



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: 15/12/2020

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	90.58000		90.58000		90.59000	90.59000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future	784.00500		784.00500		782.41100	782.41100			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	792.03900		792.03900		790.46500	790.46500			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	800.49900		800.49900		798.89200	798.89200			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	809.09400		809.09400		807.48200	807.48200			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	866.88100		866.88100		865.27900	865.27900			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	875.76400		875.76400		874.18700	874.18700			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	885.11800		885.11800		883.50600	883.50600			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	894.62200		894.62200		893.00600	893.00600			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	759.34200		759.34200		757.50600	757.50600			0.00	0.00	0	231.0
ALBI	On 06/05/2021	Index Future	767.12300		767.12300		765.30400	765.30400			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	775.31700		775.31700		773.46300	773.46300			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		783.64100	783.64100		781.78000	781.78000			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		11.38097	77.38872		11.40465	77.26187			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future		11.63305	74.40781		11.65696	74.28368			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		11.89377	75.21145		11.91898	75.08467			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.16415	72.23676		12.19018	72.10999			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		11.94837	76.07141		11.98703	75.84233			0.00	0.00	0	4,779.0
ES42	On 06/05/2021	Bond Future		12.19581	72.59318		12.23555	72.36575			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		12.44548	73.37771		12.48728	73.14649			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.70609	69.90023		12.74960	69.66792			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		750.22300	750.22300		748.32800	748.32800			0.00	0.00	0	965.0
GOVI	On 06/05/2021	GOVI		757.91000	757.91000		756.03100	756.03100			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		766.00600	766.00600		764.09100	764.09100			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		774.23000	774.23000		772.30700	772.30700			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		148.32551	148.32551		148.32197	148.32197			0.00	0.00	0	7,035.0
I2025	On 06/05/2021	Bond Future		149.88177	149.88177		149.88607	149.88607			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		150.00395	150.00395		150.00570	150.00570			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		151.63284	151.63284		151.63732	151.63732			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		105.03073	105.03073		105.21281	105.21281			0.00	0.00	0	2,158.0
I2029	On 06/05/2021	Bond Future		104.99236	104.99236		105.18202	105.18202			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future		106.15129	106.15129		106.34118	106.34118			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		106.15257	106.15257		106.34648	106.34648			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	99.95872	99.95872		99.94063	99.94063			0.00	0.00	0	8,131.0
I2033		On 06/05/2021	Bond Future	99.79093	99.79093		99.77786	99.77786			0.00	0.00	0	0.0
I2033		On 05/08/2021	Bond Future	100.89232	100.89232		100.87743	100.87743			0.00	0.00	0	0.0
I2033		On 04/11/2021	Bond Future	100.76231	100.76231		100.74893	100.74893			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	113.00173	113.00173		112.98150	112.98150			0.00	0.00	0	7,655.0
I2038		On 06/05/2021	Bond Future	114.18751	114.18751		114.17302	114.17302			0.00	0.00	0	0.0
I2038		On 05/08/2021	Bond Future	113.72426	113.72426		113.70767	113.70767			0.00	0.00	0	0.0
I2038		On 04/11/2021	Bond Future	114.95931	114.95931		114.94465	114.94465			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	102.68040	102.68040		102.66157	102.66157			0.00	0.00	0	14,890.0
