



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: 21/01/2021

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
<b>Derivatives</b>														
5Y STND	On 21/12/2021	Interest Rate Swap	90.60000		90.60000		90.53000	90.53000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future	792.68200		792.68200		794.56400	794.56400			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	800.70000		800.70000		802.60600	802.60600			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	809.35700		809.35700		811.28600	811.28600			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	818.20800		818.20800		820.15800	820.15800			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	873.86800		873.86800		871.64500	871.64500			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	882.70800		882.70800		880.46700	880.46700			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	892.25100		892.25100		889.98900	889.98900			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	902.00800		902.00800		899.72300	899.72300			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	765.03900		765.03900		762.74600	762.74600			0.00	7,650,390.00	1	176.0
ALBI	On 06/05/2021	Index Future	772.77800		772.77800		770.46600	770.46600			0.00	0.00	0	134.0
ALBI	On 05/08/2021	Index Future	781.13300		781.13300		778.79900	778.79900			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		789.67500	789.67500		787.31600	787.31600			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		11.37060	77.44436		11.44904	77.02491			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future		11.62414	74.45415		11.70582	74.03093			0.00	0.00	0	350.0
ES33	On 05/08/2021	Bond Future		11.88250	75.26822		11.96769	74.84061			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.14940	72.30874		12.23827	71.87661			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		11.86787	76.55230		11.95117	76.05478			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future		12.11332	73.06916		12.20036	72.56708			0.00	0.00	0	4,779.0
ES42	On 05/08/2021	Bond Future		12.35747	73.86876		12.44842	73.36141			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.61127	70.41110		12.70643	69.89841			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		756.24600	756.24600		754.05200	754.05200			0.00	1,066,306,860.00	141	827.0
GOVI	On 06/05/2021	GOVI		763.89600	763.89600		761.68400	761.68400			0.00	1,069,454,400.00	140	140.0
GOVI	On 05/08/2021	GOVI		772.15500	772.15500		769.92200	769.92200			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		780.59900	780.59900		778.34200	778.34200			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		148.28826	148.28826		148.28185	148.28185			0.00	0.00	0	6,737.0
I2025	On 06/05/2021	Bond Future		149.82512	149.82512		149.81950	149.81950			0.00	0.00	0	1,014.0
I2025	On 05/08/2021	Bond Future		149.96823	149.96823		149.96300	149.96300			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		151.62671	151.62671		151.62163	151.62163			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		104.89954	104.89954		104.65929	104.65929			0.00	0.00	0	1,613.0
I2029	On 06/05/2021	Bond Future		104.84752	104.84752		104.60542	104.60542			0.00	0.00	0	993.0
I2029	On 05/08/2021	Bond Future		106.01907	106.01907		105.77462	105.77462			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		106.04113	106.04113		105.79405	105.79405			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	99.99730	99.99730	99.99730	99.47291	99.47291				0.00	0.00	0	1,509.0
I2033	On 06/05/2021	Bond Future	99.81830	99.81830	99.81830	99.28905	99.28905				0.00	0.00	0	7,616.0
I2033	On 05/08/2021	Bond Future	100.93355	100.93355	100.93355	100.39872	100.39872				0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	100.82506	100.82506	100.82506	100.28438	100.28438				0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
I2038	On 04/02/2021	Bond Future	111.60536	111.60536	111.60536	111.59450	111.59450				0.00	0.00	0	7,617.0
I2038	On 06/05/2021	Bond Future	112.76201	112.76201	112.76201	112.75170	112.75170				0.00	0.00	0	3,521.0
I2038	On 05/08/2021	Bond Future	112.29966	112.29966	112.29966	112.28973	112.28973				0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	113.54172	113.54172	113.54172	113.53175	113.53175				0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
