



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: 24/12/2020

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
Derivatives														
5Y STND	On 21/12/2021	Interest Rate Swap	90.48000		90.48000		90.48000	90.48000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future	787.08100		787.08100		787.37400	787.37400			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	795.09100		795.09100		795.38900	795.38900			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	803.50800		803.50800		803.81100	803.81100			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	812.08000		812.08000		812.38700	812.38700			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	869.21400		869.21400		869.93400	869.93400			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	878.05900		878.05900		878.79000	878.79000			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	887.35500		887.35500		888.09500	888.09500			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	896.82100		896.82100		897.57000	897.57000			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	762.73000		762.73000		763.22900	763.22900			0.00	0.00	0	231.0
ALBI	On 06/05/2021	Index Future	770.49300		770.49300		770.99900	770.99900			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	778.64900		778.64900		779.16200	779.16200			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		786.95600	786.95600		787.47500	787.47500			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		11.34547	77.57946		11.32280	77.70163			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future		11.59708	74.59512		11.57341	74.71875			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		11.85767	75.39354		11.83293	75.51870			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.12751	72.41575		12.10169	72.54227			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		11.81730	76.85711		11.81483	76.87205			0.00	0.00	0	4,779.0
ES42	On 06/05/2021	Bond Future		12.05968	73.38152		12.05705	73.39689			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		12.30444	74.16743		12.30167	74.18309			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.55940	70.69327		12.55649	70.70915			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		753.56600	753.56600		754.04100	754.04100			0.00	0.00	0	964.0
GOVI	On 06/05/2021	GOVI		761.23500	761.23500		761.71700	761.71700			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		769.29300	769.29300		769.78300	769.78300			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		777.50000	777.50000		777.99500	777.99500			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		147.35990	147.35990		147.64518	147.64518			0.00	0.00	0	7,208.0
I2025	On 06/05/2021	Bond Future		148.89567	148.89567		149.18437	149.18437			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		148.99282	148.99282		149.28500	149.28500			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		150.60066	150.60066		150.89603	150.89603			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		104.45309	104.45309		104.75912	104.75912			0.00	0.00	0	2,182.0
I2029	On 06/05/2021	Bond Future		104.40145	104.40145		104.71093	104.71093			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future		105.54388	105.54388		105.85693	105.85693			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		105.53152	105.53152		105.84801	105.84801			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	99.23918		99.23918		99.23245	99.23245			0.00	0.00	0	8,131.0
I2033	On 06/05/2021	Bond Future	99.05686		99.05686		99.05043	99.05043			0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	100.14080		100.14080		100.13446	100.13446			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	99.99577		99.99577		99.98952	99.98952			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	112.08028		112.08028		112.07281	112.07281			0.00	0.00	0	7,805.0
I2038	On 06/05/2021	Bond Future	113.24837		113.24837		113.24127	113.24127			0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	112.76406		112.76406		112.75702	112.75702			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	113.98108		113.98108		113.97397	113.97397			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	101.35815		101.35815		101.35135	101.35135			0.00	0.00	0	14,890.0
