



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: 25/11/2020

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	90.42000	90.42000			90.39000	90.39000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future	777.73400	777.73400			777.66800	777.66800			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	785.84700	785.84700			785.78300	785.78300			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	794.30000	794.30000			794.23800	794.23800			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	802.93400	802.93400			802.87100	802.87100			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	857.71900	857.71900			857.02400	857.02400			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	866.66600	866.66600			865.96800	865.96800			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	875.98900	875.98900			875.28500	875.28500			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	885.51100	885.51100			884.80000	884.80000			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	751.67400	751.67400			751.24200	751.24200			0.00	0.00	0	230.0
ALBI	On 06/05/2021	Index Future	759.51600	759.51600			759.08200	759.08200			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	767.68600	767.68600			767.24900	767.24900			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		776.03000	776.03000		775.58900	775.58900			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		11.48707	76.82274		11.50082	76.74985			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future		11.74088	73.85033		11.75505	73.77751			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		12.00512	74.65385		12.01982	74.58070			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.27831	71.68312		12.29360	71.60943			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		12.08764	75.25178		12.10103	75.17379			0.00	0.00	0	4,779.0
ES42	On 06/05/2021	Bond Future		12.33903	71.77920		12.35288	71.70131			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		12.59423	72.56067		12.60864	72.48237			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.86001	69.08431		12.87507	69.00535			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		742.16600	742.16600		741.72800	741.72800			0.00	0.00	0	969.0
GOVI	On 06/05/2021	GOVI		749.90800	749.90800		749.46900	749.46900			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		757.97500	757.97500		757.53300	757.53300			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		766.21300	766.21300		765.76700	765.76700			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		146.70385	146.70385		146.37296	146.37296			0.00	44,451,266.55	303	3,729.0
I2025	On 06/05/2021	Bond Future		148.27061	148.27061		147.93794	147.93794			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		148.39043	148.39043		148.05486	148.05486			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		150.02144	150.02144		149.68257	149.68257			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		102.58015	102.58015		102.48455	102.48455			0.00	0.00	0	2,232.0
I2029	On 06/05/2021	Bond Future		102.53817	102.53817		102.44275	102.44275			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future		103.67789	103.67789		103.58198	103.58198			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		103.66896	103.66896		103.57226	103.57226			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	96.18427		96.18427		96.16223	96.16223			0.00	9,714,611.27	101	7,717.0
I2033	On 06/05/2021	Bond Future	95.99786		95.99786		95.97672	95.97672			0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	97.06487		97.06487		97.04402	97.04402			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	96.90915		96.90915		96.88825	96.88825			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	106.56546		106.56546		106.54053	106.54053			0.00	0.00	0	9,468.0