I2046	On 04/02/2021	Bond Future	100.67486	100.67486	100.67486	100.66493	100.66493				0.00	0.00	0	14,890.0
I2046	On 06/05/2021	Bond Future	99.92825	99.92825	99.92825	99.91872	99.91872				0.00	0.00	0	635.0
I2046	On 05/08/2021	Bond Future	101.04506	101.04506	101.04506	101.03574	101.03574				0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	100.35499	100.35499	100.35499	100.34574	100.34574				0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
I2050	On 04/02/2021	Bond Future	101.96724	101.96724	101.96724	101.95722	101.95722				0.00	0.00	0	11,025.0
I2050	On 06/05/2021	Bond Future	103.02418	103.02418	103.02418	103.01442	103.01442				0.00	0.00	0	1,635.0
I2050	On 05/08/2021	Bond Future	102.24696	102.24696	102.24696	102.23761	102.23761				0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	103.37786	103.37786	103.37786	103.36858	103.36858				0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
IGOV	On 04/02/2021	Index Future	271.68000	271.68000	271.68000	271.47600	271.47600				0.00	0.00	0	957.0
IGOV	On 06/05/2021	Index Future	274.49600	274.49600	274.49600	274.29100	274.29100				0.00	0.00	0	17.0
IGOV	On 05/08/2021	Index Future	277.53100	277.53100	277.53100	277.32400	277.32400				0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	280.63100	280.63100	280.63100	280.42300	280.42300				0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.64500	96.35500	96.35500	3.56000	96.44000				0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.63500	96.36500	96.36500	3.54500	96.45500				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.58000	96.42000	96.42000	3.47000	96.53000				0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.58000	96.42000	96.42000	3.46000	96.54000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.55500	96.44500	96.44500	3.45500	96.54500				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	3.58000	96.42000	96.42000	3.48000	96.52000				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.61000	96.39000	96.39000	3.48000	96.52000				0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.72500	96.27500	96.27500	3.63500	96.36500				0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.78000	96.22000	96.22000	3.64500	96.35500				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.06000	95.94000	95.94000	3.96000	96.04000				0.00	958,890,000.00	40,000	20,001.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.10000	95.90000	95.90000	3.97000	96.03000				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	4.36000	95.64000	95.64000	4.28500	95.71500				0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	6.65392	119.84640	119.84640	6.60012	120.13339			6.18	0.00	11,625,100.80	97	60,699.0

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	0.00000		0.00000		0.00000	0.00000	0.000	6.87	0.00	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			6.80397		121.05868		6.74683	121.34927		6.53	0.00	0.00	0	22,592.0
R186	On 06/05/2021	Bond Future	7.30	Put	771.29000		0.77129		700.40000	0.70040	771.290	6.78	0.28	0.00	0	15,177.0
R186	On 05/08/2021	Bond Future			6.95178		117.10058		6.89102	117.39474		6.45	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.10699		118.36877		7.04237	118.66628		5.85	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			318.54723		318.54723		318.54146	318.54146			0.00	0.00	0	2,401.0
R197	On 06/05/2021	Bond Future			321.84866		321.84866		321.84469	321.84469			0.00	0.00	0	1,250.0
R197	On 05/08/2021	Bond Future			317.43936		317.43936		317.43645	317.43645			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			320.95053		320.95053		320.94792	320.94792			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			220.22160		220.22160		219.97872	219.97872			0.00	0.00	0	7,722.0
R202	On 06/05/2021	Bond Future			222.50411		222.50411		222.25971	222.25971			0.00	0.00	0	457.0
R202	On 05/08/2021	Bond Future			220.73809		220.73809		220.49170	220.49170			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			223.17935		223.17935		222.93062	222.93062			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			4.54050		109.68681		4.45984	109.84962		1.50	0.00	0.00	0	30,644.0
R2023	On 06/05/2021	Bond Future			4.60573		106.89059		4.51282	107.05566		1.51	0.00	0.00	0	1,753.0