I2046	On 06/05/2021	Bond Future	100.62279		100.62279		100.61621	100.61621			0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	101.72402		101.72402		101.71747	101.71747			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	101.01281		101.01281		101.00631	101.00631			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	101.90114		101.90114		101.51501	101.51501			0.00	0.00	0	11,025.0
I2050	On 06/05/2021	Bond Future	102.96319		102.96319		102.57326	102.57326			0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	102.16007		102.16007		101.76614	101.76614			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	103.26252		103.26252		102.86449	102.86449			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	271.63100		271.63100		271.68900	271.68900			0.00	0.00	0	1,090.0
IGOV	On 06/05/2021	Index Future	274.46200		274.46200		274.52200	274.52200			0.00	8,233,860.00	3	18.0
IGOV	On 05/08/2021	Index Future	277.43400		277.43400		277.49500	277.49500			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	280.46000		280.46000		280.52200	280.52200			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.62500		96.37500		3.63500	96.36500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.49000		96.51000		3.51000	96.49000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.47500		96.52500		3.49500	96.50500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.43000		96.57000		3.44000	96.56000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.42000		96.58000		3.44000	96.56000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.39500		96.60500		3.40500	96.59500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.43000		96.57000		3.48000	96.52000			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.64500		96.35500		3.69500	96.30500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.64000		96.36000		3.71500	96.28500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.03000		95.97000		4.09000	95.91000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.09000		95.91000		4.35500	95.64500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	4.50500		95.49500		4.51500	95.48500			0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	6.81028		119.01727		6.80174	119.06236		6.53	0.00	1,190,172.70	10	79,435.0

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	16.78000		0.01678		17.45000	0.01745	16.780	7.24	0.02	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			6.96827		120.22814		6.95915	120.27404		6.89	0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future	7.30	Put	1,294.80000		1.29480		1,285.33000	1.28533	1,294.800	7.01	0.36	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			7.13197		116.23371		7.12223	116.28036		6.71	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.30540		117.46131		7.29503	117.50852		6.13	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			318.96846		318.96846		319.14754	319.14754			0.00	0.00	0	2,441.0
R197	On 06/05/2021	Bond Future			322.29236		322.29236		322.47430	322.47430			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			317.80743		317.80743		317.99195	317.99195			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			321.23729		321.23729		321.42393	321.42393			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			221.03229		221.03229		221.01830	221.01830			0.00	0.00	0	7,878.0
R202	On 06/05/2021	Bond Future			223.33581		223.33581		223.32204	223.32204			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			221.52422		221.52422		221.51066	221.51066			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			223.91464		223.91464		223.90131	223.90131			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			4.69673		109.37238		4.69257	109.38074		1.57	0.00	0.00	0	31,397.0
R2023	On 06/05/2021	Bond Future			4.78146		106.57930		4.77650	106.58807		1.58	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.86413		107.71976		4.85817	107.72883		1.59	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.97942		104.95064		4.97221	104.95989		1.49	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			8.83686		95.08285		8.82369	95.16067		11.48	0.00	0.00	0	104,910.0