I2038	On 06/05/2021	Bond Future	107.70370		107.70370		107.67972	107.67972			0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	107.18162		107.18162		107.15814	107.15814			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	108.35990		108.35990		108.33640	108.33640			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	95.45013		95.45013		95.42735	95.42735			0.00	11,358,565.47	119	14,890.0
I2046	On 06/05/2021	Bond Future	94.68210		94.68210		94.66042	94.66042			0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	95.73465		95.73465		95.71324	95.71324			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	94.98251		94.98251		94.96098	94.96098			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	95.48381		95.48381		95.46100	95.46100			0.00	0.00	0	11,021.0
I2050	On 06/05/2021	Bond Future	96.50356		96.50356		96.48159	96.48159			0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	95.65139		95.65139		95.62969	95.62969			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	96.70286		96.70286		96.68118	96.68118			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	263.62300		263.62300		263.49600	263.49600			0.00	0.00	0	1,090.0
IGOV	On 06/05/2021	Index Future	266.43800		266.43800		266.31000	266.31000			0.00	0.00	0	21.0
IGOV	On 05/08/2021	Index Future	269.36800		269.36800		269.24000	269.24000			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	272.35900		272.35900		272.22900	272.22900			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.41500		96.58500		3.40500	96.59500			0.00	0.00	0	30,010.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.43500		96.56500		3.43500	96.56500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.40000		96.60000		3.37000	96.63000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.40500		96.59500		3.36500	96.63500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.41000		96.59000		3.38000	96.62000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.43000		96.57000		3.41000	96.59000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.44000		96.56000		3.40000	96.60000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.53500		96.46500		3.49500	96.50500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.68000		96.32000		3.65000	96.35000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.81000		96.19000		3.81000	96.19000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.08500		95.91500		4.09500	95.90500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.23500		95.76500		4.25500	95.74500			0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	7.08744		117.56539		7.09320	117.53546		7.11	0.00	143,312,210.41	1,219	78,603.0

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	234.09000		0.23409		250.61000	0.25061	234.090	7.76	0.12	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			7.25582		118.79227		7.26163	118.76349		6.55	0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future			7.43311		114.80304		7.43913	114.77467		6.28	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.62041		116.03898		7.62673	116.01068		6.00	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			316.32822		316.32822		316.19755	316.19755			0.00	0.00	0	2,460.0
R197	On 06/05/2021	Bond Future			319.70586		319.70586		319.57749	319.57749			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			315.26743		315.26743		315.13935	315.13935			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			318.73307		318.73307		318.60446	318.60446			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			212.75566		212.75566		212.70770	212.70770			0.00	0.00	0	7,827.0
R202	On 06/05/2021	Bond Future			215.02736		215.02736		214.98143	214.98143			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			213.17240		213.17240		213.12695	213.12695			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			215.51556		215.51556		215.47030	215.47030			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			4.15093		110.47613		4.17427	110.42863		1.45	0.00	0.00	0	31,128.0
