



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: 15/01/2021

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		90.51000	90.51000		90.50000	90.50000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future		791.64100	791.64100		793.70500	793.70500			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future		799.69500	799.69500		801.78300	801.78300			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future		808.37900	808.37900		810.49200	810.49200			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		817.25900	817.25900		819.39600	819.39600			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future		866.61700	866.61700		870.41300	870.41300			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future		875.43400	875.43400		879.27200	879.27200			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		884.94000	884.94000		888.82200	888.82200			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		894.66100	894.66100		898.58700	898.58700			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future		756.16000	756.16000		759.36500	759.36500			0.00	0.00	0	236.0
ALBI	On 06/05/2021	Index Future		763.85300	763.85300		767.09300	767.09300			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future		772.14700	772.14700		775.42500	775.42500			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		780.62900	780.62900		783.94400	783.94400			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		11.60424	76.20479		11.51631	76.66784			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future		11.86690	73.20638		11.77515	73.67441			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		12.13517	74.01030		12.03934	74.48372			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.41235	71.04080		12.31230	71.51945			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		12.13587	74.97153		12.05783	75.42592			0.00	0.00	0	4,779.0
ES42	On 06/05/2021	Bond Future		12.39295	71.47677		12.31122	71.93604			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		12.64928	72.26234		12.56373	72.72689			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.91612	68.79091		12.82649	69.26060			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		747.63300	747.63300		750.73500	750.73500			0.00	0.00	0	963.0
GOVI	On 06/05/2021	GOVI		755.23900	755.23900		758.37500	758.37500			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		763.44000	763.44000		766.61300	766.61300			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		771.82600	771.82600		775.03500	775.03500			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		148.22897	148.22897		147.85265	147.85265			0.00	0.00	0	7,320.0
I2025	On 06/05/2021	Bond Future		149.77390	149.77390		149.39425	149.39425			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		149.92352	149.92352		149.54006	149.54006			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		151.58892	151.58892		151.20135	151.20135			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		104.62217	104.62217		104.61382	104.61382			0.00	0.00	0	2,182.0
I2029	On 06/05/2021	Bond Future		104.57339	104.57339		104.56531	104.56531			0.00	0.00	0	200.0
I2029	On 05/08/2021	Bond Future		105.74671	105.74671		105.73897	105.73897			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		105.77091	105.77091		105.76316	105.76316			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	99.43038		99.43038		99.42098	99.42098			0.00	0.00	0	8,131.0
I2033	On 06/05/2021	Bond Future	99.25117		99.25117		99.24210	99.24210			0.00	0.00	0	190.0
I2033	On 05/08/2021	Bond Future	100.36473		100.36473		100.35589	100.35589			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	100.25483		100.25483		100.24602	100.24602			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	111.54543		111.54543		111.53473	111.53473			0.00	0.00	0	7,805.0
I2038	On 06/05/2021	Bond Future	112.70799		112.70799		112.69769	112.69769			0.00	0.00	0	160.0
I2038	On 05/08/2021	Bond Future	112.25048		112.25048		112.24041	112.24041			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	113.49752		113.49752		113.48741	113.48741			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	100.62065		100.62065		99.93825	99.93825			0.00	0.00	0	14,890.0
