



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: 27/10/2020

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	90.22000	90.22000	90.21000	90.21000					0.00	0.00	0	51.00
AL37	On 05/11/2020	Index Future	761.23600	761.23600	762.69900	762.69900					0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	768.67900	768.67900	770.14700	770.14700					0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future	776.85000	776.85000	778.37600	778.37600					0.00	0.00	0	0.00
AL37	On 05/08/2021	Index Future	785.16000	785.16000	786.76000	786.76000					0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	825.25100	825.25100	824.27300	824.27300					0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	833.31900	833.31900	832.32100	832.32100					0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future	842.17700	842.17700	841.21500	841.21500					0.00	0.00	0	0.00
AL7T	On 05/08/2021	Index Future	851.18700	851.18700	850.27600	850.27600					0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	722.13900	722.13900	722.58000	722.58000					0.00	967,666,260.00	134	68.00
ALBI	On 04/02/2021	Index Future	729.19900	729.19900	729.63600	729.63600					0.00	977,126,660.00	134	181.00
ALBI	On 06/05/2021	Index Future	736.95000	736.95000	737.43200	737.43200					0.00	0.00	0	0.00

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 05/08/2021	Index Future	744.83400	744.83400		745.37500	745.37500			0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.77317	73.19139		11.76609	73.22808			0.00	25,616,986.50	350	0.00
ES33	On 04/02/2021	Bond Future	12.05247	73.90760		12.04527	73.94368			0.00	25,867,660.00	350	350.00
ES33	On 06/05/2021	Bond Future	12.32764	70.91980		12.31927	70.96041			0.00	0.00	0	0.00
ES33	On 05/08/2021	Bond Future	12.61889	71.68730		12.60900	71.73371			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	12.39695	71.30895		12.38473	71.37736			0.00	341,498,561.55	4,789	0.00
ES42	On 04/02/2021	Bond Future	12.66626	72.00673		12.65363	72.07491			0.00	344,840,229.97	4,789	4,789.00
ES42	On 06/05/2021	Bond Future	12.94246	68.51509		12.92844	68.58802			0.00	0.00	0	0.00
ES42	On 05/08/2021	Bond Future	13.22719	69.25691		13.21144	69.33586			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 05/11/2020	GOVI	713.19800	713.19800		713.60200	713.60200			0.00	0.00	0	254.00
GOVI	On 04/02/2021	GOVI	720.17000	720.17000		720.57000	720.57000			0.00	0.00	0	941.00
GOVI	On 06/05/2021	GOVI	727.82500	727.82500		728.27000	728.27000			0.00	0.00	0	0.00
GOVI	On 05/08/2021	GOVI	735.61200	735.61200		736.11400	736.11400			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	144.66901	144.66901		144.75789	144.75789			0.00	117,615,905.13	813	2,483.00
I2025	On 04/02/2021	Bond Future	144.61310	144.61310		144.70097	144.70097			0.00	117,570,450.30	813	3,115.00
I2025	On 06/05/2021	Bond Future	146.18727	146.18727		146.28428	146.28428			0.00	0.00	0	0.00
I2025	On 05/08/2021	Bond Future	146.27388	146.27388		146.38276	146.38276			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	100.49978	100.49978		100.34306	100.34306			0.00	131,453,712.24	1,308	1,106.00
I2029	On 04/02/2021	Bond Future	101.50824	101.50824		101.34865	101.34865			0.00	96,635,844.48	952	4,910.00
I2029	On 06/05/2021	Bond Future	101.47440	101.47440		101.31875	101.31875			0.00	0.00	0	0.00
I2029	On 05/08/2021	Bond Future	102.59623	102.59623		102.44638	102.44638			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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 05/11/2020	Bond Future	94.59063	94.59063		94.54932	94.54932			0.00	1,248,217,953.48	13,196	1,713.00
I2033	On 04/02/2021	Bond Future	95.53985	95.53985		95.49680	95.49680			0.00	1,260,743,860.60	13,196	7,576.00
I2033	On 06/05/2021	Bond Future	95.36484	95.36484		95.32663	95.32663			0.00	0.00	0	0.00