R2023	On 06/05/2021	Bond Future			4.13942		107.72252		4.16547	107.67582		1.58	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.09897		108.89410		4.12908	108.84755		1.40	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.04493		106.15904		4.08081	106.11228		1.20	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			9.00923		94.07202		9.03133	93.94342		12.18	0.00	188,144.04	2	110,485.0
R2030	On 04/02/2021	Bond Future	8.20	Call	413.91000		0.41391		399.46000	0.39946	413.910	11.52	0.17	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	606.21000		0.60621		586.72000	0.58672	606.210	11.65	0.22	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	620.21000		0.62021		600.32000	0.60032	620.210	11.66	0.23	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,601.42000		1.60142		1,554.17000	1.55417	1,601.420	12.08	0.44	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,362.06000		2.36206		2,298.89000	2.29889	2,362.060	12.28	0.56	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,629.02000		2.62902		2,560.76000	2.56076	2,629.020	12.34	0.60	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	1,312.17000		1.31217		1,366.30000	1.36630	1,312.170	12.44	0.36	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	1,216.11000		1.21611		1,267.26000	1.26726	1,216.110	12.50	0.34	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	280.48000		0.28048		297.38000	0.29738	280.480	13.40	0.10	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			9.20731		95.05434		9.23018	94.92559		11.53	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	573.62000		0.57362		541.35000	0.54135	573.620	10.91	0.16	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	1,793.49000		1.79349		1,731.95000	1.73195	1,793.490	11.23	0.38	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	2,871.19000		2.87119		2,922.01000	2.92201	2,871.190	11.51	0.48	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	3,089.63000		3.08963		3,010.01000	3.01001	3,089.630	11.54	0.53	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
R2030	On	06/05/2021	Bond Future	9.92	Put	1,442.40000	1.44240	1,472.68000	1.47268	1,442.400	12.13	0.29	0.00	0	700.0	
R2030	On	06/05/2021	Bond Future	10.95	Put	408.35000	0.40835	418.26000	0.41826	408.350	12.53	0.10	0.00	0	300.0	
R2030	On	05/08/2021	Bond Future			9.41801	92.08299	9.44184	91.95343		10.95	0.00	0.00	0	0.0	
R2030	On	05/08/2021	Bond Future	8.95	Call	2,146.62000	2.14662	2,078.71000	2.07871	2,146.620	10.58	0.39	0.00	0	600.0	
R2030	On	05/08/2021	Bond Future	9.45	Call	3,422.60000	3.42260	3,334.48000	3.33448	3,422.600	10.92	0.53	0.00	0	600.0	
R2030	On	05/08/2021	Bond Future	12.10	Put	213.97000	0.21397	216.20000	0.21620	213.970	11.90	0.05	0.00	0	600.0	
R2030	On	04/11/2021	Bond Future			9.62621	93.07463	9.65106	92.94395		10.56	0.00	0.00	0	0.0	
R2030	On	04/11/2021	Bond Future	8.27	Call	1,096.71000	1.09671	1,008.10000	1.00810	1,096.710	9.88	0.22	0.00	0	300.0	
R2030	On	04/11/2021	Bond Future	8.77	Call	1,788.86000	1.78886	1,674.56000	1.67456	1,788.860	9.90	0.32	0.00	0	300.0	
R2030	On	04/11/2021	Bond Future	11.44	Put	966.14000	0.96614	939.69000	0.93969	966.140	11.42	0.17	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			10.02312	91.23358	10.04060	91.12735		14.26	0.00	12,042,832.56	132	118,212.0	
R2032	On	04/02/2021	Bond Future	8.79	Call	188.73000	0.18873	189.99000	0.18999	188.730	13.22	0.08	0.00	0	800.0	
R2032	On	04/02/2021	Bond Future	9.29	Call	630.88000	0.63088	633.28000	0.63328	630.880	13.46	0.21	0.00	0	800.0	
R2032	On	04/02/2021	Bond Future	10.82	Put	763.76000	0.76376	804.69000	0.80469	763.760	15.44	0.21	0.00	0	800.0	
R2032	On	06/05/2021	Bond Future			10.23707	88.04144	10.25510	87.93520		14.26	0.00	0.00	0	0.0	
R2032	On	06/05/2021	Bond Future	10.33	Call	3,620.04000	3.62004	3,575.71000	3.57571	3,620.040	14.32	0.54	0.00	0	736.0	
R2032	On	06/05/2021	Bond Future	12.57	Put	265.36000	0.26536	278.13000	0.27813	265.360	15.51	0.06	0.00	0	736.0	
R2032	On	05/08/2021	Bond Future			10.45868	88.99942	10.47739	88.89257		13.03	0.00	0.00	0	0.0	