I2046	On 06/05/2021	Bond Future	99.87927		99.87927		99.19017	99.19017			0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	101.00013		101.00013		100.30359	100.30359			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	100.31454		100.31454		99.61037	99.61037			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	101.91228		101.91228		101.90246	101.90246			0.00	0.00	0	11,025.0
I2050	On 06/05/2021	Bond Future	102.97446		102.97446		102.96489	102.96489			0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	102.20171		102.20171		102.19218	102.19218			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	103.33703		103.33703		103.32776	103.32776			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	271.37800		271.37800		271.02900	271.02900			0.00	0.00	0	957.0
IGOV	On 06/05/2021	Index Future	274.20600		274.20600		273.85500	273.85500			0.00	0.00	0	17.0
IGOV	On 05/08/2021	Index Future	277.25000		277.25000		276.89600	276.89600			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	280.36200		280.36200		280.00300	280.00300			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.64500		96.35500		3.65500	96.34500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.53000		96.47000		3.51000	96.49000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.52500		96.47500		3.49500	96.50500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.45000		96.55000		3.42000	96.58000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.45000		96.55000		3.42000	96.58000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.44500		96.55500		3.40500	96.59500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.49000		96.51000		3.44000	96.56000			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.66500		96.33500		3.60500	96.39500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.68500		96.31500		3.62000	96.38000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.00000		96.00000		3.93000	96.07000			0.00	0.00	0	1.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.02500		95.97500		3.95000	96.05000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	4.51500		95.48500		4.46500	95.53500			0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	6.68314		119.69090		6.62402	120.00579		6.47	0.00	366,014,772.20	3,058	82,293.0

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	0.13000	0.00013		0.10000	0.00010	0.130	7.16	0.00	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			6.83355	120.90861		6.77082	121.22716		6.80	0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future	7.30	Put	919.32000	0.91932		834.18000	0.83418	919.320	7.05	0.30	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			6.98205	116.95439		6.91535	117.27684		6.64	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.13790	118.22681		7.06698	118.55286		5.95	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			318.36029	318.36029		318.35520	318.35520			0.00	0.00	0	2,401.0
R197	On 06/05/2021	Bond Future			321.67834	321.67834		321.67437	321.67437			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			317.28195	317.28195		317.27897	317.27897			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			320.80692	320.80692		320.80431	320.80431			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			219.99639	219.99639		219.97585	219.97585			0.00	0.00	0	7,883.0
R202	On 06/05/2021	Bond Future			222.28926	222.28926		222.26927	222.26927			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			220.53110	220.53110		220.51161	220.51161			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			222.98093	222.98093		222.96156	222.96156			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			4.47714	109.81468		4.48831	109.79212		1.53	0.00	0.00	0	32,397.0
R2023	On 06/05/2021	Bond Future			4.52952	107.02597		4.54211	107.00359		1.52	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.54930	108.20079		4.56384	108.17851		1.52	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.57572	105.47025		4.59305	105.44787		1.41	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			8.86290	94.92925		8.78931	95.36418		11.43	0.00	9,777,712.75	103	108,311.0