R2023	On 05/08/2021	Bond Future			4.64202		108.05881		4.53279	108.22610		1.50	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.69100		105.32150		4.55987	105.49073		1.38	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			8.73441		95.69033		8.77675	95.43867		11.16	0.00	0.00	0	53,780.0
R2030	On 04/02/2021	Bond Future	8.20	Call	46.73000		0.04673		41.10000	0.04110	46.730	10.64	0.06	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	139.04000		0.13904		121.68000	0.12168	139.040	10.80	0.14	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	147.81000		0.14781		129.36000	0.12936	147.810	10.81	0.14	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,262.89000		1.26289		1,135.54000	1.13554	1,262.890	11.27	0.64	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,421.03000		2.42103		2,228.38000	2.22838	2,421.030	11.57	0.86	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,827.51000		2.82751		2,620.12000	2.62012	2,827.510	11.68	0.90	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	62.11000		0.06211		91.91000	0.09191	62.110	11.82	0.06	0.00	0	4,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	46.85000		0.04685		70.96000	0.07096	46.850	11.90	0.05	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	0.06000		0.00006		0.16000	0.00016	0.060	12.48	0.00	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			8.92579		96.65826		8.96990	96.40460		11.87	0.00	0.00	0	56,331.0
R2030	On 06/05/2021	Bond Future	7.97	Call	538.67000		0.53867		502.11000	0.50211	538.670	11.19	0.18	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	2,010.59000		2.01059		1,908.96000	1.90896	2,010.590	11.72	0.45	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	1,717.95000		1.71795		1,827.92000	1.82792	1,717.950	12.03	0.38	0.00	0	700.0

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R2030	On 06/05/2021	Bond Future	9.25	Put	1,654.74000	1.65474	1,762.02000	1.76202	1,654.740	12.05	0.37	0.00	0	2,500.0	
R2030	On 06/05/2021	Bond Future	9.27	Call	3,571.17000	3.57117	3,423.02000	3.42302	3,571.170	12.07	0.64	0.00	0	300.0	
R2030	On 06/05/2021	Bond Future	9.35	Put	1,463.87000	1.46387	1,562.50000	1.56250	1,463.870	12.16	0.34	0.00	0	2,500.0	
R2030	On 06/05/2021	Bond Future	9.92	Put	712.05000	0.71205	769.92000	0.76992	712.050	12.87	0.19	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	10.95	Put	116.06000	0.11606	130.04000	0.13004	116.060	12.98	0.04	0.00	0	300.0	
R2030	On 05/08/2021	Bond Future			9.12253	93.70924		9.16862	93.45315		11.86	0.00	0	0.0	
R2030	On 05/08/2021	Bond Future	7.70	Call	626.54000	0.62654	591.26000	0.59126	626.540	11.26	0.16	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	8.78	Call	2,330.05000	2.33005	2,231.57000	2.23157	2,330.050	11.58	0.42	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	8.95	Call	2,757.18000	2.75718	2,646.70000	2.64670	2,757.180	11.69	0.47	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	9.45	Call	4,230.48000	4.23048	4,085.37000	4.08537	4,230.480	11.99	0.60	0.00	0	600.0	
R2030	On 05/08/2021	Bond Future	10.30	Put	1,146.11000	1.14611	1,209.53000	1.20953	1,146.110	12.85	0.22	0.00	0	200.0	
R2030	On 05/08/2021	Bond Future	12.10	Put	107.01000	0.10701	116.64000	0.11664	107.010	12.85	0.03	0.00	0	600.0	
R2030	On 04/11/2021	Bond Future			9.31640	94.72427		9.36453	94.46549		10.65	0.00	0	0.0	
R2030	On 04/11/2021	Bond Future	8.27	Call	1,288.19000	1.28819	1,225.91000	1.22591	1,288.190	10.01	0.26	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	8.77	Call	2,222.60000	2.22260	2,130.34000	2.13034	2,222.600	10.35	0.38	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	548.34000	0.54834	581.35000	0.58135	548.340	11.48	0.11	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			9.69244	93.27642		9.74006	92.97830		13.23	0.00	0	43,992.0	
R2032	On 04/02/2021	Bond Future	8.79	Call	3.85000	0.00385	3.48000	0.00348	3.850	12.26	0.01	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	9.29	Call	161.50000	0.16150	140.00000	0.14000	161.500	12.66	0.14	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	10.82	Put	4.20000	0.00420	7.88000	0.00788	4.200	14.84	0.00	0.00	0	800.0	
