



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 18/12/2020

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
<b>Derivatives</b>														
5Y STND	On 21/12/2021	Interest Rate Swap	90.52000		90.52000		90.54000	90.54000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future	787.42800		787.42800		786.44700	786.44700			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	795.48900		795.48900		794.50200	794.50200			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	803.98100		803.98100		802.98500	802.98500			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	812.61100		812.61100		811.60500	811.60500			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	872.40500		872.40500		870.71100	870.71100			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	881.33700		881.33700		879.62800	879.62800			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	890.74500		890.74500		889.02000	889.02000			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	900.30600		900.30600		898.56400	898.56400			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	766.38500		766.38500		763.52700	763.52700			0.00	0.00	0	231.0
ALBI	On 06/05/2021	Index Future	774.23100		774.23100		771.34700	771.34700			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	782.49600		782.49600		779.58300	779.58300			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	790.89500		790.89500		787.95200	787.95200			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	11.22706		78.22070		11.29630	77.84480			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future	11.47274		75.24785		11.54485	74.86831			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future	11.72658		76.06023		11.80178	75.67673			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	11.98975		73.09444		12.06818	72.70694			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	11.74860		77.27459		11.85355	76.63840			0.00	0.00	0	4,779.0
ES42	On 06/05/2021	Bond Future	11.98703		73.80820		12.09669	73.16576			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future	12.22733		74.60549		12.34189	73.95629			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	12.47782		71.14095		12.59767	70.48490			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	757.09400		757.09400		754.35200	754.35200			0.00	0.00	0	965.0
GOVI	On 06/05/2021	GOVI	764.84500		764.84500		762.07700	762.07700			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI	773.01000		773.01000		770.21400	770.21400			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI	781.30800		781.30800		778.48200	778.48200			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future	148.09669		148.09669		148.32737	148.32737			0.00	0.00	0	7,208.0
I2025	On 06/05/2021	Bond Future	149.64964		149.64964		149.88320	149.88320			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	149.76860		149.76860		150.00505	150.00505			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	151.39471		151.39471		151.63382	151.63382			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 04/02/2021	Bond Future	104.72811		104.72811		105.11448	105.11448			0.00	0.00	0	2,158.0
I2029	On 06/05/2021	Bond Future	104.68598		104.68598		105.07665	105.07665			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future	105.84099		105.84099		106.23628	106.23628			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future	105.83883		105.83883		106.23842	106.23842			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 04/02/2021	Bond Future	99.97168		99.97168		99.96520	99.96520			0.00	0.00	0	8,131.0
I2033	On 06/05/2021	Bond Future	99.80339		99.80339		99.79721	99.79721			0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	100.90451		100.90451		100.89842	100.89842			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	100.77441		100.77441		100.76831	100.76831			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	112.02977		112.02977		112.78039	112.78039			0.00	0.00	0	7,655.0
I2038	On 06/05/2021	Bond Future	113.20458		113.20458		113.96345	113.96345			0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	112.73004		112.73004		113.49756	113.49756			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	113.95410		113.95410		114.73001	114.73001			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	101.91314		101.91314		102.16577	102.16577			0.00	0.00	0	14,890.0