I2046		On 06/05/2021	Bond Future	101.96593	101.96593		101.95237	101.95237			0.00	0.00	0	0.0
I2046		On 05/08/2021	Bond Future	103.09164	103.09164		103.07610	103.07610			0.00	0.00	0	0.0
I2046		On 04/11/2021	Bond Future	102.40211	102.40211		102.38822	102.38822			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	104.15867	104.15867		103.84491	103.84491			0.00	0.00	0	11,025.0
I2050		On 06/05/2021	Bond Future	105.25154	105.25154		104.93993	104.93993			0.00	0.00	0	0.0
I2050		On 05/08/2021	Bond Future	104.48338	104.48338		104.16658	104.16658			0.00	0.00	0	0.0
I2050		On 04/11/2021	Bond Future	105.61791	105.61791		105.29967	105.29967			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	273.51100	273.51100		273.45200	273.45200			0.00	0.00	0	1,090.0
IGOV		On 06/05/2021	Index Future	276.38100	276.38100		276.33400	276.33400			0.00	0.00	0	21.0
IGOV		On 05/08/2021	Index Future	279.40000	279.40000		279.34700	279.34700			0.00	0.00	0	0.0
IGOV		On 04/11/2021	Index Future	282.46600	282.46600		282.41600	282.41600			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/12/2020	Jibar Tradeable Future	3.61700	96.38300		3.60500	96.39500			0.00	722,872,500.00	30,000	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	3.56000	96.44000		3.56000	96.44000			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/03/2021	Jibar Tradeable Future	3.55500	96.44500		3.57500	96.42500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/04/2021	Jibar Tradeable Future	3.55000	96.45000		3.57000	96.43000			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/05/2021	Jibar Tradeable Future	3.54000	96.46000		3.57000	96.43000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2021	Jibar Tradeable Future	3.55000	96.45000		3.59000	96.41000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future	3.64500	96.35500		3.68500	96.31500			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future	3.83000	96.17000		3.86000	96.14000			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future	3.98000	96.02000		4.01000	95.99000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future	4.25500	95.74500		4.27500	95.72500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future	4.39500	95.60500		4.41500	95.58500			0.00	0.00	0	0.0
R186		On 04/02/2021	Bond Future	6.89767	118.55703		6.94908	118.28734		6.97	0.00	204,392,319.72	1,724	78,150.0

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
R186	On 04/02/2021	Bond Future	8.00	Put	59.76000		0.05976		75.84000	0.07584	59.760	7.62	0.04	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			7.05922		119.77156		7.11244	119.50543		6.59	0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future			7.22622		115.78352		7.28319	115.51247		6.37	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.40387		117.01428		7.46398	116.74249		6.18	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			319.40770		319.40770		319.42606	319.42606			0.00	0.00	0	2,441.0
R197	On 06/05/2021	Bond Future			322.75854		322.75854		322.79404	322.79404			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			318.30894		318.30894		318.33934	318.33934			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			321.76573		321.76573		321.80219	321.80219			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			220.90706		220.90706		220.98010	220.98010			0.00	0.00	0	7,878.0
R202	On 06/05/2021	Bond Future			223.22461		223.22461		223.31003	223.31003			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			221.43275		221.43275		221.51540	221.51540			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			223.83744		223.83744		223.92480	223.92480			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			4.71721		109.33125		4.72538	109.31485		1.57	0.00	0.00	0	31,397.0
R2023	On 06/05/2021	Bond Future			4.80066		106.54536		4.80682	106.53447		1.82	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.87993		107.69569		4.88835	107.68287		1.58	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.99277		104.93352		5.00138	104.92248		1.42	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			8.85583		94.97092		8.88764	94.78361		12.20	0.00	264,019,157.60	2,780	105,136.0
