842.560	13.89	0.28	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	Open Interest
R2035	On 04/11/2021	Bond Future	10.62	Call	2,563.57000		2.56357	2,468.29000	2.46829	2,563.570		14.01	0.35	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	6,112.91000		6.11291	6,280.90000	6.28090	6,112.910		14.46	0.55	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.75	Put	4,156.61000		4.15661	4,286.99000	4.28699	4,156.610		15.04	0.42	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	1,022.55000		1.02255	1,068.57000	1.06857	1,022.550		16.03	0.14	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			11.01604		81.48447	11.05990	81.20601			18.07	0.00	0.00	0	129,306.0
R2037	On 04/02/2021	Bond Future	9.65	Call	218.90000		0.21890	203.11000	0.20311	218.900		16.57	0.08	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	5,399.07000		5.39907	5,619.18000	5.61918	5,399.070		17.11	0.74	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	1,246.67000		1.24667	1,176.55000	1.17655	1,246.670		17.34	0.31	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	3,255.20000		3.25520	3,426.74000	3.42674	3,255.200		17.89	0.55	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	941.88000		0.94188	1,017.36000	1.01736	941.880		19.76	0.21	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	6,608.13000		6.60813	6,400.50000	6.40050	6,608.130		19.92	0.80	0.00	0	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	34.58000		0.03458	40.11000	0.04011	34.580		19.99	0.01	0.00	0	300.0
R2037	On 06/05/2021	Bond Future			11.23456		82.34313	11.28016	82.06211			17.30	0.00	0.00	0	0.0
R2037	On 05/08/2021	Bond Future			11.46807		78.97706	11.51562	78.69317			16.67	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future			11.69488		79.82510	11.74437	79.53826			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			11.20487		83.02647	11.27465	82.56037			18.52	0.00	7,057,249.95	85	76,276.0
R2040	On 04/02/2021	Bond Future	9.49	Call	79.40000		0.07940	68.03000	0.06803	79.400		16.73	0.03	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	99.84000		0.09984	85.79000	0.08579	99.840		16.73	0.04	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	354.24000		0.35424	310.31000	0.31031	354.240		16.73	0.12	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	512.71000		0.51271	452.13000	0.45213	512.710		16.73	0.16	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	1,811.73000		1.81173	1,999.38000	1.99938	1,811.730		19.01	0.35	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.74	Put	1,474.05000		1.47405	1,636.12000	1.63612	1,474.050		19.36	0.30	0.00	0	800.0
R2040	On 06/05/2021	Bond Future			11.42182		83.90141	11.49446	83.43082			17.90	0.00	0.00	0	0.0
R2040	On 06/05/2021	Bond Future	10.83	Call	2,280.52000		2.28052	2,123.55000	2.12355	2,280.520		17.07	0.37	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	11.58	Call	4,587.79000		4.58779	4,338.65000	4.33865	4,587.790		17.99	0.56	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	13.38	Put	723.99000		0.72399	791.41000	0.79141	723.990		19.55	0.12	0.00	0	300.0
R2040	On 05/08/2021	Bond Future			11.65360		80.30192	11.72945	79.82634			17.35	0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future	11.05	Call	2,862.81000		2.86281	2,688.59000	2.68859	2,862.810		16.54	0.39	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	4,319.72000		4.31972	4,091.69000	4.09169	4,319.720		17.14	0.51	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	381.34000		0.38134	416.35000	0.41635	381.340		18.87	0.06	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.87837		81.16425	11.95740	80.68364			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			11.32559		79.28019	11.39536	78.81696			19.54	0.00	4,043,289.69	51	38,980.0
R2044	On 04/02/2021	Bond Future	9.66	Call	95.48000		0.09548	82.21000	0.08221	95.480		17.69	0.04	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	7,914.78000		7.91478	8,324.04000	8.32404	7,914.780		17.69	0.86	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	4,724.21000		4.72421	5,056.93000	5.05693	4,724.210		18.36	0.67	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			11.53738		80.11571	11.61007	79.64798			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	1,696.61000		1.69661	1,570.02000	1.57002	1,696.610		17.47	0.30	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	5,599.99000		5.59999	5,892.19000	5.89219	5,599.990		18.00	0.59	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	