I2046	On 06/05/2021	Bond Future	101.19013		101.19013		101.44561	101.44561			0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	102.30670		102.30670		102.56521	102.56521			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	101.60845		101.60845		101.86993	101.86993			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	102.23578		102.23578		103.48210	103.48210			0.00	0.00	0	11,025.0
I2050	On 06/05/2021	Bond Future	103.30786		103.30786		104.56730	104.56730			0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	102.51779		102.51779		103.79153	103.79153			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	103.63101		103.63101		104.91851	104.91851			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	272.37700		272.37700		273.14500	273.14500			0.00	0.00	0	1,090.0
IGOV	On 06/05/2021	Index Future	275.23300		275.23300		276.00900	276.00900			0.00	0.00	0	21.0
IGOV	On 05/08/2021	Index Future	278.23800		278.23800		279.02300	279.02300			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	281.29000		281.29000		282.08400	282.08400			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.61500		96.38500		3.61500	96.38500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.52000		96.48000		3.53000	96.47000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.50500		96.49500		3.52500	96.47500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.46000		96.54000		3.49000	96.51000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.45000		96.55000		3.48000	96.52000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.43500		96.56500		3.47500	96.52500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.52000		96.48000		3.57000	96.43000			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.71500		96.28500		3.76500	96.23500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.74000		96.26000		3.92000	96.08000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.09000		95.91000		4.12000	95.88000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.32500		95.67500		4.36500	95.63500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	4.54500		95.45500		4.53500	95.46500			0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	6.80147		119.06379		6.82893	118.91886		7.00	0.00	0.00	0	79,437.0

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	35.03000		0.03503		40.99000	0.04099	35.030	7.64	0.03	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			6.95742		120.28275		6.98645	120.13669		6.58	0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future			7.11819		116.29971		7.14897	116.15234		6.37	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.28904		117.53579		7.32175	117.38693		6.14	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			319.53021		319.53021		319.53508	319.53508			0.00	0.00	0	2,441.0
R197	On 06/05/2021	Bond Future			322.88038		322.88038		322.88629	322.88629			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			318.43077		318.43077		318.43745	318.43745			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			321.88848		321.88848		321.89546	321.89546			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			220.93547		220.93547		220.92126	220.92126			0.00	0.00	0	7,878.0
R202	On 06/05/2021	Bond Future			223.25191		223.25191		223.23837	223.23837			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			221.45944		221.45944		221.44610	221.44610			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			223.86408		223.86408		223.85076	223.85076			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			4.68276		109.40045		4.68387	109.39822		1.59	0.00	0.00	0	31,397.0
R2023	On 06/05/2021	Bond Future			4.76151		106.61458		4.76259	106.61267		1.87	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.83432		107.76517		4.83543	107.76348		1.61	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.93815		105.00359		4.93943	105.00195		1.46	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			8.78509		95.38920		8.80253	95.28586		12.11	0.00	5,246,406.00	55	104,911.0