I2033	On 05/08/2021	Bond Future	96.41915	96.41915		96.38765	96.38765			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future	105.17049	105.17049		105.40326	105.40326			0.00	563,924,167.38	5,362	5,279.00
I2038	On 04/02/2021	Bond Future	104.52984	104.52984		104.76351	104.76351			0.00	560,489,002.08	5,362	8,468.00
I2038	On 06/05/2021	Bond Future	105.66786	105.66786		105.91010	105.91010			0.00	0.00	0	0.00
I2038	On 05/08/2021	Bond Future	105.11544	105.11544		105.36815	105.36815			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future	92.80066	92.80066		92.83710	92.83710			0.00	58,928,419.10	635	4,012.00
I2046	On 04/02/2021	Bond Future	93.73182	93.73182		93.76740	93.76740			0.00	59,519,705.70	635	12,411.00
I2046	On 06/05/2021	Bond Future	92.96301	92.96301		93.00427	93.00427			0.00	0.00	0	0.00
I2046	On 05/08/2021	Bond Future	93.99104	93.99104		94.03949	94.03949			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future	94.90221	94.90221		95.03105	95.03105			0.00	155,165,113.35	1,635	5,045.00
I2050	On 04/02/2021	Bond Future	93.96556	93.96556		94.09446	94.09446			0.00	153,633,690.60	1,635	11,439.00
I2050	On 06/05/2021	Bond Future	94.98855	94.98855		95.12413	95.12413			0.00	0.00	0	0.00
I2050	On 05/08/2021	Bond Future	94.11211	94.11211		94.25624	94.25624			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 05/11/2020	Index Future	257.39200	257.39200		257.43900	257.43900			0.00	491,618,720.00	191	273.00
IGOV	On 04/02/2021	Index Future	259.97300	259.97300		260.01700	260.01700			0.00	886,507,930.00	341	737.00
IGOV	On 06/05/2021	Index Future	262.80000	262.80000		262.85800	262.85800			0.00	0.00	0	0.00
IGOV	On 05/08/2021	Index Future	265.67400	265.67400		265.75200	265.75200			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.33500	96.66500		3.33500	96.66500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.22500	96.77500		3.22500	96.77500			0.00	0.00	0	30,010.00
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.21000	96.79000		3.20000	96.80000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.16000	96.84000		3.16000	96.84000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.16500	96.83500		3.15500	96.84500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.13000	96.87000		3.14000	96.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.18000	96.82000		3.19000	96.81000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.29500	96.70500		3.28500	96.71500			0.00	0.00	0	30,000.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.47000	96.53000		3.47000	96.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.56000	96.44000		3.57000	96.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	3.98500	96.01500		3.99500	96.00500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.30500	95.69500		4.30500	95.69500			0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.18739	120.21286		7.14402	120.44565		6.98	0.00	0.00	0	82,430.00

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 05/11/2020	Bond Future	6.50	Call	0.67000	0.00067		2.05000	0.00205	0.670	6.73	0.00	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.00	Call	169.57000	0.16957		252.47000	0.25247	169.570	6.98	0.22	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.50	Call	1,735.70000	1.73570		1,957.97000	1.95797	1,735.700	7.31	0.89	0.00	0	80.00
R186	On 05/11/2020	Bond Future	8.00	Call	4,255.57000	4.25557		4,488.40000	4.48840	4,255.570	7.74	1.00	0.00	0	1,200.00
R186	On 04/02/2021	Bond Future			7.36947	116.11108		7.32388	116.34461		7.77	0.00	2,843,095,904.88	24,486	15,820.00
R186	On 04/02/2021	Bond Future	8.00	Put	774.08000	0.77408		724.44000	0.72444	774.080	8.22	0.25	0.00	0	15,177.00
R186	On 06/05/2021	Bond Future			7.54977	117.34740		7.50007	117.59008		6.90	0.00	0.00	0	0.00