R2032	On 06/05/2021	Bond Future			9.89739	90.07632		9.94691	89.77568		14.66	0.00	0	70,924.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	4,323.91000	4.32391	4,141.85000	4.14185	4,323.910	15.01	0.66	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	56.86000	0.05686	64.88000	0.06488	56.860	16.09	0.02	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			10.10369	91.06133		10.15525	90.75773		14.07	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future			10.31628	87.90271		10.37000	87.59597		13.16	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,699.85000	1.69985	1,616.57000	1.61657	1,699.850	12.37	0.30	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,731.90000	2.73190	2,614.63000	2.61463	2,731.900	12.65	0.41	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	513.71000	0.51371	546.67000	0.54667	513.710	14.19	0.09	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			10.46952	92.36096		10.53744	91.91079		15.12	0.00	0	73,358.0	
R2035	On 04/02/2021	Bond Future	10.14	Put	2,533.49000	2.53349	2,924.37000	2.92437	2,533.490	14.59	0.79	0.00	0	650.0	
R2035	On 04/02/2021	Bond Future	11.14	Put	85.41000	0.08541	136.47000	0.13647	85.410	16.29	0.07	0.00	0	650.0	
R2035	On 06/05/2021	Bond Future			10.68076	88.82246		10.75134	88.36830		16.74	0.00	0	23,710.0	
R2035	On 06/05/2021	Bond Future	10.05	Call	1,412.03000	1.41203	1,289.62000	1.28962	1,412.030	15.79	0.31	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.24	Call	1,864.99000	1.86499	1,715.27000	1.71527	1,864.990	16.09	0.37	0.00	0	793.0	
R2035	On 06/05/2021	Bond Future	10.40	Call	2,297.84000	2.29784	2,124.49000	2.12449	2,297.840	16.32	0.42	0.00	0	600.0	
R2035	On 06/05/2021	Bond Future	10.55	Put	3,596.47000	3.59647	3,854.96000	3.85496	3,596.470	16.52	0.53	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	10.81	Call	3,609.94000	3.60994	3,376.10000	3.37610	3,609.940	16.81	0.56	0.00	0	1,650.0	
R2035	On 06/05/2021	Bond Future	10.05	Put	2,172.43000	2.17243	2,359.22000	2.35922	2,172.430	17.11	0.37	0.00	0	500.0	
R2035	On 06/05/2021	Bond Future	11.15	Call	4,918.51000	4.91851	4,638.12000	4.63812	4,918.510	17.28	0.66	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	1,651.02000		1.65102	1,804.08000	1.80408	1,651.020		17.59	0.30	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.55	Put	1,308.51000		1.30851	1,436.65000	1.43665	1,308.510		18.04	0.24	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	752.11000		0.75211	836.42000	0.83642	752.110		18.46	0.16	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.77	Put	251.22000		0.25122	287.03000	0.28703	251.220		18.46	0.06	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.91	Put	200.89000		0.20089	230.76000	0.23076	200.890		18.46	0.05	0.00	0	600.0
R2035	On 05/08/2021	Bond Future			10.89685		89.79337	10.97034	89.33458			16.07	0.00	0.00	0	0.0
R2035	On 05/08/2021	Bond Future	10.02	Call	1,823.38000		1.82338	1,695.56000	1.69556	1,823.380		15.04	0.31	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	4,591.35000		4.59135	4,838.64000	4.83864	4,591.350		15.86	0.51	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	2,957.38000		2.95738	3,141.34000	3.14134	2,957.380		16.46	0.37	0.00	0	100.0
R2035	On 04/11/2021	Bond Future			11.11848		86.29131	11.19500	85.82768			15.05	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,985.74000		1.98574	1,853.79000	1.85379	1,985.740		14.16	0.31	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	2,188.18000		2.18818	2,046.02000	2.04602	2,188.180		14.16	0.33	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.62	Call	3,119.27000		3.11927	2,937.41000	2.93741	3,119.270		14.51	0.42	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	4,673.78000		4.67378	4,908.80000	4.90880	4,673.780		14.91	0.48	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.75	Put	3,007.94000		3.00794	3,180.69000	3.18069	3,007.940		15.52	0.35	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	554.20000		0.55420	601.34000	0.60134	554.200		16.21	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			10.71228		83.45346	10.79003	82.94266			17.06	0.00	667,627.68	8	82,487.0
R2037	On 04/02/2021	Bond Future	9.65	Call	2.07000		0.00207	1.53000	0.00153	2.070		15.68	0.00	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	2,716.99000		2.71699	3,165.29000	3.16529	2,716.990		16.38	0.81	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	489.33000		0.48933	385.56000	0.38556	489.330		16.65	0.29	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	723.08000		0.72308	967.20000	0.96720	723.080		17.22	0.37	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	7.22000		0.00722	15.14000	0.01514	7.220		19.19	0.01	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	7,716.19000		7.71619	7,210.93000	7.21093	7,716.190		19.19	1.00	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		19.19	0.00	0.00	0	300.0