R2030	On 04/02/2021	Bond Future	8.20	Call	54.72000	0.05472		91.71000	0.09171	54.720	10.91	0.05	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	137.21000	0.13721		210.13000	0.21013	137.210	11.07	0.12	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	144.63000	0.14463		220.33000	0.22033	144.630	11.08	0.12	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,014.12000	1.01412		1,272.41000	1.27241	1,014.120	11.54	0.50	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	1,958.12000	1.95812		2,303.46000	2.30346	1,958.120	11.84	0.72	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,306.99000	2.30699		2,672.14000	2.67214	2,306.990	11.95	0.78	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	240.77000	0.24077		190.98000	0.19098	240.770	12.10	0.17	0.00	0	4,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	199.11000	0.19911		157.46000	0.15746	199.110	12.17	0.14	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	2.49000	0.00249		1.94000	0.00194	2.490	12.76	0.00	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			9.05894	95.89524		8.98203	96.33500		12.11	0.00	172,611,432.00	1,800	1,800.0
R2030	On 06/05/2021	Bond Future	7.97	Call	485.25000	0.48525		565.47000	0.56547	485.250	11.44	0.16	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	1,800.39000	1.80039		1,997.85000	1.99785	1,800.390	11.97	0.41	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	2,144.85000	2.14485		1,972.71000	1.97271	2,144.850	12.27	0.43	0.00	0	700.0

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	9.25	Put	2,073.16000	2.07316		0.00000	0.00000	2,073.160	12.29	0.42	100,903,238.80	2,500	2,500.0
R2030	On 06/05/2021	Bond Future	9.27	Call	3,221.20000	3.22120	3,496.09000	3.49609	3,221.200		12.31	0.59	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.35	Put	1,855.42000	1.85542		0.00000	0.00000	1,855.420	12.40	0.39	92,980,786.07	2,500	2,500.0
R2030	On 06/05/2021	Bond Future	9.92	Put	963.53000	0.96353	875.48000	0.87548	963.530		13.12	0.23	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	188.21000	0.18821	166.61000	0.16661	188.210		13.23	0.06	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.26100	92.94256	9.18048	93.38739			12.09	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future	7.70	Call	573.13000	0.57313	645.64000	0.64564	573.130		11.48	0.15	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.78	Call	2,125.35000	2.12535	2,310.88000	2.31088	2,125.350		11.80	0.39	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.95	Call	2,519.31000	2.51931	2,725.55000	2.72555	2,519.310		11.91	0.43	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	3,892.31000	3.89231	4,157.24000	4.15724	3,892.310		12.22	0.57	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	10.30	Put	1,414.63000	1.41463	1,313.92000	1.31392	1,414.630		13.08	0.25	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	157.27000	0.15727	141.65000	0.14165	157.270		13.08	0.04	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.46018	93.95395	9.37604	94.40374			10.70	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	1,132.45000	1.13245	1,247.91000	1.24791	1,132.450		10.05	0.24	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.77	Call	1,935.32000	1.93532	2,102.95000	2.10295	1,935.320		10.23	0.35	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	11.44	Put	672.58000	0.67258	618.92000	0.61892	672.580		11.54	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			9.83164	92.40873	9.76835	92.80183			13.49	0.00	0.00	0	114,916.0
R2032	On 04/02/2021	Bond Future	8.79	Call	7.34000	0.00734	13.54000	0.01354	7.340		12.53	0.01	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	9.29	Call	157.01000	0.15701	224.57000	0.22457	157.010		12.93	0.12	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	10.82	Put	40.03000	0.04003	34.07000	0.03407	40.030		15.11	0.03	0.00	0	800.0
R2032	On 06/05/2021	Bond Future			10.04151	89.20516	9.97553	89.60255			14.92	0.00	0.00	0	0.0
R2032	On 06/05/2021	Bond Future	10.33	Call	3,900.20000	3.90020	4,158.33000	4.15833	3,900.200		15.27	0.61	0.00	0	736.0
R2032	On 06/05/2021	Bond Future	12.57	Put	98.72000	0.09872	89.53000	0.08953	98.720		16.36	0.03	0.00	0	736.0
