



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: 27/11/2020

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	90.57000		90.57000		90.50000	90.50000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future	774.44700		774.44700		777.11400	777.11400			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	782.52000		782.52000		785.21800	785.21800			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	790.93500		790.93500		793.66400	793.66400			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	799.53000		799.53000		802.28900	802.28900			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	853.26000		853.26000		857.13700	857.13700			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	862.15500		862.15500		866.07600	866.07600			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	871.42600		871.42600		875.39100	875.39100			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	880.89600		880.89600		884.90400	884.90400			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	747.38600		747.38600		753.05400	753.05400			0.00	0.00	0	230.0
ALBI	On 06/05/2021	Index Future	755.17700		755.17700		760.90700	760.90700			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	763.29800		763.29800		769.09100	769.09100			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		771.59300	771.59300		777.45000	777.45000			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		11.57945	76.33492		11.44805	77.03018			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future		11.83732	73.35680		11.70026	74.05963			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		12.10585	74.15467		11.96276	74.86526			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.38348	71.17844		12.23411	71.89675			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		12.18560	74.68448		12.01767	75.66163			0.00	0.00	0	4,779.0
ES42	On 06/05/2021	Bond Future		12.44166	71.20543		12.26587	72.19305			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		12.70168	71.98037		12.51773	72.97886			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.97262	68.49763		12.77991	69.50687			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		738.02300	738.02300		743.49900	743.49900			0.00	0.00	0	969.0
GOVI	On 06/05/2021	GOVI		745.71600	745.71600		751.25200	751.25200			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		753.73500	753.73500		759.33200	759.33200			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		761.92600	761.92600		767.58500	767.58500			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		146.88500	146.88500		146.70707	146.70707			0.00	1,028,195.00	7	3,736.0
I2025	On 06/05/2021	Bond Future		148.45257	148.45257		148.27334	148.27334			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		148.57382	148.57382		148.39285	148.39285			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		150.20656	150.20656		150.02374	150.02374			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		102.97791	102.97791		102.74044	102.74044			0.00	0.00	0	2,232.0
I2029	On 06/05/2021	Bond Future		102.93932	102.93932		102.69975	102.69975			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future		104.08316	104.08316		103.84103	103.84103			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		104.07851	104.07851		103.83386	103.83386			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	96.09869	96.09869	96.19165	96.19165					0.00	0.00	0	7,717.0
I2033	On 06/05/2021	Bond Future	95.91061	95.91061	96.00504	96.00504					0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	96.97624	96.97624	97.07185	97.07185					0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	96.81937	96.81937	96.91612	96.91612					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	107.01160	107.01160	106.28831	106.28831					0.00	0.00	0	9,468.0
I2038	On 06/05/2021	Bond Future	108.15384	108.15384	107.42310	107.42310					0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	107.63641	107.63641	106.89777	106.89777					0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	108.81939	108.81939	108.07284	108.07284					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	95.46506	95.46506	95.45767	95.45767					0.00	0.00	0	14,890.0
I2046	On 06/05/2021	Bond Future	94.69645	94.69645	94.68943	94.68943					0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	95.74892	95.74892	95.74194	95.74194					0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	94.99666	94.99666	94.98974	94.98974					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	95.84948	95.84948	95.84218	95.84218					0.00	0.00	0	11,021.0
I2050	On 06/05/2021	Bond Future	96.87252	96.87252	96.86527	96.86527					0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	96.02399	96.02399	96.01695	96.01695					0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	97.07946	97.07946	97.07230	97.07230					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	263.97900	263.97900	263.57500	263.57500					0.00	0.00	0	1,090.0