R186	On 05/08/2021	Bond Future			7.74692	113.33588		7.69224	113.58980		5.92	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			316.98811	316.98811		316.87156	316.87156			0.00	305,576,538.04	964	1,942.00
R197	On 04/02/2021	Bond Future			312.32207	312.32207		312.20023	312.20023			0.00	312,946,714.14	1,002	2,405.00
R197	On 06/05/2021	Bond Future			315.72184	315.72184		315.61632	315.61632			0.00	0.00	0	0.00
R197	On 05/08/2021	Bond Future			311.21339	311.21339		311.12987	311.12987			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			213.26204	213.26204		213.16911	213.16911			0.00	97,460,752.28	457	3,471.00
R202	On 04/02/2021	Bond Future			211.23425	211.23425		211.13750	211.13750			0.00	96,534,052.25	457	7,827.00
R202	On 06/05/2021	Bond Future			213.53353	213.53353		213.44765	213.44765			0.00	0.00	0	0.00
R202	On 05/08/2021	Bond Future			211.64551	211.64551		211.57438	211.57438			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			4.35407	108.87827		4.36488	108.85372		1.84	0.00	213,292,530.93	1,959	31,267.00
R2023	On 04/02/2021	Bond Future			4.41330	109.94371		4.42628	109.91746		1.81	0.00	215,379,727.89	1,959	5,379.00
R2023	On 06/05/2021	Bond Future			4.42783	107.20696		4.43928	107.18656		1.78	0.00	0.00	0	0.00
R2023	On 05/08/2021	Bond Future			4.44113	108.36676		4.44934	108.35415		1.59	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.25572	94.51751		9.28817	94.32935		12.45	0.00	15,563,347,714.11	164,661	93,858.00
R2030	On 05/11/2020	Bond Future	8.10	Call	0.02000	0.00002		0.03000	0.00003	0.020	11.68	0.00	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	0.49000	0.00049		0.63000	0.00063	0.490	11.70	0.00	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	0.63000	0.00063		0.80000	0.00080	0.630	11.70	0.00	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	4.39000	0.00439		4.95000	0.00495	4.390	11.76	0.01	0.00	0	9,414.00
R2030	On 05/11/2020	Bond Future	8.73	Call	30.26000	0.03026		30.94000	0.03094	30.260	11.92	0.04	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	78.71000	0.07871		77.36000	0.07736	78.710	12.06	0.09	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	84.68000	0.08468		83.00000	0.08300	84.680	12.07	0.10	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	252.04000	0.25204		238.75000	0.23875	252.040	12.26	0.24	0.00	0	9,414.00
R2030	On 05/11/2020	Bond Future	9.04	Call	266.47000	0.26647		252.08000	0.25208	266.470	12.27	0.25	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	664.34000	0.66434		618.59000	0.61859	664.340	12.43	0.47	0.00	0	3,000.00

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 05/11/2020	Bond Future	9.49	Put	258.02000	0.25802	338.31000	0.33831	258.020	12.69	0.23	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	9.60	Put	144.31000	0.14431	200.55000	0.20055	144.310	12.85	0.15	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	136.51000	0.13651	190.78000	0.19078	136.510	12.86	0.14	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.65	Put	108.77000	0.10877	155.56000	0.15556	108.770	12.92	0.12	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	9.66	Put	102.65000	0.10265	147.68000	0.14768	102.650	12.94	0.11	0.00	0	5,500.00
R2030	On 05/11/2020	Bond Future	9.86	Put	29.42000	0.02942	48.15000	0.04815	29.420	13.25	0.04	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.99	Put	11.98000	0.01198	21.53000	0.02153	11.980	13.45	0.02	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	10.06	Put	7.18000	0.00718	13.61000	0.01361	7.180	13.56	0.01	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	0.51000	0.00051	1.29000	0.00129	0.510	13.86	0.00	0.00	0	2,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	0.18000	0.00018	0.51000	0.00051	0.180	13.86	0.00	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			9.46982	91.43857	9.50394	91.24732		13.91	0.00	7,238,917,271.19	79,167	91,551.00