R2032	On 05/08/2021	Bond Future			10.25319	90.18491	10.18436	90.58694			14.32	0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future			10.47135	87.02123	10.39957	87.42775			13.25	0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future	9.33	Call	1,506.21000	1.50621	1,623.86000	1.62386	1,506.210		12.45	0.27	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	2,448.09000	2.44809	2,611.48000	2.61148	2,448.090		12.73	0.38	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	637.48000	0.63748	596.90000	0.59690	637.480		14.28	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			10.68034	90.97452	10.60713	91.45236			15.30	0.00	0.00	0	97,068.0
R2035	On 04/02/2021	Bond Future	10.14	Put	3,808.28000	3.80828	3,417.82000	3.41782	3,808.280		14.36	0.87	0.00	0	650.0
R2035	On 04/02/2021	Bond Future	11.14	Put	352.56000	0.35256	292.11000	0.29211	352.560		15.94	0.19	0.00	0	650.0
R2035	On 06/05/2021	Bond Future			10.89934	87.42712	10.82309	87.91015			16.92	0.00	0.00	0	0.0
R2035	On 06/05/2021	Bond Future	10.05	Call	1,124.74000	1.12474	1,264.03000	1.26403	1,124.740		15.99	0.25	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.24	Call	1,502.37000	1.50237	1,671.12000	1.67112	1,502.370		16.28	0.31	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	10.40	Call	1,869.04000	1.86904	2,063.05000	2.06305	1,869.040		16.51	0.36	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	10.55	Put	4,498.39000	4.49839	4,233.03000	4.23303	4,498.390		16.70	0.59	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.81	Call	3,001.66000	3.00166	3,259.36000	3.25936	3,001.660		16.99	0.49	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	11.05	Put	2,857.25000	2.85725	2,666.85000	2.66685	2,857.250		17.30	0.44	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	11.15	Call	4,166.62000	4.16662	4,472.92000	4.47292	4,166.620		17.47	0.59	0.00	0	600.0

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	11.32	Put	2,227.36000	2.22736		2,072.34000	2.07234	2,227.360	17.78	0.36	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	11.55	Put	1,801.88000	1.80188		1,672.96000	1.67296	1,801.880	18.23	0.30	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.02	Put	1,092.55000	1.09255		1,007.99000	1.00799	1,092.550	18.65	0.21	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	12.77	Put	408.65000	0.40865		372.04000	0.37204	408.650	18.65	0.09	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	12.91	Put	334.39000	0.33439		303.70000	0.30370	334.390	18.65	0.08	0.00	0	600.0	
R2035	On 05/08/2021	Bond Future			11.12396	88.38702		11.04444	88.87559		16.25	0.00	0.00	0	0.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	1,514.69000	1.51469		1,655.85000	1.65585	1,514.690	15.22	0.26	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	5,450.91000	5.45091		5,192.94000	5.19294	5,450.910	16.04	0.56	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	3,623.77000	3.62377		3,432.77000	3.43277	3,623.770	16.64	0.42	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			11.35436	84.87391		11.27148	85.36797		15.12	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,637.57000	1.63757		1,778.53000	1.77853	1,637.570	14.23	0.27	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	1,810.96000	1.81096		1,962.64000	1.96264	1,810.960	14.23	0.29	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	2,625.64000	2.62564		2,819.68000	2.81968	2,625.640	14.58	0.37	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	5,459.58000	5.45958		5,209.54000	5.20954	5,459.580	14.98	0.53	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	3,604.27000	3.60427		3,420.83000	3.42083	3,604.270	15.60	0.39	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	732.50000	0.73250		681.94000	0.68194	732.500	16.29	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			10.95847	81.85218		10.87513	82.38899		17.19	0.00	0.00	0	129,970.0	
R2037	On 04/02/2021	Bond Future	9.65	Call	2.11000	0.00211		4.80000	0.00480	2.110	15.82	0.00	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.35	Put	4,210.11000	4.21011		3,759.48000	3.75948	4,210.110	16.52	0.89	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	10.48	Call	292.68000	0.29268		421.18000	0.42118	292.680	16.78	0.17	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	10.85	Put	1,710.47000	1.71047		1,451.80000	1.45180	1,710.470	17.35	0.58	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	11.90	Put	83.15000	0.08315		66.85000	0.06685	83.150	19.32	0.05	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	11.97	Call	6,172.94000	6.17294		6,697.34000	6.69734	6,172.940	19.32	0.96	0.00	0	300.0	