R2032	On	04/11/2021	Bond Future			10.68744	85.81290	10.70691	85.70516		13.14	0.00	0.00	0	0.0	
R2032	On	04/11/2021	Bond Future	9.33	Call	1,417.18000	1.41718	1,338.29000	1.33829	1,417.180	12.31	0.25	0.00	0	700.0	
R2032	On	04/11/2021	Bond Future	9.83	Call	2,212.09000	2.21209	2,115.09000	2.11509	2,212.090	12.38	0.34	0.00	0	700.0	
R2032	On	04/11/2021	Bond Future	12.81	Put	976.74000	0.97674	959.99000	0.95999	976.740	14.20	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			10.73685	90.60828	10.75471	90.49300		15.80	0.00	22,652,070.00	250	97,120.0	
R2035	On	04/02/2021	Bond Future	10.14	Put	4,923.73000	4.92373	5,064.68000	5.06468	4,923.730	14.91	0.73	0.00	0	650.0	
R2035	On	04/02/2021	Bond Future	11.14	Put	1,493.92000	1.49392	1,581.75000	1.58175	1,493.920	16.35	0.33	0.00	0	650.0	
R2035	On	06/05/2021	Bond Future			10.95447	87.08034	10.97289	86.96494		16.03	0.00	0.00	0	0.0	
R2035	On	06/05/2021	Bond Future	10.05	Call	1,366.31000	1.36631	0.00000	0.00000	1,366.310	14.99	0.27	23,496,021.00	1,000	500.0	
R2035	On	06/05/2021	Bond Future	10.24	Call	1,752.42000	1.75242	1,756.58000	1.75658	1,752.420	15.22	0.32	0.00	0	793.0	
R2035	On	06/05/2021	Bond Future	10.40	Call	2,123.45000	2.12345	2,124.46000	2.12446	2,123.450	15.41	0.37	0.00	0	600.0	
R2035	On	06/05/2021	Bond Future	10.55	Put	5,100.17000	5.10017	0.00000	0.00000	5,100.170	15.58	0.59	25,726,070.96	500	500.0	
R2035	On	06/05/2021	Bond Future	10.81	Call	3,248.41000	3.24841	3,241.88000	3.24188	3,248.410	15.86	0.48	0.00	0	1,650.0	
R2035	On	06/05/2021	Bond Future	11.05	Put	3,416.65000	3.41665	0.00000	0.00000	3,416.650	16.08	0.45	39,442,000.53	1,000	500.0	
R2035	On	06/05/2021	Bond Future	11.15	Call	4,355.00000	4.35500	4,337.98000	4.33798	4,355.000	16.18	0.57	0.00	0	600.0	
R2035	On	06/05/2021	Bond Future	11.32	Put	2,722.53000	2.72253	2,814.69000	2.81469	2,722.530	16.38	0.38	0.00	0	793.0	
R2035	On	06/05/2021	Bond Future	11.55	Put	2,247.57000	2.24757	2,332.96000	2.33296	2,247.570	16.71	0.33	0.00	0	1,650.0	
R2035	On	06/05/2021	Bond Future	12.02	Put	1,526.31000	1.52631	1,597.01000	1.59701	1,526.310	17.49	0.24	0.00	0	793.0	
R2035	On	06/05/2021	Bond Future	12.77	Put	670.49000	0.67049	713.92000	0.71392	670.490	17.49	0.13	0.00	0	1,650.0	
R2035	On	06/05/2021	Bond Future	12.91	Put	567.84000	0.56784	606.83000	0.60683	567.840	17.49	0.11	0.00	0	600.0	
R2035	On	05/08/2021	Bond Future			11.18288	88.02766	11.20199	87.91158		14.80	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
R2035	On 04/11/2021	Bond Future			11.41738		84.50108		11.43726	84.38398		14.93	0.00	0.00	0	0.00
R2035	On 04/11/2021	Bond Future	10.12	Call	1,780.60000		1.78060		1,716.91000	1.71691	1,780.600	14.03	0.27	0.00	0	400.00
R2035	On 04/11/2021	Bond Future	10.23	Call	1,955.25000		1.95525		1,888.10000	1.88810	1,955.250	14.03	0.29	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	10.62	Call	2,703.43000		2.70343		2,625.59000	2.62559	2,703.430	14.15	0.37	0.00	0	400.00
R2035	On 04/11/2021	Bond Future	11.08	Put	5,902.40000		5.90240		5,936.76000	5.93676	5,902.400	14.57	0.54	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	11.75	Put	3,990.07000		3.99007		4,013.55000	4.01355	3,990.070	15.14	0.41	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	13.82	Put	961.73000		0.96173		965.65000	0.96565	961.730	16.12	0.13	0.00	0	400.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future			10.97040		81.77578		10.97767	81.72927		17.79	0.00	10,630,851.40	130	129,149.00
R2037	On 04/02/2021	Bond Future	9.65	Call	188.48000		0.18848		208.03000	0.20803	188.480	16.24	0.07	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	5,057.75000		5.05775		5,149.93000	5.14993	5,057.750	16.74	0.74	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	1,202.63000		1.20263		1,247.56000	1.24756	1,202.630	16.99	0.32	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	2,950.34000		2.95034		3,035.01000	3.03501	2,950.340	17.60	0.53	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	777.21000		0.77721		821.88000	0.82188	777.210	19.54	0.19	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	6,743.09000		6.74309		6,739.02000	6.73902	6,743.090	19.70	0.82	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	20.90000		0.02090		24.52000	0.02452	20.900	19.77	0.01	0.00	0	300.00