R2030	On 04/02/2021	Bond Future	8.20	Call	382.17000		0.38217		360.15000	0.36015	382.170	11.53	0.18	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	590.64000		0.59064		558.25000	0.55825	590.640	11.66	0.25	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	606.04000		0.60604		572.92000	0.57292	606.040	11.67	0.25	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,725.48000		1.72548		1,648.01000	1.64801	1,725.480	12.10	0.51	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,605.97000		2.60597		2,502.20000	2.50220	2,605.970	12.30	0.65	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,913.42000		2.91342		2,801.86000	2.80186	2,913.420	12.36	0.69	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	748.51000		0.74851		815.04000	0.81504	748.510	12.46	0.27	0.00	0	4,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	677.55000		0.67755		739.72000	0.73972	677.550	12.52	0.25	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	96.27000		0.09627		110.58000	0.11058	96.270	13.43	0.05	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			9.05033		95.94434		9.08265	95.76021		11.67	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	635.15000		0.63515		608.27000	0.60827	635.150	11.05	0.18	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	2,004.65000		2.00465		1,937.45000	1.93745	2,004.650	11.37	0.42	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	2,313.04000		2.31304		2,402.93000	2.40293	2,313.040	11.65	0.43	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	3,435.67000		3.43567		3,338.47000	3.33847	3,435.670	11.68	0.59	0.00	0	300.0

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R2030	On	06/05/2021	Bond Future	9.92	Put	1,071.30000	1.07130	1,124.17000	1.12417	1,071.300	12.25	0.24	0.00	0	700.0	
R2030	On	06/05/2021	Bond Future	10.95	Put	259.23000	0.25923	277.09000	0.27709	259.230	12.65	0.07	0.00	0	300.0	
R2030	On	05/08/2021	Bond Future			9.25510	92.97506	9.28922	92.78730		11.19	0.00	0.00	0	0.0	
R2030	On	05/08/2021	Bond Future	7.70	Call	547.64000	0.54764	525.10000	0.52510	547.640	10.51	0.14	0.00	0	200.0	
R2030	On	05/08/2021	Bond Future	8.78	Call	2,056.84000	2.05684	1,991.55000	1.99155	2,056.840	10.70	0.39	0.00	0	200.0	
R2030	On	05/08/2021	Bond Future	8.95	Call	2,456.39000	2.45639	2,382.52000	2.38252	2,456.390	10.82	0.43	0.00	0	600.0	
R2030	On	05/08/2021	Bond Future	9.45	Call	3,847.05000	3.84705	3,748.04000	3.74804	3,847.050	11.16	0.57	0.00	0	600.0	
R2030	On	05/08/2021	Bond Future	10.30	Put	1,341.23000	1.34123	1,393.73000	1.39373	1,341.230	11.90	0.24	0.00	0	200.0	
R2030	On	05/08/2021	Bond Future	12.10	Put	153.41000	0.15341	162.95000	0.16295	153.410	12.14	0.04	0.00	0	600.0	
R2030	On	04/11/2021	Bond Future			9.45838	93.96354	9.49370	93.77555		10.89	0.00	0.00	0	0.0	
R2030	On	04/11/2021	Bond Future	8.27	Call	1,322.74000	1.32274	1,279.83000	1.27983	1,322.740	10.23	0.26	0.00	0	300.0	
R2030	On	04/11/2021	Bond Future	8.77	Call	2,164.16000	2.16416	2,101.98000	2.10198	2,164.160	10.41	0.36	0.00	0	300.0	
R2030	On	04/11/2021	Bond Future	11.44	Put	823.39000	0.82339	855.01000	0.85501	823.390	11.75	0.15	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			9.83000	92.41889	9.86745	92.18735		14.33	0.00	248,791,651.88	2,692	114,937.0	
R2032	On	04/02/2021	Bond Future	8.79	Call	164.25000	0.16425	152.72000	0.15272	164.250	13.26	0.08	0.00	0	800.0	
R2032	On	04/02/2021	Bond Future	9.29	Call	655.40000	0.65540	614.64000	0.61464	655.400	13.52	0.24	0.00	0	800.0	
R2032	On	04/02/2021	Bond Future	10.82	Put	336.92000	0.33692	377.85000	0.37785	336.920	15.53	0.12	0.00	0	800.0	
R2032	On	06/05/2021	Bond Future			10.03872	89.22192	10.07693	88.99283		14.47	0.00	0.00	0	0.0	
R2032	On	06/05/2021	Bond Future	10.33	Call	4,131.36000	4.13136	4,005.51000	4.00551	4,131.360	14.53	0.60	0.00	0	736.0	
R2032	On	06/05/2021	Bond Future	12.57	Put	152.87000	0.15287	165.52000	0.16552	152.870	15.71	0.04	0.00	0	736.0	
R2032	On	05/08/2021	Bond Future			10.25307	90.18561	10.29318	89.95248		13.28	0.00	0.00	0	0.0	