R2037	On 06/05/2021	Bond Future			10.92399		84.29764	11.00481	83.78213			17.98	0.00	0.00	0	53,763.0
R2037	On 05/08/2021	Bond Future			11.14252		80.96325	11.22671	80.44240			18.17	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future			11.35484		81.84035	11.44238	81.31404			16.18	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			10.81142		85.73566	10.89415	85.15434			17.60	0.00	171,471.32	2	69,629.0
R2040	On 04/02/2021	Bond Future	9.49	Call	0.11000		0.00011	0.08000	0.00008	0.110		15.97	0.00	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	0.27000		0.00027	0.19000	0.00019	0.270		15.97	0.00	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	24.45000		0.02445	17.11000	0.01711	24.450		16.00	0.02	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	77.95000		0.07795	55.52000	0.05552	77.950		16.08	0.07	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	61.24000		0.06124	108.78000	0.10878	61.240		18.83	0.05	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.74	Put	27.82000		0.02782	53.30000	0.05330	27.820		19.27	0.02	0.00	0	800.0
R2040	On 06/05/2021	Bond Future			11.01750		86.60285	11.10352	86.01621			18.39	0.00	0.00	0	25,448.0
R2040	On 06/05/2021	Bond Future	10.83	Call	2,704.21000		2.70421	2,459.89000	2.45989	2,704.210		17.76	0.46	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	11.58	Call	5,599.88000		5.59988	5,219.72000	5.21972	5,599.880		18.89	0.69	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	13.38	Put	195.57000		0.19557	230.42000	0.23042	195.570		20.38	0.05	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	Options Inter
R2040	On 05/08/2021	Bond Future			11.23009		83.04339		11.31975	82.45056		18.61	0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future	11.05	Call	3,837.67000		3.83767		3,568.87000	3.56887	3,837.670	18.08	0.48	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	5,590.77000		5.59077		5,252.12000	5.25212	5,590.770	18.67	0.60	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	167.49000		0.16749		190.53000	0.19053	167.490	20.27	0.03	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.43619		83.94311		11.52946	83.34401		16.49	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			10.88528		82.31384		10.97296	81.69417		18.54	0.00	0.00	0	45,226.0
R2044	On 04/02/2021	Bond Future	9.66	Call	0.32000		0.00032		0.22000	0.00022	0.320	16.82	0.00	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	4,495.24000		4.49524		5,093.35000	5.09335	4,495.240	17.03	0.94	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	1,345.09000		1.34509		1,742.42000	1.74242	1,345.090	18.26	0.54	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			11.08381		83.14646		11.17502	82.52106		19.36	0.00	0.00	0	19,954.0
R2044	On 06/05/2021	Bond Future	10.70	Call	2,144.46000		2.14446		1,923.56000	1.92356	2,144.460	18.43	0.39	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	3,347.70000		3.34770		3,669.54000	3.66954	3,347.700	19.15	0.47	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	4,406.98000		4.40698		4,054.50000	4.05450	4,406.980	19.50	0.60	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	2,474.47000		2.47447		2,738.03000	2.73803	2,474.470	19.58	0.38	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	1,670.87000		1.67087		1,868.78000	1.86878	1,670.870	20.33	0.28	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	783.55000		0.78355		893.54000	0.89354	783.550	21.45	0.15	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.28847		79.67436		11.38358	79.04232		19.59	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.48657		80.53759		11.58555	79.89882		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			10.80556		85.98544		10.89335	85.34519		17.99	0.00	171,970.88	2	120,606.0
R2048	On 04/02/2021	Bond Future	9.80	Call	2.13000		0.00213		1.40000	0.00140	2.130	16.21	0.00	0.00	0	2,140.0
R2048	On 04/02/2021	Bond Future	10.80	Call	1,164.33000		1.16433		911.19000	0.91119	1,164.330	17.63	0.50	0.00	0	2,140.0