IGOV	On 06/05/2021	Index Future	266.79500	266.79500	266.38800	266.38800					0.00	0.00	0	21.0
IGOV	On 05/08/2021	Index Future	269.72800	269.72800	269.31700	269.31700					0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	272.72300	272.72300	272.30700	272.30700					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.54500	96.45500	3.47500	96.52500					0.00	0.00	0	30,010.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.59500	96.40500	3.50500	96.49500					0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.57000	96.43000	3.49000	96.51000					0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.59500	96.40500	3.50500	96.49500					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.59000	96.41000	3.48000	96.52000					0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.60000	96.40000	3.50000	96.50000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.62000	96.38000	3.51000	96.49000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.71500	96.28500	3.61500	96.38500					0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.88500	96.11500	3.77000	96.23000					0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.04000	95.96000	3.90000	96.10000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.30500	95.69500	4.17500	95.82500					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.47500	95.52500	4.34500	95.65500					0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	7.18796	117.04441	7.10641	117.46685				7.11	0.00	13,343,062.74	114	78,673.0

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
R186	On 04/02/2021	Bond Future	8.00	Put	289.28000		0.28928		240.15000	0.24015	289.280	7.76	0.14	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			7.36257		118.26489		7.27602	118.69224		6.55	0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future			7.54665		114.26943		7.45463	114.70166		6.28	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.74122		115.49943		7.64332	115.93641		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			316.85883		316.85883		316.32723	316.32723			0.00	0.00	0	2,460.0
R197	On 06/05/2021	Bond Future			320.23963		320.23963		319.70358	319.70358			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			315.80591		315.80591		315.26447	315.26447			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			319.27693		319.27693		318.72980	318.72980			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			212.78729		212.78729		212.77179	212.77179			0.00	0.00	0	7,827.0
R202	On 06/05/2021	Bond Future			215.05764		215.05764		215.04282	215.04282			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			213.20222		213.20222		213.18741	213.18741			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			215.54527		215.54527		215.53072	215.53072			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			4.40352		109.96349		4.35461	110.06251		1.45	0.00	7,587,480.81	69	31,397.0
R2023	On 06/05/2021	Bond Future			4.42968		107.20366		4.37332	107.30415		1.58	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.43955		108.36919		4.37333	108.47097		1.40	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.45351		105.62827		4.37400	105.73126		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			9.09786		93.55768		9.03289	93.93436		12.18	0.00	2,526,057.36	27	110,445.0
R2030	On 04/02/2021	Bond Future	8.20	Call	319.94000		0.31994		383.30000	0.38330	319.940	11.52	0.14	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	480.82000		0.48082		566.13000	0.56613	480.820	11.65	0.19	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	492.69000		0.49269		579.50000	0.57950	492.690	11.66	0.19	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,357.36000		1.35736		1,527.48000	1.52748	1,357.360	12.08	0.40	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,055.18000		2.05518		2,271.34000	2.27134	2,055.180	12.28	0.52	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,303.89000		2.30389		2,533.57000	2.53357	2,303.890	12.34	0.56	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	1,479.68000		1.47968		1,348.84000	1.34884	1,479.680	12.44	0.40	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	1,373.33000		1.37333		1,250.20000	1.25020	1,373.330	12.50	0.38	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	322.41000		0.32241		287.77000	0.28777	322.410	13.40	0.12	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			9.30001		94.53389		9.23208	94.91490		11.53	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	484.17000		0.48417		546.19000	0.54619	484.170	10.91	0.14	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	1,587.66000		