R2037	On 04/02/2021	Bond Future	13.73	Put	0.00000	0.00000		0.00000	0.00000	0.000	19.32	0.00	0.00	0	300.0	
R2037	On 06/05/2021	Bond Future			11.17939	82.68514		11.09260	83.22768		18.09	0.00	0.00	0	0.0	
R2037	On 05/08/2021	Bond Future			11.40813	79.33716		11.31757	79.88596		18.28	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future			11.63049	80.20074		11.53623	80.75562		16.15	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			11.08253	83.85397		11.01428	84.32138		17.62	0.00	0.00	0	80,680.0	
R2040	On 04/02/2021	Bond Future	9.49	Call	0.13000	0.00013		0.34000	0.00034	0.130	16.00	0.00	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	9.57	Call	0.28000	0.00028		0.68000	0.00068	0.280	16.00	0.00	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.07	Call	13.91000	0.01391		24.96000	0.02496	13.910	16.03	0.01	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.24	Call	40.61000	0.04061		66.68000	0.06668	40.610	16.11	0.03	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.57	Put	373.33000	0.37333		317.63000	0.31763	373.330	18.86	0.18	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.74	Put	222.76000	0.22276		189.40000	0.18940	222.760	19.30	0.12	0.00	0	800.0	
R2040	On 06/05/2021	Bond Future			11.29898	84.70728		11.22785	85.17979		18.44	0.00	0.00	0	0.0	
R2040	On 06/05/2021	Bond Future	10.83	Call	2,017.38000	2.01738		2,212.38000	2.21238	2,017.380	17.80	0.37	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	11.58	Call	4,475.69000	4.47569		4,780.58000	4.78058	4,475.690	18.93	0.60	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	13.38	Put	346.72000	0.34672		317.75000	0.31775	346.720	20.42	0.08	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
R2040	On 05/08/2021	Bond Future			11.52306		81.13120		11.44880	81.60914		18.67	0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future	11.05	Call	3,056.27000		3.05627		3,269.75000	3.26975	3,056.270	18.13	0.42	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	4,587.16000		4.58716		4,857.42000	4.85742	4,587.160	18.73	0.53	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	263.96000		0.26396		244.46000	0.24446	263.960	20.33	0.05	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.74048		82.01429		11.66313	82.49760		16.51	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			11.17612		80.28838		11.10778	80.75665		18.54	0.00	0.00	0	51,852.0
R2044	On 04/02/2021	Bond Future	9.66	Call	0.27000		0.00027		0.65000	0.00065	0.270	16.82	0.00	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	6,483.73000		6.48373		6,037.56000	6.03756	6,483.730	17.03	0.97	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	2,867.66000		2.86766		2,560.06000	2.56006	2,867.660	18.26	0.74	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			11.38600		81.10545		11.31475	81.57874		19.37	0.00	0.00	0	0.0
R2044	On 06/05/2021	Bond Future	10.70	Call	1,522.45000		1.52245		1,684.94000	1.68494	1,522.450	18.44	0.30	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	4,507.69000		4.50769		4,259.66000	4.25966	4,507.690	19.16	0.57	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	3,367.42000		3.36742		3,629.87000	3.62987	3,367.420	19.51	0.51	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	3,445.09000		3.44509		3,241.38000	3.24138	3,445.090	19.59	0.47	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	2,421.61000		2.42161		2,268.75000	2.26875	2,421.610	20.35	0.36	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	1,222.92000		1.22292		1,138.10000	1.13810	1,222.920	21.47	0.21	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.60321		77.61499		11.52878	78.09373		19.62	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.81369		78.45982		11.73612	78.94396		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			11.08551		83.97416		11.02214	84.42175		17.89	0.00	335,896,640.00	4,000	125,025.0
R2048	On 04/02/2021	Bond Future	9.80	Call	1.32000		0.00132		2.78000	0.00278	1.320	16.10	0.00	0.00	0	2,140.0
R2048	On 04/02/2021	Bond Future	10.80	Call	599.41000		0.59941		768.17000	0.76817	599.410	17.53	0.29	0.00	0	2,140.0