R2032	On	04/11/2021	Bond Future			10.47514	86.99984	10.51668	86.76584		13.49	0.00	0.00	0	0.0	
R2032	On	04/11/2021	Bond Future	9.33	Call	1,730.83000	1.73083	1,670.57000	1.67057	1,730.830	12.68	0.28	0.00	0	700.0	
R2032	On	04/11/2021	Bond Future	9.83	Call	2,641.28000	2.64128	2,558.18000	2.55818	2,641.280	12.75	0.39	0.00	0	700.0	
R2032	On	04/11/2021	Bond Future	12.81	Put	798.41000	0.79841	832.40000	0.83240	798.410	14.55	0.13	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			10.53086	91.95426	10.58917	91.57017		16.04	0.00	187,034,964.84	2,034	95,947.0	
R2035	On	04/02/2021	Bond Future	10.14	Put	3,683.75000	3.68375	3,967.87000	3.96787	3,683.750	15.15	0.68	0.00	0	650.0	
R2035	On	04/02/2021	Bond Future	11.14	Put	800.27000	0.80027	911.62000	0.91162	800.270	16.59	0.23	0.00	0	650.0	
R2035	On	06/05/2021	Bond Future			10.74275	88.42339	10.80269	88.04005		16.40	0.00	0.00	0	0.0	
R2035	On	06/05/2021	Bond Future	10.05	Call	1,637.87000	1.63787	1,530.62000	1.53062	1,637.870	15.37	0.31	0.00	0	500.0	
R2035	On	06/05/2021	Bond Future	10.24	Call	2,084.35000	2.08435	1,956.61000	1.95661	2,084.350	15.60	0.37	0.00	0	793.0	
R2035	On	06/05/2021	Bond Future	10.40	Call	2,508.13000	2.50813	2,362.66000	2.36266	2,508.130	15.78	0.42	0.00	0	600.0	
R2035	On	06/05/2021	Bond Future	10.55	Put	4,193.53000	4.19353	4,414.63000	4.41463	4,193.530	15.95	0.54	0.00	0	500.0	
R2035	On	06/05/2021	Bond Future	10.81	Call	3,778.82000	3.77882	3,587.82000	3.58782	3,778.820	16.23	0.54	0.00	0	1,650.0	
R2035	On	06/05/2021	Bond Future	11.05	Put	2,691.35000	2.69135	2,858.09000	2.85809	2,691.350	16.45	0.39	0.00	0	500.0	
R2035	On	06/05/2021	Bond Future	11.15	Call	5,008.00000	5.00800	4,781.17000	4.78117	5,008.000	16.54	0.63	0.00	0	600.0	
R2035	On	06/05/2021	Bond Future	11.32	Put	2,091.22000	2.09122	2,231.17000	2.23117	2,091.220	16.74	0.33	0.00	0	793.0	
R2035	On	06/05/2021	Bond Future	11.55	Put	1,691.08000	1.69108	1,810.68000	1.81068	1,691.080	17.07	0.28	0.00	0	1,650.0	
R2035	On	06/05/2021	Bond Future	12.02	Put	1,101.21000	1.10121	1,186.68000	1.18668	1,101.210	17.84	0.19	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	Open Interest
R2035	On 06/05/2021	Bond Future	12.77	Put	439.27000	0.43927		481.62000	0.48162	439.270	17.84	0.09	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.91	Put	364.77000	0.36477		401.30000	0.40130	364.770	17.84	0.08	0.00	0	600.0	
R2035	On 05/08/2021	Bond Future			10.96332	89.37825		11.02603	88.98929		15.06	0.00	0.00	0	0.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	1,766.93000	1.76693		1,661.92000	1.66192	1,766.930	14.07	0.30	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	4,826.42000	4.82642		5,041.51000	5.04151	4,826.420	14.62	0.52	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	3,133.44000	3.13344		3,294.77000	3.29477	3,133.440	15.17	0.38	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			11.19057	85.85442		11.25564	85.46288		15.28	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	2,151.60000	2.15160		2,039.03000	2.03903	2,151.600	14.38	0.31	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	2,353.29000	2.35329		2,232.70000	2.23270	2,353.290	14.38	0.33	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	3,202.41000	3.20241		3,051.50000	3.05150	3,202.410	14.49	0.41	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	5,172.67000	5.17267		5,376.03000	5.37603	5,172.670	14.92	0.49	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	3,428.65000	3.42865		3,581.93000	3.58193	3,428.650	15.48	0.37	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	771.08000	0.77108		819.97000	0.81997	771.080	16.46	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			10.74580	83.23266		10.81917	82.75244		18.08	0.00	124,016,663.40	1,490	131,767.0	
R2037	On 04/02/2021	Bond Future	9.65	Call	182.10000	0.18210		153.35000	0.15335	182.100	16.50	0.08	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.35	Put	3,736.59000	3.73659		4,087.71000	4.08771	3,736.590	17.02	0.68	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.48	Call	1,393.37000	1.39337		1,236.37000	1.23637	1,393.370	17.27	0.38	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	10.85	Put	1,886.30000	1.88630		2,126.29000	2.12629	1,886.300	17.88	0.44	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	11.90	Put	330.51000	0.33051		398.17000	0.39817	330.510	19.84	0.11	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	11.97	Call	7,783.79000	7.78379		7,364.95000	7.36495	7,783.790	20.00	0.90	0.00	0	300.0	