1.58766		1,732.99000	1.73299	1,587.660	11.23	0.35	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	3,110.93000		3.11093		2,929.79000	2.92979	3,110.930	11.51	0.51	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	2,800.85000		2.80085		3,006.64000	3.00664	2,800.850	11.54	0.51	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	1,581.59000		1.58159	1,474.81000	1.47481	1,581.590		12.13	0.31	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	456.16000		0.45616	418.57000	0.41857	456.160		12.53	0.12	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.51511		91.55654	9.44397	91.94186			10.95	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,934.13000		1.93413	2,085.47000	2.08547	1,934.130		10.58	0.37	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	3,138.93000		3.13893	3,342.19000	3.34219	3,138.930		10.92	0.50	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	12.10	Put	239.56000		0.23956	219.63000	0.21963	239.560		11.90	0.06	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.72773		92.54229	9.65336	92.93187			10.56	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	975.20000		0.97520	1,061.36000	1.06136	975.200		9.88	0.21	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.77	Call	1,613.65000		1.61365	1,738.56000	1.73856	1,613.650		9.90	0.30	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	11.44	Put	1,050.76000		1.05076	986.44000	0.98644	1,050.760		11.42	0.18	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			10.10089		90.76230	10.02074	91.24806			14.26	0.00	0.00	0	118,082.0
R2032	On 04/02/2021	Bond Future	8.79	Call	144.31000		0.14431	184.32000	0.18432	144.310		13.22	0.06	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	9.29	Call	516.68000		0.51668	622.88000	0.62288	516.680		13.46	0.18	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	10.82	Put	841.37000		0.84137	748.12000	0.74812	841.370		15.44	0.23	0.00	0	800.0
R2032	On 06/05/2021	Bond Future			10.31824		87.56454	10.23465	88.05571			14.26	0.00	0.00	0	0.0
R2032	On 06/05/2021	Bond Future	10.33	Call	3,344.94000		3.34494	3,617.52000	3.61752	3,344.940		14.32	0.52	0.00	0	736.0
R2032	On 06/05/2021	Bond Future	12.57	Put	290.05000		0.29005	260.93000	0.26093	290.050		15.51	0.07	0.00	0	736.0
R2032	On 05/08/2021	Bond Future			10.54341		88.51697	10.45619	89.01366			13.03	0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future			10.77586		85.32509	10.68485	85.82725			13.14	0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future	9.33	Call	1,291.46000		1.29146	1,416.01000	1.41601	1,291.460		12.31	0.23	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	2,038.38000		2.03838	2,211.49000	2.21149	2,038.380		12.38	0.32	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	1,043.85000		1.04385	970.59000	0.97059	1,043.850		14.20	0.16	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			10.84021		89.94424	10.70854	90.79147			15.80	0.00	38,046,413.52	423	98,050.0
R2035	On 04/02/2021	Bond Future	10.14	Put	5,396.84000		5.39684	4,776.29000	4.77629	5,396.840		14.91	0.77	0.00	0	650.0
R2035	On 04/02/2021	Bond Future	11.14	Put	1,692.76000		1.69276	1,417.24000	1.41724	1,692.760		16.35	0.37	0.00	0	650.0
R2035	On 06/05/2021	Bond Future			11.06218		86.40873	10.92505	87.26515			16.03	0.00	0.00	0	0.0
R2035	On 06/05/2021	Bond Future	10.05	Call	1,176.67000		1.17667	1,407.84000	1.40784	1,176.670		14.99	0.24	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.24	Call	1,526.82000		1.52682	1,802.65000	1.80265	1,526.820		15.22	0.29	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	10.40	Call	1,866.75000		1.86675	2,181.39000	2.18139	1,866.750		15.41	0.34	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	10.55	Put	5,485.76000		5.48576	4,980.72000	4.98072	5,485.760		15.58	0.62	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.81	Call	2,912.30000		2.91230	3,326.81000	3.32681	2,912.300		15.86	0.45	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	11.05	Put	3,707.79000		3.70779	3,322.20000	3.32220	3,707.790		16.08	0.48	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	11.15	Call	3,956.78000		3.95678	4,450.25000	4.45025	3,956.780		16.18	0.54	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	11.32	Put	2,967.05000		2.96705	2,641.02000	2.64102	2,967.050		16.38	0.41	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.55	Put	2,456.28000		2.45628	2,176.22000	2.17622	2,456.280		16.71	0.36	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	1,674.65000		1.67465	1,472.72000	1.47272	1,674.650		17.49	0.26	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.77	Put	746.10000		0.74610	641.16000	0.64116	746.100		17.49	0.14	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.91	Put	633.49000		0.63349	542.02000	0.54202	633.490		17.49	0.12	0.00	0	600.0