R2030	On 04/02/2021	Bond Future	8.20	Call	438.26000		0.43826		418.57000	0.41857	438.260	11.64	0.20	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	674.22000		0.67422		644.78000	0.64478	674.220	11.79	0.27	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	691.39000		0.69139		661.43000	0.66143	691.390	11.80	0.28	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,910.01000		1.91001		1,857.22000	1.85722	1,910.010	12.20	0.55	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,857.07000		2.85707		2,782.91000	2.78291	2,857.070	12.45	0.69	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	3,185.08000		3.18508		3,103.66000	3.10366	3,185.080	12.55	0.72	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	624.24000		0.62424		639.50000	0.63950	624.240	12.68	0.24	0.00	0	4,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	562.95000		0.56295		575.89000	0.57589	562.950	12.75	0.22	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	63.41000		0.06341		74.05000	0.07405	63.410	13.32	0.03	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			8.97657		96.36632		8.99474	96.26215		11.62	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	687.79000		0.68779		682.20000	0.68220	687.790	11.00	0.20	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	2,186.34000		2.18634		2,122.23000	2.12223	2,186.340	11.49	0.45	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	2,132.63000		2.13263		2,159.79000	2.15979	2,132.630	11.76	0.41	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	3,685.42000		3.68542		3,605.36000	3.60536	3,685.420	11.80	0.61	0.00	0	300.0

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R2030	On 06/05/2021	Bond Future	9.92	Put	994.08000	0.99408		981.85000	0.98185	994.080	12.49	0.22	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	10.95	Put	214.70000	0.21470		229.52000	0.22952	214.700	12.59	0.06	0.00	0	300.0	
R2030	On 05/08/2021	Bond Future			9.17800	93.40114		9.19696	93.29613		11.11	0.00	0.00	0	0.0	
R2030	On 05/08/2021	Bond Future	7.70	Call	586.68000	0.58668		586.93000	0.58693	586.680	10.44	0.15	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	8.78	Call	2,237.63000	2.23763		2,170.22000	2.17022	2,237.630	10.81	0.41	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	8.95	Call	2,655.02000	2.65502		2,584.50000	2.58450	2,655.020	10.93	0.46	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.45	Call	4,095.94000	4.09594		4,018.24000	4.01824	4,095.940	11.24	0.59	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	10.30	Put	1,256.73000	1.25673		1,253.00000	1.25300	1,256.730	12.05	0.23	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	127.14000	0.12714		137.70000	0.13770	127.140	12.05	0.03	0.00	0	600.0	
R2030	On 04/11/2021	Bond Future			9.37785	94.39403		9.39765	94.28795		10.79	0.00	0.00	0	0.0	
R2030	On 04/11/2021	Bond Future	8.27	Call	1,395.65000	1.39565		1,398.15000	1.39815	1,395.650	10.14	0.27	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	8.77	Call	2,277.06000	2.27706		2,273.11000	2.27311	2,277.060	10.32	0.38	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	728.79000	0.72879		769.95000	0.76995	728.790	11.63	0.13	0.00	0	300.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 04/02/2021	Bond Future			9.69768	93.24355		9.74592	92.94171		14.16	0.00	0.00	0	114,937.0	
R2032	On 04/02/2021	Bond Future	8.79	Call	207.29000	0.20729		195.46000	0.19546	207.290	13.10	0.10	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	9.29	Call	847.16000	0.84716		760.77000	0.76077	847.160	13.66	0.30	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	10.82	Put	227.78000	0.22778		258.15000	0.25815	227.780	15.66	0.09	0.00	0	800.0	
R2032	On 06/05/2021	Bond Future			9.90098	90.05448		9.95118	89.74982		14.34	0.00	0.00	0	0.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	4,637.79000	4.63779		4,434.48000	4.43448	4,637.790	14.63	0.64	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	108.74000	0.10874		127.39000	0.12739	108.740	15.56	0.03	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			10.10955	91.02675		10.16185	90.71897		13.17	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future			10.32553	87.84979		10.38003	87.53886		13.31	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,920.55000	1.92055		1,877.51000	1.87751	1,920.550	12.52	0.31	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,979.17000	2.97917		2,841.80000	2.84180	2,979.170	12.80	0.42	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	653.79000	0.65379		725.39000	0.72539	653.790	14.34	0.11	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			10.38806	92.90532		10.43642	92.58157		15.78	0.00	8,826,005.40	95	96,051.0	