R2030	On 04/02/2021	Bond Future	8.20	Call	262.27000		0.26227		283.76000	0.28376	262.270	10.96	0.15	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	446.36000		0.44636		476.64000	0.47664	446.360	11.12	0.22	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	460.43000		0.46043		491.30000	0.49130	460.430	11.13	0.23	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,558.77000		1.55877		1,617.35000	1.61735	1,558.770	11.59	0.52	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,483.98000		2.48398		2,553.03000	2.55303	2,483.980	11.89	0.68	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,810.50000		2.81050		2,881.90000	2.88190	2,810.500	12.00	0.72	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	556.26000		0.55626		552.22000	0.55222	556.260	12.15	0.24	0.00	0	4,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	495.77000		0.49577		492.70000	0.49270	495.770	12.22	0.22	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	41.16000		0.04116		42.09000	0.04209	41.160	12.81	0.03	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			9.03172		96.05058		9.01791	96.12952		12.20	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	670.70000		0.67070		692.59000	0.69259	670.700	11.52	0.19	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	2,118.27000		2.11827		2,162.66000	2.16266	2,118.270	12.05	0.43	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	2,339.92000		2.33992		2,317.01000	2.31701	2,339.920	12.36	0.43	0.00	0	700.0

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R2030	On 06/05/2021	Bond Future	9.27	Call	3,572.57000	3.57257	3,629.75000	3.62975	3,572.570	12.40	0.59	0.00	0	300.0	
R2030	On 06/05/2021	Bond Future	9.92	Put	1,145.06000	1.14506	1,134.95000	1.13495	1,145.060	13.21	0.24	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	10.95	Put	271.69000	0.27169	269.85000	0.26985	271.690	13.32	0.08	0.00	0	300.0	
R2030	On 05/08/2021	Bond Future			9.23729	93.07326	9.22281	93.15320		11.97	0.00	0.00	0	0.0	
R2030	On 05/08/2021	Bond Future	7.70	Call	672.03000	0.67203	689.50000	0.68950	672.030	11.36	0.16	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	8.78	Call	2,312.56000	2.31256	2,352.10000	2.35210	2,312.560	11.69	0.40	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	8.95	Call	2,715.28000	2.71528	2,758.57000	2.75857	2,715.280	11.79	0.44	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.45	Call	4,108.56000	4.10856	4,162.10000	4.16210	4,108.560	12.10	0.57	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	10.30	Put	1,506.90000	1.50690	1,493.50000	1.49350	1,506.900	12.96	0.25	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	187.99000	0.18799	186.34000	0.18634	187.990	12.96	0.05	0.00	0	600.0	
R2030	On 04/11/2021	Bond Future			9.44097	94.05639	9.42582	94.13729		10.83	0.00	0.00	0	0.0	
R2030	On 04/11/2021	Bond Future	8.27	Call	1,288.91000	1.28891	1,314.09000	1.31409	1,288.910	10.17	0.25	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	8.77	Call	2,132.75000	2.13275	2,167.69000	2.16769	2,132.750	10.36	0.36	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	761.48000	0.76148	753.82000	0.75382	761.480	11.67	0.14	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			9.75846	92.86347	9.74547	92.94452		13.50	0.00	0.00	0	114,937.0	
R2032	On 04/02/2021	Bond Future	8.79	Call	106.20000	0.10620	117.46000	0.11746	106.200	12.52	0.06	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	9.29	Call	568.65000	0.56865	603.80000	0.60380	568.650	12.92	0.24	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	10.82	Put	179.64000	0.17964	181.54000	0.18154	179.640	15.11	0.08	0.00	0	800.0	
R2032	On 06/05/2021	Bond Future			9.96527	89.66456	9.95169	89.74673		14.93	0.00	0.00	0	0.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	4,457.20000	4.45720	4,520.26000	4.52026	4,457.200	15.28	0.62	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	141.56000	0.14156	141.18000	0.14118	141.560	16.37	0.04	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			10.17798	90.62434	10.16378	90.70764		14.15	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future			10.39791	87.43718	10.38310	87.52139		13.33	0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,765.71000	1.76571	1,796.06000	1.79606	1,765.710	12.53	0.29	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,775.44000	2.77544	2,815.67000	2.81567	2,775.440	12.81	0.40	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	681.71000	0.68171	675.75000	0.67575	681.710	14.36	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			10.53464	91.92928	10.51669	92.04797		15.27	0.00	11,583,089.28	126	95,921.0	