R2037	On 06/05/2021	Bond Future			11.18828		82.62988		11.19568	82.58393		17.14	0.00	0.00	0	0.00
R2037	On 05/08/2021	Bond Future			11.41874		79.27323		11.42638	79.22725		16.64	0.00	0.00	0	0.00
R2037	On 04/11/2021	Bond Future			11.64307		80.12713		11.65098	80.08090		15.94	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future			11.11282		83.64785		11.11998	83.59925		18.04	0.00	0.00	0	76,509.00
R2040	On 04/02/2021	Bond Future	9.49	Call	65.72000		0.06572		82.86000	0.08286	65.720	16.14	0.03	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	84.45000		0.08445		104.78000	0.10478	84.450	16.14	0.04	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	342.56000		0.34256		381.38000	0.38138	342.560	16.25	0.12	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	532.87000		0.53287		554.85000	0.55485	532.870	16.52	0.17	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	1,515.46000		1.51546		1,531.76000	1.53176	1,515.460	19.14	0.32	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	1,222.62000		1.22262		1,228.55000	1.22855	1,222.620	19.56	0.27	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			11.32711		84.52161		11.33441	84.47354		17.58	0.00	0.00	0	0.00
R2040	On 06/05/2021	Bond Future	10.83	Call	2,450.58000		2.45058		2,439.69000	2.43969	2,450.580	17.08	0.39	0.00	0	300.00
R2040	On 06/05/2021	Bond Future	11.58	Call	4,871.50000		4.87150		4,856.51000	4.85651	4,871.500	17.99	0.59	0.00	0	300.00
R2040	On 06/05/2021	Bond Future	13.38	Put	578.07000		0.57807		624.05000	0.62405	578.070	19.22	0.11	0.00	0	300.00
R2040	On 05/08/2021	Bond Future			11.55372		80.93519		11.56126	80.88710		17.25	0.00	0.00	0	0.00
R2040	On 05/08/2021	Bond Future	11.05	Call	3,125.31000		3.12531		3,055.33000	3.05533	3,125.310	16.77	0.41	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	11.55	Call	4,635.93000		4.63593		4,576.77000	4.57677	4,635.930	17.30	0.53	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	14.80	Put	315.40000		0.31540		330.87000	0.33087	315.400	18.74	0.06	0.00	0	900.00
R2040	On 04/11/2021	Bond Future			11.77388		81.80704		11.78169	81.75870		16.46	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future			11.20799		80.07159		11.22530	79.95425		19.03	0.00	0.00	0	44,161.00
R2044	On 04/02/2021	Bond Future	9.66	Call	85.45000		0.08545		104.03000	0.10403	85.450	17.04	0.04	0.00	0	265.00

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 04/02/2021	Bond Future	10.29	Put	7,133.74000		7.13374	7,292.53000	7.29253	7,133.740		17.11	0.85	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	4,095.74000		4.09574	4,199.30000	4.19930	4,095.740		18.28	0.64	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			11.41594	80.90800		11.43383	80.79042			18.51	0.00	0.00	0	0.0
R2044	On 06/05/2021	Bond Future	10.70	Call	1,871.47000		1.87147	1,855.51000	1.85551	1,871.470		17.41	0.32	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	5,077.28000		5.07728	5,151.58000	5.15158	5,077.280		18.02	0.56	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	3,736.92000		3.73692	3,693.40000	3.69340	3,736.920		18.34	0.51	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	4,008.22000		4.00822	4,082.45000	4.08245	4,008.220		18.39	0.48	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	2,909.56000		2.90956	2,968.68000	2.96868	2,909.560		18.87	0.38	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	1,667.62000		1.66762	1,673.22000	1.67322	1,667.620		20.23	0.24	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.63572	77.40746		11.65433	77.28908			18.15	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.84898	78.24129		11.86833	78.12192			17.30	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			11.13505	83.62731		11.15222	83.50772			18.28	0.00	5,937,539.01	71	115,327.0