R2035	On 04/02/2021	Bond Future	10.14	Put	3,026.51000	3.02651		3,231.16000	3.23116	3,026.510	15.30	0.62	0.00	0	650.0	
R2035	On 04/02/2021	Bond Future	11.14	Put	577.00000	0.57700		632.58000	0.63258	577.000	16.83	0.18	0.00	0	650.0	
R2035	On 06/05/2021	Bond Future			10.59429	89.38360		10.64455	89.05680		16.20	0.00	0.00	0	0.0	
R2035	On 06/05/2021	Bond Future	10.05	Call	1,940.43000	1.94043		1,823.49000	1.82349	1,940.430	15.44	0.35	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	2,441.83000	2.44183		2,304.46000	2.30446	2,441.830	15.68	0.41	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	10.40	Call	2,908.81000	2.90881		2,757.93000	2.75793	2,908.810	15.85	0.46	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	10.55	Put	3,673.51000	3.67351		3,837.87000	3.83787	3,673.510	16.01	0.49	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	4,286.35000	4.28635		4,104.24000	4.10424	4,286.350	16.26	0.58	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	11.05	Put	2,307.86000	2.30786		2,425.54000	2.42554	2,307.860	16.51	0.35	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	11.15	Call	5,617.67000	5.61767		5,392.37000	5.39237	5,617.670	16.64	0.67	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	11.32	Put	1,790.42000	1.79042		1,869.17000	1.86917	1,790.420	16.89	0.29	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	11.55	Put	1,444.67000	1.44467		1,502.01000	1.50201	1,444.670	17.27	0.24	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.02	Put	871.53000	0.87153		966.92000	0.96692	871.530	17.61	0.16	0.00	0	793.0	

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	06/05/2021			Bond Future	12.77	Put	325.94000	0.32594	374.00000	0.37400	325.940	17.61	0.07	0.00	0	1,650.0
R2035	On	06/05/2021			Bond Future	12.91	Put	267.16000	0.26716	308.68000	0.30868	267.160	17.61	0.06	0.00	0	600.0
R2035	On	05/08/2021			Bond Future			10.80870	90.34843	10.86103	90.01829		14.89	0.00	0.00	0	0.0
R2035	On	05/08/2021			Bond Future	10.02	Call	2,080.00000	2.08000	1,947.49000	1.94749	2,080.000	14.20	0.33	0.00	0	100.0
R2035	On	05/08/2021			Bond Future	10.77	Put	4,392.57000	4.39257	4,481.56000	4.48156	4,392.570	14.91	0.49	0.00	0	100.0
R2035	On	05/08/2021			Bond Future	11.37	Put	2,858.51000	2.85851	2,876.64000	2.87664	2,858.510	15.57	0.35	0.00	0	100.0
R2035	On	04/11/2021			Bond Future			11.02956	86.83476	11.08404	86.50120		15.02	0.00	0.00	0	0.0
R2035	On	04/11/2021			Bond Future	10.12	Call	2,413.74000	2.41374	2,344.86000	2.34486	2,413.740	14.26	0.34	0.00	0	400.0
R2035	On	04/11/2021			Bond Future	10.23	Call	2,666.28000	2.66628	2,560.06000	2.56006	2,666.280	14.36	0.36	0.00	0	782.0
R2035	On	04/11/2021			Bond Future	10.62	Call	3,670.58000	3.67058	3,459.95000	3.45995	3,670.580	14.72	0.44	0.00	0	400.0
R2035	On	04/11/2021			Bond Future	11.08	Put	4,734.66000	4.73466	4,845.05000	4.84505	4,734.660	15.08	0.46	0.00	0	782.0
R2035	On	04/11/2021			Bond Future	11.75	Put	3,159.77000	3.15977	3,183.19000	3.18319	3,159.770	15.81	0.34	0.00	0	782.0
R2035	On	04/11/2021			Bond Future	13.82	Put	615.85000	0.61585	694.32000	0.69432	615.850	16.16	0.09	0.00	0	400.0
R2035	On	28/02/2035			Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R2037	On	04/02/2021			Bond Future			10.58796	84.28017	10.64642	83.88989		17.74	0.00	0.00	0	131,635.0
R2037	On	04/02/2021			Bond Future	9.65	Call	229.21000	0.22921	223.63000	0.22363	229.210	16.05	0.10	0.00	0	72.0
R2037	On	04/02/2021			Bond Future	10.35	Put	3,013.46000	3.01346	3,265.76000	3.26576	3,013.460	17.12	0.61	0.00	0	72.0
R2037	On	04/02/2021			Bond Future	10.48	Call	1,781.65000	1.78165	1,619.17000	1.61917	1,781.650	17.36	0.46	0.00	0	240.0
R2037	On	04/02/2021			Bond Future	10.85	Put	1,401.95000	1.40195	1,571.00000	1.57100	1,401.950	17.88	0.36	0.00	0	72.0