R2035	On 04/02/2021	Bond Future	10.14	Put	3,486.28000	3.48628	3,421.80000	3.42180	3,486.280	14.73	0.71	0.00	0	650.0	
R2035	On 04/02/2021	Bond Future	11.14	Put	633.71000	0.63371	626.28000	0.62628	633.710	16.43	0.21	0.00	0	650.0	
R2035	On 06/05/2021	Bond Future			10.74768	88.39177	10.72896	88.51194		16.85	0.00	0.00	0	0.0	
R2035	On 06/05/2021	Bond Future	10.05	Call	1,629.92000	1.62992	1,679.26000	1.67926	1,629.920	15.89	0.31	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	2,089.94000	2.08994	2,147.09000	2.14709	2,089.940	16.20	0.37	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	10.40	Call	2,520.06000	2.52006	2,583.54000	2.58354	2,520.060	16.43	0.42	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	10.55	Put	4,240.40000	4.24040	4,189.43000	4.18943	4,240.400	16.63	0.54	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	3,794.43000	3.79443	3,872.84000	3.87284	3,794.430	16.92	0.54	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	11.05	Put	2,750.65000	2.75065	2,716.54000	2.71654	2,750.650	17.22	0.40	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	11.15	Call	5,048.00000	5.04800	5,136.97000	5.13697	5,048.000	17.39	0.63	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	11.32	Put	2,179.74000	2.17974	2,153.07000	2.15307	2,179.740	17.70	0.33	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	11.55	Put	1,793.97000	1.79397	1,772.59000	1.77259	1,793.970	18.16	0.28	0.00	0	1,650.0	

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 06/05/2021	Bond Future	12.02	Put	1,127.27000	1.12727	1,114.24000	1.11424	1,127.270	18.57	0.19	0.00	0	793.0		
R2035	On 06/05/2021	Bond Future	12.77	Put	454.26000	0.45426	449.28000	0.44928	454.260	18.57	0.09	0.00	0	1,650.0		
R2035	On 06/05/2021	Bond Future	12.91	Put	378.03000	0.37803	373.96000	0.37396	378.030	18.57	0.08	0.00	0	600.0		
R2035	On 05/08/2021	Bond Future			10.96983	89.33776	10.95029	89.45940		16.07	0.00	0.00	0	0.0		
R2035	On 05/08/2021	Bond Future	10.02	Call	1,920.75000	1.92075	1,966.27000	1.96627	1,920.750	15.03	0.30	0.00	0	100.0		
R2035	On 05/08/2021	Bond Future	10.77	Put	5,111.95000	5.11195	5,058.84000	5.05884	5,111.950	15.86	0.52	0.00	0	100.0		
R2035	On 05/08/2021	Bond Future	11.37	Put	3,414.64000	3.41464	3,377.27000	3.37727	3,414.640	16.46	0.39	0.00	0	100.0		
R2035	On 04/11/2021	Bond Future			11.19833	85.80759	11.17797	85.93055		15.15	0.00	0.00	0	0.0		
R2035	On 04/11/2021	Bond Future	10.12	Call	2,046.65000	2.04665	2,090.45000	2.09045	2,046.650	14.26	0.30	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	10.23	Call	2,244.73000	2.24473	2,291.35000	2.29135	2,244.730	14.26	0.32	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	10.62	Call	3,156.48000	3.15648	3,214.00000	3.21400	3,156.480	14.61	0.41	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	11.08	Put	5,156.20000	5.15620	5,103.04000	5.10304	5,156.200	15.01	0.50	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	11.75	Put	3,418.95000	3.41895	3,381.36000	3.38136	3,418.950	15.61	0.37	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	13.82	Put	717.35000	0.71735	708.00000	0.70800	717.350	16.30	0.11	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			10.73511	83.30298	10.71199	83.45538		17.10	0.00	0.00	0	131,659.0		
R2037	On 04/02/2021	Bond Future	9.65	Call	96.01000	0.09601	110.33000	0.11033	96.010	15.68	0.05	0.00	0	72.0		
R2037	On 04/02/2021	Bond Future	10.35	Put	3,454.52000	3.45452	3,368.29000	3.36829	3,454.520	16.42	0.70	0.00	0	72.0		
R2037	On 04/02/2021	Bond Future	10.48	Call	1,168.21000	1.16821	1,247.02000	1.24702	1,168.210	16.69	0.37	0.00	0	240.0		
R2037	On 04/02/2021	Bond Future	10.85	Put	1,584.29000	1.58429	1,542.69000	1.54269	1,584.290	17.26	0.43	0.00	0	72.0		