R2035	On 05/08/2021	Bond Future			11.29526		87.34841	11.15224	88.21426			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			11.53455		83.81435		11.38546	84.68962		14.93	0.00	0.00	0	0.00
R2035	On 04/11/2021	Bond Future	10.12	Call	1,591.00000		1.59100		1,826.50000	1.82650	1,591.000	14.03	0.25	0.00	0	400.00
R2035	On 04/11/2021	Bond Future	10.23	Call	1,751.90000		1.75190		2,004.71000	2.00471	1,751.900	14.03	0.27	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	10.62	Call	2,447.27000		2.44727		2,766.64000	2.76664	2,447.270	14.15	0.34	0.00	0	400.00
R2035	On 04/11/2021	Bond Future	11.08	Put	6,266.42000		6.26642		5,794.53000	5.79453	6,266.420	14.57	0.56	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	11.75	Put	4,264.17000		4.26417		3,906.53000	3.90653	4,264.170	15.14	0.43	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	13.82	Put	1,049.18000		1.04918		932.59000	0.93259	1,049.180	16.12	0.15	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			11.05837		81.21570		10.92672	82.05606		17.79	0.00	0.00	0	129,302.00
R2037	On 04/02/2021	Bond Future	9.65	Call	140.74000		0.14074		204.01000	0.20401	140.740	16.24	0.06	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	5,451.89000		5.45189		4,839.40000	4.83940	5,451.890	16.74	0.77	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	1,005.61000		1.00561		1,277.63000	1.27763	1,005.610	16.99	0.28	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	3,223.55000		3.22355		2,785.46000	2.78546	3,223.550	17.60	0.57	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	862.02000		0.86202		711.83000	0.71183	862.020	19.54	0.21	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	6,260.45000		6.26045		6,962.50000	6.96250	6,260.450	19.70	0.80	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	23.53000		0.02353		17.57000	0.01757	23.530	19.77	0.01	0.00	0	300.00
R2037	On 06/05/2021	Bond Future			11.27996		82.06334		11.14286	82.91282		17.14	0.00	0.00	0	0.00
R2037	On 05/08/2021	Bond Future			11.51445		78.70013		11.37141	79.55899		16.64	0.00	0.00	0	0.00
R2037	On 04/11/2021	Bond Future			11.74273		79.54774		11.59382	80.41589		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			11.19574		83.08777		11.03819	84.15716		18.04	0.00	0.00	0	78,911.00
R2040	On 04/02/2021	Bond Future	9.49	Call	46.43000		0.04643		78.90000	0.07890	46.430	16.14	0.02	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	60.50000		0.06050		100.99000	0.10099	60.500	16.14	0.03	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	265.67000		0.26567		398.68000	0.39868	265.670	16.25	0.10	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	424.80000		0.42480		612.81000	0.61281	424.800	16.52	0.14	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	1,664.21000		1.66421		1,343.40000	1.34340	1,664.210	19.14	0.34	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	1,344.11000		1.34411		1,076.81000	1.07681	1,344.110	19.56	0.29	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			11.41360		83.95493		11.24945	85.03585		17.58	0.00	0.00	0	0.00
R2040	On 06/05/2021	Bond Future	10.83	Call	2,215.60000		2.21560		2,643.10000	2.64310	2,215.600	17.08	0.36	0.00	0	300.00
R2040	On 06/05/2021	Bond Future	11.58	Call	4,519.79000		4.51979		5,167.02000	5.16702	4,519.790	17.99	0.57	0.00	0	300.00
R2040	On 06/05/2021	Bond Future	13.38	Put	627.78000		0.62778		520.17000	0.52017	627.780	19.22	0.11	0.00	0	300.00
R2040	On 05/08/2021	Bond Future			11.64406		80.36206		11.47269	81.45489		17.25	0.00	0.00	0	0.00
R2040	On 05/08/2021	Bond Future	11.05	Call	2,876.79000		2.87679		3,336.10000	3.33610	2,876.790	16.77	0.39	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	11.55	Call	4,320.71000		4.32071		4,905.68000	4.90568	4,320.710	17.30	0.51	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	14.80	Put	342.67000		0.34267		285.19000	0.28519	342.670	18.74	0.06	0.00	0	900.00
R2040	On 04/11/2021	Bond Future			11.86802		81.22755		11.68951	82.33224		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			11.29109		79.51097		11.11275	80.72244		19.03	0.00	2,067,285.22	26	44,171.00
R2044	On 04/02/2021	Bond Future	9.66	Call	61.34000		0.06134		108.18000	0.10818	61.340	17.04	0.03	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	7,596.33000		7.59633	6,579.98000	6.57998	7,596.330		17.11	0.87	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	4,429.11000		4.42911	3,675.67000	3.67567	4,429.110		18.28	0.67	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			11.50266		80.34083	11.31677	81.56525			18.51	0.00	0.00	0	0.0