R2037	On	04/02/2021			Bond Future	11.90	Put	201.72000	0.20172	246.22000	0.24622	201.720	19.74	0.07	0.00	0	240.0
R2037	On	04/02/2021			Bond Future	11.97	Call	8,708.81000	8.70881	8,364.79000	8.36479	8,708.810	19.74	0.94	0.00	0	300.0
R2037	On	04/02/2021			Bond Future	13.73	Put	0.76000	0.00076	1.35000	0.00135	0.760	19.74	0.00	0.00	0	300.0
R2037	On	06/05/2021			Bond Future			10.79303	85.14349	10.85377	84.74955		17.32	0.00	0.00	0	0.0
R2037	On	05/08/2021			Bond Future			11.00786	81.80701	11.07112	81.40899		16.75	0.00	0.00	0	0.0
R2037	On	04/11/2021			Bond Future			11.21750	82.67678	11.28326	82.27464		16.06	0.00	0.00	0	0.0
R2037	On	31/01/2037			Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R2040	On	06/10/2015			Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R2040	On	04/02/2021			Bond Future			10.73109	86.30622	10.82528	85.63783		18.18	0.00	43,153,110.00	500	79,917.0
R2040	On	04/02/2021			Bond Future	9.49	Call	74.09000	0.07409	64.50000	0.06450	74.090	16.13	0.04	0.00	0	500.0
R2040	On	04/02/2021			Bond Future	9.57	Call	99.38000	0.09938	86.19000	0.08619	99.380	16.13	0.05	0.00	0	800.0
R2040	On	04/02/2021			Bond Future	10.07	Call	528.79000	0.52879	407.99000	0.40799	528.790	16.78	0.19	0.00	0	800.0
R2040	On	04/02/2021			Bond Future	10.24	Call	841.87000	0.84187	630.48000	0.63048	841.870	17.21	0.27	0.00	0	500.0
R2040	On	04/02/2021			Bond Future	11.57	Put	560.16000	0.56016	618.41000	0.61841	560.160	19.91	0.16	0.00	0	500.0
R2040	On	04/02/2021			Bond Future	11.74	Put	415.77000	0.41577	453.07000	0.45307	415.770	20.34	0.13	0.00	0	800.0
R2040	On	06/05/2021			Bond Future			10.93231	87.19033	11.03026	86.51542		17.90	0.00	0.00	0	0.0
R2040	On	06/05/2021			Bond Future	10.83	Call	3,469.99000	3.46999	3,134.55000	3.13455	3,469.990	17.72	0.49	0.00	0	300.0
R2040	On	06/05/2021			Bond Future	11.58	Call	6,438.63000	6.43863	5,950.81000	5.95081	6,438.630	18.71	0.69	0.00	0	300.0
R2040	On	06/05/2021			Bond Future	13.38	Put	267.99000	0.26799	326.94000	0.32694	267.990	19.51	0.06	0.00	0	300.0
R2040	On	05/08/2021			Bond Future			11.14303	83.62559	11.24511	82.94360		17.36	0.00	0.00	0	0.0
R2040	On	05/08/2021			Bond Future	11.05	Call	4,250.27000	4.25027	3,886.32000	3.88632	4,250.270	17.16	0.51	0.00	0	900.0
R2040	On	05/08/2021			Bond Future	11.55	Call	6,059.06000	6.05906	5,624.11000	5.62411	6,059.060	17.68	0.62	0.00	0	900.0

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
R2040	On 05/08/2021	Bond Future	14.80	Put	154.23000		0.15423		187.36000	0.18736	154.230	18.82	0.03	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.34821		84.51476		11.45440	83.82559		16.54	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			10.80730		82.87167		10.90143	82.19911		19.13	0.00	0.00	0	51,681.0
R2044	On 04/02/2021	Bond Future	9.66	Call	103.34000		0.10334		91.00000	0.09100	103.340	16.94	0.05	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	4,616.57000		4.61657		5,145.87000	5.14587	4,616.570	17.55	0.75	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	2,142.95000		2.14295		2,475.79000	2.47579	2,142.950	18.87	0.47	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			11.00112		83.72060		11.09904	83.04146		18.84	0.00	0.00	0	0.0
R2044	On 06/05/2021	Bond Future	10.70	Call	2,875.18000		2.87518		2,496.06000	2.49606	2,875.180	18.48	0.43	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	3,555.56000		3.55556		3,796.76000	3.79676	3,555.560	18.96	0.45	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	5,220.17000		5.22017		4,733.41000	4.73341	5,220.170	19.29	0.62	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	2,720.21000		2.72021		2,899.83000	2.89983	2,720.210	19.38	0.37	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	1,932.12000		1.93212		2,013.36000	2.01336	1,932.120	20.10	0.28	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	925.53000		0.92553		1,072.30000	1.07230	925.530	20.53	0.16	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.20390		80.24359		11.30599	79.55729		18.27	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.40103		81.09685		11.50727	80.40327		17.37	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2048	On 04/02/2021	Bond Future			10.71485		86.65636		10.81407	85.92299		18.42	0.00	74,437,813.24	859	116,149.0