R2037	On 04/02/2021	Bond Future	13.73	Put	2.49000	0.00249		3.60000	0.00360	2.490	20.07	0.00	0.00	0	300.0	
R2037	On 06/05/2021	Bond Future			10.95710	84.08585		11.03273	83.60517		17.55	0.00	0.00	0	0.0	
R2037	On 05/08/2021	Bond Future			11.17878	80.73830		11.25785	80.25103		16.96	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future			11.39523	81.59686		11.47725	81.10586		16.36	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			10.92980	84.90578		10.96731	84.64550		18.46	0.00	166,415,328.80	1,960	79,917.0	
R2040	On 04/02/2021	Bond Future	9.49	Call	50.18000	0.05018		46.68000	0.04668	50.180	16.53	0.03	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	9.57	Call	67.30000	0.06730		62.60000	0.06260	67.300	16.53	0.03	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.07	Call	327.91000	0.32791		305.98000	0.30598	327.910	16.53	0.13	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.24	Call	512.62000	0.51262		479.40000	0.47940	512.620	16.53	0.18	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.57	Put	800.99000	0.80099		878.78000	0.87878	800.990	18.99	0.22	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.74	Put	598.07000	0.59807		661.07000	0.66107	598.070	19.36	0.17	0.00	0	800.0	
R2040	On 06/05/2021	Bond Future			11.13900	85.77615		11.17736	85.51784		18.09	0.00	0.00	0	0.0	
R2040	On 06/05/2021	Bond Future	10.83	Call	2,829.60000	2.82960		2,732.03000	2.73203	2,829.600	17.59	0.43	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	11.58	Call	5,493.95000	5.49395		5,343.30000	5.34330	5,493.950	18.49	0.64	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	13.38	Put	390.92000	0.39092		417.18000	0.41718	390.920	19.70	0.08	0.00	0	300.0	
R2040	On 05/08/2021	Bond Future			11.35848	82.19658		11.39873	81.93396		17.51	0.00	0.00	0	0.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	3,556.12000	3.55612		3,447.38000	3.44738	3,556.120	17.02	0.45	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	5,207.70000	5.20770		5,068.71000	5.06871	5,207.700	17.56	0.57	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	220.50000	0.22050		234.01000	0.23401	220.500	19.00	0.04		0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.57238	83.07068		11.61404	82.80679		16.77	0.00		0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2044	On 04/02/2021	Bond Future			11.01101	81.42771		11.04830	81.16800		19.43	0.00		1,791,409.62	22	51,681.0
R2044	On 04/02/2021	Bond Future	9.66	Call	70.00000	0.07000		65.21000	0.06521	70.000	17.41	0.03		0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	5,798.05000	5.79805		6,026.70000	6.02670	5,798.050	17.48	0.82		0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	2,940.12000	2.94012		3,111.99000	3.11199	2,940.120	18.68	0.57		0.00	0	265.0
R2044	On 06/05/2021	Bond Future			11.21308	82.26251		11.25127	82.00450		19.02	0.00		0.00	0	0.0
R2044	On 06/05/2021	Bond Future	10.70	Call	2,219.50000	2.21950		2,137.08000	2.13708	2,219.500	17.94	0.37		0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	4,207.71000	4.20771		4,353.76000	4.35376	4,207.710	18.53	0.51		0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	4,310.68000	4.31068		4,180.63000	4.18063	4,310.680	18.85	0.56		0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	3,245.47000	3.24547		3,369.89000	3.36989	3,245.470	18.90	0.43		0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	2,282.28000	2.28228		2,380.73000	2.38073	2,282.280	19.38	0.33		0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	1,237.51000	1.23751		1,299.70000	1.29970	1,237.510	20.72	0.20		0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.42494	78.77012		11.46502	78.50787		18.40	0.00		0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.63110	79.60783		11.67261	79.34426		17.61	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			10.91341	85.20013		10.96079	84.85932		18.67	0.00		1,789,202.73	21	115,413.0