R2044	On 06/05/2021	Bond Future	10.70	Call	1,673.43000		1.67343	2,082.24000	2.08224	1,673.430		17.41	0.30	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	5,379.31000		5.37931	4,704.61000	4.70461	5,379.310		18.02	0.59	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	3,431.74000		3.43174	4,066.47000	4.06647	3,431.740		18.34	0.48	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	4,262.50000		4.26250	3,689.27000	3.68927	4,262.500		18.39	0.50	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	3,107.68000		3.10768	2,655.17000	2.65517	3,107.680		18.87	0.40	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	1,787.81000		1.78781	1,504.60000	1.50460	1,787.810		20.23	0.26	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.72636		76.83382	11.53218	78.07176			18.15	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.94348		77.66136	11.74111	78.91265			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			11.21315		83.08589	11.03462	84.33325			18.28	0.00	5,732,926.41	69	115,327.0
R2048	On 04/02/2021	Bond Future	9.80	Call	100.20000		0.10020	173.08000	0.17308	100.200		16.20	0.04	0.00	0	2,140.0
R2048	On 04/02/2021	Bond Future	10.80	Call	1,347.96000		1.34796	1,831.94000	1.83194	1,347.960		17.42	0.34	0.00	0	2,140.0
R2048	On 06/05/2021	Bond Future			11.41288		79.54186	11.22681	80.80256			18.86	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			11.62189		80.40692	11.42765	81.68142			17.58	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			11.83505		76.86122	11.63236	78.14957			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			10.52613		70.22419	10.39458	70.97800			18.59	0.00	2,247,174.08	32	26,668.0
R209	On 06/05/2021	Bond Future			10.71642		67.81695	10.57995	68.57889			18.39	0.00	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	9.75	Call	1,167.57000		1.16757	1,387.44000	1.38744	1,167.570		17.41	0.26	0.00	0	1,250.0
R209	On 06/05/2021	Bond Future	10.00	Call	1,593.33000		1.59333	1,864.93000	1.86493	1,593.330		17.64	0.33	0.00	0	1,500.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,109.15000		2.10915	2,434.45000	2.43445	2,109.150		17.90	0.40	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.60	Put	3,617.88000		3.61788	3,255.68000	3.25568	3,617.880		18.25	0.51	0.00	0	1,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	2,585.59000		2.58559	2,302.53000	2.30253	2,585.590		18.65	0.40	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	2,096.13000		2.09613	1,856.91000	1.85691	2,096.130		19.03	0.34	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	1,569.85000		1.56985	1,382.79000	1.38279	1,569.850		19.68	0.27	0.00	0	1,250.0
R209	On 06/05/2021	Bond Future	12.25	Put	815.05000		0.81505	705.72000	0.70572	815.050		19.97	0.16	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.91169		68.55457	10.77006	69.32494			16.75	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			11.11101		66.15262	10.96405	66.93133			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

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/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	192.51949	192.51949	192.00733	192.00733			0.00	0.00	0	1,254.0
R210	On	06/05/2021			Bond Future	191.86445	191.86445	191.34758	191.34758			0.00	0.00	0	0.0
R210	On	05/08/2021			Bond Future	193.99648	193.99648	193.47417	193.47417			0.00	0.00	0	0.0
R210	On	04/11/2021			Bond Future	193.39288	193.39288	192.86504	192.86504			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	169.94065	169.94065	169.94414	169.94414			0.00	0.00	0	6,342.0
R212	On	06/05/2021			Bond Future	171.75440	171.75440	171.75859	171.75859			0.00	0.00	0	0.0
R212	On	05/08/2021			Bond Future	171.33437	171.33437	171.33893	171.33893			0.00	0.00	0	0.0
R212	On	04/11/2021			Bond Future	173.21741	173.21741	173.22217	173.22217			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	9.59186	86.63961	9.51675	87.06564		13.70	0.00	0.00	0	8,945.0
R213	On	06/05/2021			Bond Future	9.79023	84.01465	9.71199	84.44547		13.46	0.00	0.00	0	0.0
R213	On	05/08/2021			Bond Future	9.99855	84.92818	9.91695	85.36384		12.28	0.00	0.00	0	0.0
R213	On	05/08/2021	9.34	Call	1,880.88000	1.88088	2,045.41000	2.04541	1,880.880	11.79	0.35	0.00	0.00	0	200.0
R213	On	05/08/2021	10.14	Put	3,100.57000	3.10057	2,917.68000	2.91768	3,100.570	12.38	0.45	0.00	0.00	0	200.0
R213	On	05/08/2021	10.78	Put	1,919.98000	1.91998	1,795.85000	1.79585	1,919.980	13.05	0.31	0.00	0.00	0	200.0
R213	On	04/11/2021			Bond Future	10.21486	82.31321	10.12979	82.75362		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	11.01623	66.67825	10.84845	67.63595		20.42	0.00	0.00	0	15,478.0
R214	On	06/05/2021			Bond Future	11.20681	64.09723	11.03261	65.06517		20.23	0.00	0.00	0	0.0
R214	On	05/08/2021			Bond Future	11.40539	64.79429	11.22428	65.77287		18.41	0.00	0.00	0	0.0
R214	On	04/11/2021			Bond Future	11.60763	62.21482	11.41944	63.20399		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 :													72,578,595.14	767	1 113 766.0
Grand Total:													72,578,595.14	767	1 113 766.0