R2037	On 04/02/2021	Bond Future	11.90	Put	200.69000	0.20069	198.17000	0.19817	200.690	19.25	0.08	0.00	0	240.0		
R2037	On 04/02/2021	Bond Future	11.97	Call	7,728.47000	7.72847	7,879.00000	7.87900	7,728.470	19.25	0.93	0.00	0	300.0		
R2037	On 04/02/2021	Bond Future	13.73	Put	0.41000	0.00041	0.43000	0.00043	0.410	19.25	0.00	0.00	0	300.0		
R2037	On 06/05/2021	Bond Future			10.94692	84.15088	10.92282	84.30514		17.97	0.00	0.00	0	0.0		
R2037	On 05/08/2021	Bond Future			11.16947	80.79597	11.14433	80.95200		18.02	0.00	0.00	0	0.0		
R2037	On 04/11/2021	Bond Future			11.38648	81.64951	11.36031	81.80731		16.14	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			10.80726	85.76506	10.80443	85.78507		17.57	0.00	0.00	0	79,911.0		
R2040	On 04/02/2021	Bond Future	9.49	Call	33.20000	0.03320	36.33000	0.03633	33.200	15.88	0.02	0.00	0	500.0		
R2040	On 04/02/2021	Bond Future	9.57	Call	46.99000	0.04699	51.06000	0.05106	46.990	15.88	0.03	0.00	0	800.0		
R2040	On 04/02/2021	Bond Future	10.07	Call	314.04000	0.31404	329.01000	0.32901	314.040	16.16	0.14	0.00	0	800.0		
R2040	On 04/02/2021	Bond Future	10.24	Call	544.82000	0.54482	565.33000	0.56533	544.820	16.52	0.21	0.00	0	500.0		
R2040	On 04/02/2021	Bond Future	11.57	Put	516.89000	0.51689	530.33000	0.53033	516.890	19.46	0.17	0.00	0	500.0		
R2040	On 04/02/2021	Bond Future	11.74	Put	370.78000	0.37078	382.44000	0.38244	370.780	19.87	0.13	0.00	0	800.0		
R2040	On 06/05/2021	Bond Future			11.01236	86.63811	11.00939	86.65850		18.30	0.00	0.00	0	0.0		
R2040	On 06/05/2021	Bond Future	10.83	Call	3,195.88000	3.19588	3,219.56000	3.21956	3,195.880	18.07	0.47	0.00	0	300.0		
R2040	On 06/05/2021	Bond Future	11.58	Call	6,099.71000	6.09971	6,127.10000	6.12710	6,099.710	19.32	0.67	0.00	0	300.0		
R2040	On 06/05/2021	Bond Future	13.38	Put	324.71000	0.32471	328.51000	0.32851	324.710	20.30	0.07	0.00	0	300.0		
R2040	On 05/08/2021	Bond Future			11.22767	83.05948	11.22454	83.08031		18.53	0.00	0.00	0	0.0		
R2040	On 05/08/2021	Bond Future	11.05	Call	4,205.90000	4.20590	4,226.68000	4.22668	4,205.900	18.30	0.49	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	11.55	Call	5,959.02000		5.95902	5,982.08000	5.98208	5,959.020		18.89	0.60	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	230.77000		0.23077	232.49000	0.23249	230.770		20.18	0.04	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.43713		83.93704	11.43387	83.95810			16.50	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			10.88402		82.32280	10.88112	82.34344			18.51	0.00	0.00	0	51,677.0
R2044	On 04/02/2021	Bond Future	9.66	Call	49.60000		0.04960	53.87000	0.05387	49.600		16.71	0.03	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	4,894.59000		4.89459	4,893.14000	4.89314	4,894.590		16.93	0.81	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	2,194.53000		2.19453	2,208.00000	2.20800	2,194.530		18.22	0.51	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			11.08174		83.16075	11.07868	83.18188			19.24	0.00	0.00	0	0.0
R2044	On 06/05/2021	Bond Future	10.70	Call	2,617.34000		2.61734	2,639.80000	2.63980	2,617.340		18.78	0.41	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	3,815.00000		3.81500	3,819.58000	3.81958	3,815.000		19.39	0.47	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	4,898.17000		4.89817	4,925.23000	4.92523	4,898.170		19.82	0.60	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	2,954.62000		2.95462	2,960.78000	2.96078	2,954.620		19.92	0.39	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	2,143.40000		2.14340	2,150.71000	2.15071	2,143.400		20.83	0.30	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	1,063.44000		1.06344	1,070.09000	1.07009	1,063.440		21.35	0.17	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.28911		79.67007	11.28589	79.69162			19.49	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.49054		80.51180	11.48718	80.53363			17.33	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			10.78694		86.12238	10.78397	86.14426			17.83	0.00	0.00	0	116,106.0
R2048	On 04/02/2021	Bond Future	9.80	Call	112.16000		0.11216	119.93000	0.11993	112.160		16.06	0.06	0.00	0	2,140.0
R2048	On 04/02/2021	Bond Future	10.80	Call	2,135.46000		2.13546	2,171.53000	2.17153	2,135.460		17.92	0.52	0.00	0	2,140.0