R2048	On 04/02/2021	Bond Future	9.80	Call	131.85000	0.13185		118.35000	0.11835	131.850	16.54	0.06		0.00	0	2,140.0
R2048	On 04/02/2021	Bond Future	10.80	Call	1,952.34000	1.95234		1,822.66000	1.82266	1,952.340	18.35	0.46		0.00	0	2,140.0
R2048	On 06/05/2021	Bond Future			11.10280	81.66306		11.15151	81.32310		19.38	0.00		0.00	0	0.0
R2048	On 05/08/2021	Bond Future			11.29924	82.54490		11.35024	82.19993		17.74	0.00		0.00	0	0.0
R2048	On 04/11/2021	Bond Future			11.50012	79.01152		11.55307	78.66432		17.87	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			10.34288	71.27755		10.36424	71.15356		18.74	0.00		570,220.40	8	26,084.0
R209	On 06/05/2021	Bond Future			10.52865	68.86853		10.55013	68.74704		18.72	0.00		0.00	0	5,250.0
R209	On 06/05/2021	Bond Future	9.75	Call	1,356.42000	1.35642		1,329.80000	1.32980	1,356.420	17.75	0.30		0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,422.63000	2.42263		2,380.12000	2.38012	2,422.630	18.24	0.44		0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.60	Put	2,976.15000	2.97615		3,043.14000	3.04314	2,976.150	18.58	0.46		0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	2,057.72000	2.05772		2,111.31000	2.11131	2,057.720	18.98	0.35		0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	1,632.94000	1.63294		1,678.93000	1.67893	1,632.940	19.35	0.29		0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	1,189.69000	1.18969		1,226.46000	1.22646	1,189.690	20.00	0.23		0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	577.41000	0.57741		599.33000	0.59933	577.410	20.30	0.13		0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.71781	69.61239		10.74032	69.48834		17.24	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			10.91157		67.21263		10.93468	67.08855		17.58	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			195.09654		195.09654		195.07213	195.07213			0.00	0.00	0	1,213.0
R210	On 06/05/2021	Bond Future			194.42736		194.42736		194.41293	194.41293			0.00	0.00	0	0.0
R210	On 05/08/2021	Bond Future			196.57352		196.57352		196.55565	196.55565			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			195.96565		195.96565		195.95107	195.95107			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			170.33652		170.33652		170.35289	170.35289			0.00	511,009.56	3	5,730.0
R212	On 06/05/2021	Bond Future			172.12381		172.12381		172.14941	172.14941			0.00	0.00	0	0.0
R212	On 05/08/2021	Bond Future			171.68919		171.68919		171.71218	171.71218			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			173.55365		173.55365		173.57995	173.57995			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			9.33882		88.08625		9.37078	87.90174		13.70	0.00	0.00	0	8,858.0
R213	On 06/05/2021	Bond Future			9.52969		85.46067		9.56212	85.27890		13.63	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future			9.72815		86.38347		9.76223	86.19821		12.56	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future	9.34	Call	2,451.09000		2.45109		2,381.10000	2.38110	2,451.090	12.27	0.42	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.14	Put	2,507.56000		2.50756		2,586.20000	2.58620	2,507.560	12.88	0.38	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.78	Put	1,530.12000		1.53012		1,584.67000	1.58467	1,530.120	13.63	0.26	0.00	0	200.0
R213	On 04/11/2021	Bond Future			9.93517		83.77291		9.97039	83.58723		12.77	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			10.79049		67.97213		10.82737	67.75789		20.60	0.00	135,944.26	2	15,475.0
R214	On 06/05/2021	Bond Future			10.97464		65.39256		11.01230	65.17957		20.65	0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future			11.16497		66.09872		11.20430	65.88234		19.00	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			11.35945		63.52470		11.40009	63.30715		19.46	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 :														1,922,340,372.81	42,736	1 099 925.0

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
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Grand Total: 1,922,340,372.81 42,736 1 099 925.1