3,423.25000		3.42325	3,216.62000	3.21662	3,423.250		18.35	0.48	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	4,478.26000		4.47826	4,733.23000	4.73323	4,478.260		18.42	0.51	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	3,297.55000		3.29755	3,506.40000	3.50640	3,297.550		18.88	0.41	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	1,898.10000		1.89810	2,036.96000	2.03696	1,898.100		20.03	0.27	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.76357		76.60044	11.83953	76.12777			18.24	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.98267		77.42308	12.06188	76.94540			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			11.24208		82.88700	11.31185	82.41097			18.75	0.00	0.00	0	115,206.0
R2048	On 04/02/2021	Bond Future	9.80	Call	148.61000		0.14861	128.01000	0.12801	148.610		16.83	0.06	0.00	0	2,140.0
R2048	On 04/02/2021	Bond Future	10.80	Call	1,491.40000		1.49140	1,350.57000	1.35057	1,491.400		18.00	0.34	0.00	0	2,140.0
R2048	On 06/05/2021	Bond Future			11.44183		79.34893	11.51452	78.86823			19.19	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			11.65302		80.20612	11.72894	79.72035			17.61	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			11.86794		76.65582	11.94721	76.16488			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			10.47104		70.53842	10.51440	70.29092			18.83	0.00	5,290,381.50	75	26,668.0
R209	On 06/05/2021	Bond Future			10.65805		68.14133	10.70297	67.89150			18.50	0.00	0.00	0	2,850.0
R209	On 06/05/2021	Bond Future	10.00	Call	1,787.66000		1.78766	1,711.21000	1.71121	1,787.660		17.72	0.35	0.00	0	1,500.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,333.84000		2.33384	2,241.16000	2.24116	2,333.840		17.99	0.42	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	11.00	Put	2,556.71000		2.55671	2,665.18000	2.66518	2,556.710		18.76	0.39	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	2,084.18000		2.08418	2,178.10000	2.17810	2,084.180		19.15	0.33	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	12.25	Put	833.95000		0.83395	881.62000	0.88162	833.950		20.12	0.16	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.85204		68.87747	10.89863	68.62507			16.87	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			11.04952		66.47684	11.09786	66.22176			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			192.81548		192.81548	192.80533	192.80533				0.00	0.00	0	1,254.0
R210	On 06/05/2021	Bond Future			192.18243		192.18243	192.17293	192.17293				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		194.30405	194.30405		194.29483	194.29483			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future		193.69781	193.69781		193.68855	193.68855			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		169.96552	169.96552		169.92868	169.92868			0.00	116,086,450.16	683	6,639.0
R212	On 06/05/2021	Bond Future		171.79625	171.79625		171.75976	171.75976			0.00	0.00	0	0.0
R212	On 05/08/2021	Bond Future		171.36432	171.36432		171.32767	171.32767			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future		173.24230	173.24230		173.20539	173.20539			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		9.48081	87.27050		9.49339	87.19872		13.73	0.00	872,705.00	10	8,945.0
R213	On 06/05/2021	Bond Future		9.67312	84.66058		9.68615	84.58839		13.43	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future		9.87761	85.57496		9.89117	85.50211		12.25	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future	9.34	Call	2,158.40000	2.15840	2,136.73000	2.13673	2,158.400	11.75	0.38	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.14	Put	2,867.73000	2.86773	2,904.92000	2.90492	2,867.730	12.35	0.42	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.78	Put	1,773.68000	1.77368	1,800.76000	1.80076	1,773.680	13.03	0.29	0.00	0	200.0
R213	On 04/11/2021	Bond Future		10.08930	82.96433		10.10341	82.89082		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		11.00293	66.75333		11.07234	66.36301		20.79	0.00	0.00	0	15,428.0
R214	On 06/05/2021	Bond Future		11.19183	64.17954		11.26385	63.78539		20.43	0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future		11.39069	64.87280		11.46556	64.47456		18.63	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future		11.59273	62.29221		11.67055	61.88973		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 :												442,720,886.02	3,875	1 102 576.0
Grand Total:												442,720,886.02	3,875	1 102 576.0