R2048	On 06/05/2021	Bond Future			10.97200		82.58879	10.96887	82.61117			19.51	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			11.16402		83.47272	11.16074	83.49546			18.81	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			11.36003		79.94364	11.35660	79.96671			17.59	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			10.32443		71.38490	10.30107	71.52117			17.67	0.00	0.00	0	25,916.0
R209	On 06/05/2021	Bond Future			10.51039		68.97205	10.48614	69.10988			19.66	0.00	0.00	0	5,250.0
R209	On 06/05/2021	Bond Future	9.75	Call	1,455.92000		1.45592	1,509.23000	1.50923	1,455.920		18.81	0.31	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,561.41000		2.56141	2,635.97000	2.63597	2,561.410		19.41	0.45	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.60	Put	3,024.02000		3.02402	2,974.45000	2.97445	3,024.020		19.78	0.45	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	2,139.89000		2.13989	2,103.84000	2.10384	2,139.890		20.38	0.35	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	1,732.49000		1.73249	1,703.41000	1.70341	1,732.490		20.90	0.30	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	1,264.55000		1.26455	1,243.41000	1.24341	1,264.550		21.45	0.23	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	605.35000		0.60535	594.83000	0.59483	605.350		21.45	0.13	0.00	0	9,150.0

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 05/08/2021	Bond Future			10.70008	69.71034		10.67490	69.84978		18.51	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			10.89405	67.30692		10.86792	67.44791		17.52	0.00	33,653,460.00	500	500.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,432.24000	1.43224		0.00000	0.00000	1,432.240	16.46	0.25	33,756,372.54	2,000	1,000.0
R209	On 04/11/2021	Bond Future	10.50	Put	5,546.50000	5.54650		0.00000	0.00000	5,546.500	17.28	0.55	36,769,041.07	1,000	1,000.0
R209	On 04/11/2021	Bond Future	12.00	Put	2,249.62000	2.24962		0.00000	0.00000	2,249.620	18.88	0.28	37,670,111.21	2,000	1,000.0
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			194.54545	194.54545		194.91397	194.91397			0.00	0.00	0	1,213.0
R210	On 06/05/2021	Bond Future			193.85689	193.85689		194.22983	194.22983			0.00	0.00	0	0.0
R210	On 05/08/2021	Bond Future			195.97828	195.97828		196.35567	196.35567			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			195.35079	195.35079		195.73238	195.73238			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			170.16396	170.16396		170.22340	170.22340			0.00	0.00	0	5,730.0
R212	On 06/05/2021	Bond Future			171.93743	171.93743		171.99801	171.99801			0.00	0.00	0	0.0
R212	On 05/08/2021	Bond Future			171.48449	171.48449		171.54606	171.54606			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			173.33508	173.33508		173.39745	173.39745			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			9.28878	88.37620		9.27566	88.45243		12.83	0.00	0.00	0	8,858.0
R213	On 06/05/2021	Bond Future			9.47870	85.74752		9.46501	85.82475		14.22	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future			9.67653	86.66510		9.66223	86.74334		13.38	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future	9.34	Call	2,731.34000	2.73134		2,773.59000	2.77359	2,731.340	13.11	0.44	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.14	Put	2,548.10000	2.54810		2,526.90000	2.52690	2,548.100	13.71	0.37	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.78	Put	1,584.31000	1.58431		1,571.56000	1.57156	1,584.310	14.48	0.25	0.00	0	200.0
R213	On 04/11/2021	Bond Future			9.88247	84.05175		9.86755	84.13092		12.64	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			10.67489	68.65099		10.67188	68.66882		19.27	0.00	19,290,928.19	281	15,194.0
R214	On 06/05/2021	Bond Future			10.85555	66.07359		10.85239	66.09182		21.47	0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future			11.04240	66.78071		11.03909	66.79929		20.21	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			11.23300	64.20945		11.22955	64.22830		19.14	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

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
Total for Derivatives :											182,147,034.99	5,920	1 120 104.0
Grand Total:											182,147,034.99	5,920	1 120 104.0