R2048	On 06/05/2021	Bond Future			10.99208		82.44545		11.08338	81.79932		19.71	0.00	0.00	0	5,260.0
R2048	On 05/08/2021	Bond Future			11.18222		83.34671		11.27736	82.69373		18.87	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			11.37578		79.83785		11.47489	79.17793		17.58	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			10.36984		71.12111		10.44743	70.67372		17.55	0.00	782,332.21	11	24,876.0
R209	On 06/05/2021	Bond Future			10.55821		68.70142		10.63861	68.24987		19.59	0.00	0.00	0	7,458.0
R209	On 06/05/2021	Bond Future	9.75	Call	1,054.89000		1.05489		949.86000	0.94986	1,054.890	18.60	0.27	0.00	0	8,200.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,038.36000		2.03836		1,866.46000	1.86646	2,038.360	19.06	0.42	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.35	Call	2,286.69000		2.28669		2,100.48000	2.10048	2,286.690	19.18	0.45	0.00	0	1,000.0
R209	On 06/05/2021	Bond Future	10.60	Put	2,736.34000		2.73634		2,965.98000	2.96598	2,736.340	19.45	0.47	0.00	0	6,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	1,816.60000		1.81660		1,991.97000	1.99197	1,816.600	19.88	0.35	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	Open Interest
R209	On 06/05/2021	Bond Future	11.25	Put	1,406.12000		1.40612	1,551.70000	1.55170	1,406.120	20.32	0.28	0.00	0	9,150.0	
R209	On 06/05/2021	Bond Future	11.60	Put	986.24000		0.98624	1,096.92000	1.09692	986.240	21.05	0.21	0.00	0	3,750.0	
R209	On 06/05/2021	Bond Future	12.25	Put	435.73000		0.43573	494.97000	0.49497	435.730	21.39	0.11	0.00	0	9,150.0	
R209	On 05/08/2021	Bond Future			10.74680		69.45269	10.83016	68.99648		18.80	0.00	0.00	0	0.0	
R209	On 04/11/2021	Bond Future			10.93910		67.06486	11.02556	66.60380		17.75	0.00	0.00	0	1,795.0	
R209	On 04/11/2021	Bond Future	9.50	Call	1,264.64000		1.26464	1,164.93000	1.16493	1,264.640	16.66	0.23	19,581,150.97	1,250	3,750.0	
R209	On 04/11/2021	Bond Future	10.50	Put	5,477.57000		5.47757	5,747.49000	5.74749	5,477.570	17.24	0.56	46,926,232.48	1,250	5,500.0	
R209	On 04/11/2021	Bond Future	12.00	Put	2,189.17000		2.18917	2,329.48000	2.32948	2,189.170	19.14	0.28	47,252,167.13	2,500	5,500.0	
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			195.54384		195.54384	195.27912	195.27912			0.00	0.00	0	957.0	
R210	On 06/05/2021	Bond Future			194.85700		194.85700	194.59053	194.59053			0.00	0.00	0	441.0	
R210	On 05/08/2021	Bond Future			197.03434		197.03434	196.76561	196.76561			0.00	0.00	0	0.0	
R210	On 04/11/2021	Bond Future			196.47322		196.47322	196.20176	196.20176			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			170.15678		170.15678	170.08763	170.08763			0.00	11,910,974.60	70	3,909.0	
R212	On 06/05/2021	Bond Future			171.92027		171.92027	171.85139	171.85139			0.00	0.00	0	0.0	
R212	On 05/08/2021	Bond Future			171.50862		171.50862	171.43955	171.43955			0.00	0.00	0	0.0	
R212	On 04/11/2021	Bond Future			173.40547		173.40547	173.33585	173.33585			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			9.22586		88.74261	9.24820	88.61228		12.49	0.00	0.00	0	8,858.0	
R213	On 06/05/2021	Bond Future			9.41414		86.11253	9.43729	85.98141		13.87	0.00	0.00	0	0.0	
R213	On 05/08/2021	Bond Future			9.60567		87.05372	9.62974	86.92145		13.30	0.00	0.00	0	0.0	
R213	On 05/08/2021	Bond Future	9.34	Call	2,655.97000		2.65597	2,605.36000	2.60536	2,655.970	13.03	0.45	0.00	0	200.0	
R213	On 05/08/2021	Bond Future	10.14	Put	2,162.94000		2.16294	2,217.80000	2.21780	2,162.940	13.63	0.35	0.00	0	200.0	
R213	On 05/08/2021	Bond Future	10.78	Put	1,276.76000		1.27676	1,314.28000	1.31428	1,276.760	14.40	0.23	0.00	0	200.0	
R213	On 04/11/2021	Bond Future			9.80439		84.46714	9.82944	84.33358		12.47	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			10.74011		68.26661	10.82278	67.78450		19.11	0.00	887,465.93	13	13,816.0	
R214	On 06/05/2021	Bond Future			10.92389		65.68138	11.00960	65.19480		21.39	0.00	0.00	0	1,815.0	
R214	On 05/08/2021	Bond Future			11.11068		66.39936	11.19969	65.90765		20.49	0.00	0.00	0	0.0	
R214	On 04/11/2021	Bond Future			11.30071		63.84131	11.39312	63.34437		19.40	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
<b>Total for Derivatives :</b>											<b>3,242,278,144.01</b>	<b>45,485</b>	<b>1 224 295.0</b>
<b>Grand Total:</b>											<b>3,242,278,144.01</b>	<b>45,485</b>	<b>1 224 295.0</b>