R2048	On 06/05/2021	Bond Future			11.28293		80.41852		11.21686	80.87100		19.63	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			11.48495		81.30154		11.41598	81.75920		18.82	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			11.69075		77.77441		11.61880	78.23717		17.56	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			10.59869		69.81350		10.51011	70.31535		17.92	0.00	767,948.50	11	26,196.0
R209	On 06/05/2021	Bond Future			10.79486		67.38456		10.70292	67.89177		19.90	0.00	0.00	0	5,250.0
R209	On 06/05/2021	Bond Future	9.75	Call	833.16000		0.83316		959.01000	0.95901	833.160	18.91	0.22	0.00	0	8,200.0
R209	On 06/05/2021	Bond Future	10.25	Call	1,646.06000		1.64606		1,846.35000	1.84635	1,646.060	19.37	0.36	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	1,855.85000		1.85585		2,071.93000	2.07193	1,855.850	19.49	0.39	0.00	0	1,000.0
R209	On 06/05/2021	Bond Future	10.60	Put	3,523.04000		3.52304		3,271.13000	3.27113	3,523.040	19.76	0.54	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	2,443.77000		2.44377		2,251.09000	2.25109	2,443.770	20.19	0.42	0.00	0	3,500.0

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	On 06/05/2021	Bond Future	11.25	Put	1,940.98000		1.94098	1,781.13000	1.78113	1,940.980		20.63	0.35	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	1,408.76000		1.40876	1,287.59000	1.28759	1,408.760		21.37	0.27	0.00	0	3,750.0
R209	On 06/05/2021	Bond Future	12.25	Put	678.77000		0.67877	612.91000	0.61291	678.770		21.70	0.15	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.99176		68.12466	10.89630	68.63766			19.02	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			11.19264		65.72574	11.09355	66.24445			17.70	0.00	0.00	0	1,000.0
R209	On 04/11/2021	Bond Future	9.50	Call	999.23000		0.99923	1,110.04000	1.11004	999.230		16.62	0.20	0.00	0	2,000.0
R209	On 04/11/2021	Bond Future	10.50	Put	6,292.71000		6.29271	5,987.32000	5.98732	6,292.710		17.19	0.61	0.00	0	2,000.0
R209	On 04/11/2021	Bond Future	12.00	Put	2,624.09000		2.62409	2,466.64000	2.46664	2,624.090		19.08	0.32	0.00	0	2,000.0
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			195.21536		195.21536	194.82589	194.82589				0.00	0.00	0	1,213.0
R210	On 06/05/2021	Bond Future			194.53634		194.53634	194.14360	194.14360				0.00	0.00	0	0.0
R210	On 05/08/2021	Bond Future			196.71932		196.71932	196.32265	196.32265				0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			196.16418		196.16418	195.76351	195.76351				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			170.09235		170.09235	170.09182	170.09182				0.00	96,782,547.15	569	4,953.0
R212	On 06/05/2021	Bond Future			171.86517		171.86517	171.86527	171.86527				0.00	0.00	0	0.0
R212	On 05/08/2021	Bond Future			171.46104		171.46104	171.46168	171.46168				0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			173.36583		173.36583	173.36668	173.36668				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			9.35427		87.99699	9.28581	88.39345			12.82	0.00	0.00	0	8,858.0
R213	On 06/05/2021	Bond Future			9.54687		85.36431	9.47558	85.76511			14.17	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future			9.74323		86.30143	9.66889	86.70689			13.55	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future	9.34	Call	2,443.14000		2.44314	2,624.44000	2.62444	2,443.140		13.28	0.42	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.14	Put	2,550.74000		2.55074	2,406.52000	2.40652	2,550.740		13.88	0.38	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.78	Put	1,555.69000		1.55569	1,460.85000	1.46085	1,555.690		14.66	0.26	0.00	0	200.0
R213	On 04/11/2021	Bond Future			9.94692		83.71090	9.86944	84.12089			12.54	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			11.00452		66.74435	10.92602	67.19033			19.44	0.00	0.00	0	15,579.0
R214	On 06/05/2021	Bond Future			11.19767		64.14743	11.11612	64.59820			21.64	0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future			11.39464		64.85169	11.30982	65.30762			20.67	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			11.59507		62.28005	11.50692	62.74100			19.26	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
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 :											1,175,735,077.47	14,541	1 150 299.0
Grand Total:											1,175,735,077.47	14,541	1 150 299.0