R2048	On 04/02/2021	Bond Future	9.80	Call	206.93000		0.20693		166.24000	0.16624	206.930	16.31	0.09	0.00	0	2,140.0
R2048	On 04/02/2021	Bond Future	10.80	Call	2,639.36000		2.63936		2,254.34000	2.25434	2,639.360	18.50	0.56	0.00	0	2,140.0
R2048	On 06/05/2021	Bond Future			10.89624		83.13366		10.99944	82.39302		19.20	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			11.08398		84.03108		11.19150	83.28260		17.66	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			11.27586		80.51331		11.38785	79.75695		17.65	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			10.20116		72.10834		10.25924	71.76614		18.64	0.00	0.00	0	25,916.0
R209	On 06/05/2021	Bond Future			10.38182		69.70737		10.44198	69.36190		18.71	0.00	0.00	0	5,250.0
R209	On 06/05/2021	Bond Future	9.75	Call	1,623.77000		1.62377		1,489.43000	1.48943	1,623.770	17.95	0.34	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,817.11000		2.81711		2,624.73000	2.62473	2,817.110	18.47	0.48	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.60	Put	2,615.08000		2.61508		2,734.45000	2.73445	2,615.080	18.81	0.42	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	1,801.67000		1.80167		1,869.27000	1.86927	1,801.670	19.33	0.31	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	1,432.75000		1.43275		1,473.82000	1.47382	1,432.750	19.78	0.26	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	1,018.12000		1.01812		1,065.24000	1.06524	1,018.120	20.26	0.20	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	459.51000		0.45951		506.15000	0.50615	459.510	20.26	0.10	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.56558		70.46000		10.62795	70.11090		17.16	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
R209	On 04/11/2021	Bond Future			10.75371		68.06915		10.81837	67.71642		17.43	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			195.11451		195.11451		195.10559	195.10559			0.00	0.00	0	1,213.0
R210	On 06/05/2021	Bond Future			194.44421		194.44421		194.43578	194.43578			0.00	0.00	0	0.0
R210	On 05/08/2021	Bond Future			196.58975		196.58975		196.58169	196.58169			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			195.98182		195.98182		195.97379	195.97379			0.00	0.00	0	0.0
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R212	On 04/02/2021	Bond Future			170.34573		170.34573		170.35049	170.35049			0.00	0.00	0	5,730.0
R212	On 06/05/2021	Bond Future			172.13203		172.13203		172.13738	172.13738			0.00	0.00	0	0.0
R212	On 05/08/2021	Bond Future			171.69680		171.69680		171.70257	171.70257			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			173.56110		173.56110		173.56706	173.56706			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			9.23229		88.70507		9.26509	88.51392		13.58	0.00	0.00	0	8,858.0
R213	On 06/05/2021	Bond Future			9.41894		86.08532		9.45302	85.89246		13.55	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future			9.61281		87.01445		9.64829	86.81970		12.46	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future	9.34	Call	2,676.25000		2.67625		2,624.31000	2.62431	2,676.250	12.17	0.45	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.14	Put	2,226.81000		2.22681		2,330.95000	2.33095	2,226.810	12.77	0.35	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.78	Put	1,329.15000		1.32915		1,409.06000	1.40906	1,329.150	13.50	0.23	0.00	0	200.0
R213	On 04/11/2021	Bond Future			9.81501		84.41048		9.85196	84.21375		12.62	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			10.60260		69.08126		10.69650	68.52324		20.42	0.00	0.00	0	15,475.0
R214	On 06/05/2021	Bond Future			10.77983		66.51259		10.87717	65.94910		20.56	0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future			10.96269		67.23051		11.06374	66.66113		18.83	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			11.14946		64.66842		11.25435	64.09300		19.18	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
<b>Total for Derivatives :</b>														<b>131,663,334.64</b>	<b>1,509</b>	<b>1 101 700.0</b>

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
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**Grand Total:** 131,663,334.64 1,509 1 101 700.0