R2048	On 04/02/2021	Bond Future	9.80	Call	135.12000	0.13512		160.15000	0.16015	135.120		16.20	0.05	0.00	0	2,140.0
R2048	On 04/02/2021	Bond Future	10.80	Call	1,573.24000	1.57324		1,627.55000	1.62755	1,573.240		17.42	0.37	0.00	0	2,140.0
R2048	On 06/05/2021	Bond Future			11.33139	80.08956		11.34914	79.96968			18.86	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			11.53676	80.96088		11.55521	80.84022			17.58	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			11.74618	77.42129		11.76539	77.29960			17.67	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			10.43265	70.75862		10.44408	70.69295			18.59	0.00	13,868,689.52	196	26,668.0
R209	On 06/05/2021	Bond Future			10.61938	68.35747		10.63108	68.29197			18.39	0.00	0.00	0	2,850.0
R209	On 06/05/2021	Bond Future	10.00	Call	1,795.05000	1.79505		1,794.74000	1.79474	1,795.050		17.64	0.35	0.00	0	1,500.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,349.71000	2.34971		2,348.01000	2.34801	2,349.710		17.90	0.42	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	11.00	Put	2,395.00000	2.39500		2,448.93000	2.44893	2,395.000		18.65	0.38	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	1,936.36000	1.93636		1,986.71000	1.98671	1,936.360		19.03	0.32	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	12.25	Put	744.45000	0.74445		776.93000	0.77693	744.450		19.97	0.15	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.81094	69.10127		10.82300	69.03549			16.75	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			11.00646	66.70525		11.01893	66.63899			16.92	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

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 04/02/2021	Bond Future	192.87714		192.87714		192.84668	192.84668			0.00	0.00	0	1,254.0
R210	On 06/05/2021	Bond Future	192.22745		192.22745		192.19894	192.19894			0.00	0.00	0	0.0
R210	On 05/08/2021	Bond Future	194.36422		194.36422		194.33655	194.33655			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future	193.76500		193.76500		193.73754	193.73754			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	169.94730		169.94730		169.95681	169.95681			0.00	50,984,190.00	300	6,342.0
R212	On 06/05/2021	Bond Future	171.76247		171.76247		171.77408	171.77408			0.00	0.00	0	0.0
R212	On 05/08/2021	Bond Future	171.34316		171.34316		171.35587	171.35587			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future	173.22660		173.22660		173.23990	173.23990			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	9.51383		87.08226		9.52057	87.04390		13.70	0.00	0.00	0	8,945.0
R213	On 06/05/2021	Bond Future	9.70889		84.46260		9.71572	84.42486		13.46	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future	9.91369		85.38131		9.92072	85.34365		12.28	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future	9.34	Call	2,058.22000	2.05822	2,039.64000	2.03964	2,058.220	11.79	0.37	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.14	Put	2,917.07000	2.91707	2,931.55000	2.93155	2,917.070	12.38	0.43	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.78	Put	1,797.06000	1.79706	1,809.45000	1.80945	1,797.060	13.05	0.29	0.00	0	200.0
R213	On 04/11/2021	Bond Future	10.12637		82.77139		10.13365	82.73357		12.36	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	10.91756		67.23870		10.92921	67.17211		20.42	0.00	0.00	0	15,428.0
R214	On 06/05/2021	Bond Future	11.10429		64.66402		11.11624	64.59753		20.23	0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future	11.29876		65.36746		11.31110	65.30070		18.41	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future	11.49680		62.79428		11.50959	62.72696		18.66	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 :												413,805,062.72	5,323	1 105 645.0
Grand Total:												413,805,062.72	5,323	1 105 645.0