R2030	On 04/02/2021	Bond Future	8.20	Call	415.05000	0.41505	396.60000	0.39660	415.050	13.20	0.13	0.00	0	1,600.00
R2030	On 04/02/2021	Bond Future	8.36	Call	548.58000	0.54858	524.84000	0.52484	548.580	13.20	0.17	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	8.37	Call	557.93000	0.55793	533.83000	0.53383	557.930	13.20	0.17	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	8.86	Call	1,225.33000	1.22533	1,178.44000	1.17844	1,225.330	13.43	0.31	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	9.12	Call	1,754.73000	1.75473	1,692.66000	1.69266	1,754.730	13.64	0.40	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	9.20	Call	1,942.08000	1.94208	1,875.08000	1.87508	1,942.080	13.70	0.42	0.00	0	1,600.00
R2030	On 04/02/2021	Bond Future	10.20	Put	1,198.12000	1.19812	1,262.04000	1.26204	1,198.120	14.68	0.27	0.00	0	1,800.00
R2030	On 06/05/2021	Bond Future			9.68491	92.41284	9.71960	92.22479		12.54	0.00	0.00	0	0.00
R2030	On 06/05/2021	Bond Future	7.97	Call	479.69000	0.47969	460.67000	0.46067	479.690	11.90	0.13	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.22	Put	4,740.76000	4.74076	4,863.54000	4.86354	4,740.760	12.20	0.61	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.92	Put	2,756.60000	2.75660	2,845.49000	2.84549	2,756.600	12.66	0.42	0.00	0	700.00
R2030	On 05/08/2021	Bond Future			9.91911	89.40751	9.95413	89.22432		10.62	0.00	0.00	0	0.00
R2030	On 05/08/2021	Bond Future	8.95	Call	1,226.92000	1.22692	1,182.75000	1.18275	1,226.920	9.90	0.27	0.00	0	600.00
R2030	On 05/08/2021	Bond Future	9.45	Call	2,155.68000	2.15568	2,089.24000	2.08924	2,155.680	10.24	0.40	0.00	0	600.00
R2030	On 05/08/2021	Bond Future	12.10	Put	444.95000	0.44495	466.35000	0.46635	444.950	11.55	0.10	0.00	0	600.00
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			10.26770	87.54389	10.28022	87.46874		15.37	0.00	6,619,718,786.24	75,616	123,535.00
R2032	On 05/11/2020	Bond Future	8.94	Call	0.01000	0.00001	0.02000	0.00002	0.010	14.35	0.00	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	0.09000	0.00009	0.17000	0.00017	0.090	14.35	0.00	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	3.51000	0.00351	4.95000	0.00495	3.510	14.35	0.01	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	16.47000	0.01647	20.77000	0.02077	16.470	14.38	0.02	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	21.70000	0.02170	32.08000	0.03208	21.700	16.13	0.03	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	12.20000	0.01220	19.00000	0.01900	12.200	16.31	0.02	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			10.49939	88.40054	10.51265	88.32345		16.43	0.00	6,572,226,546.84	74,346	77,494.00
R2032	On 04/02/2021	Bond Future	8.79	Call	266.89000	0.26689	265.94000	0.26594	266.890	15.50	0.08	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	625.15000	0.62515	621.15000	0.62115	625.150	15.50	0.17	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	2,182.61000	2.18261	2,227.23000	2.22723	2,182.610	16.50	0.39	0.00	0	800.00
R2032	On 06/05/2021	Bond Future			10.73042	85.19696	10.74337	85.12401		15.59	0.00	0.00	0	0.00
R2032	On 06/05/2021	Bond Future	10.33	Call	2,756.32000	2.75632	2,734.95000	2.73495	2,756.320	15.24	0.43	0.00	0	736.00
R2032	On 06/05/2021	Bond Future	12.57	Put	862.17000	0.86217	879.66000	0.87966	862.170	16.91	0.15	0.00	0	736.00
R2032	On 05/08/2021	Bond Future			10.97441	86.11901	10.98676	86.05165		12.55	0.00	0.00	0	0.00

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
R2032	On 31/03/2032	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 05/11/2020	Bond Future	11.02427	86.41716		11.01180	86.49578		17.31	0.00	2,221,180,263.48	25,703	83,551.00
R2035	On 04/02/2021	Bond Future	11.26982	87.26280		11.25700	87.34102		18.45	0.00	2,240,646,915.60	25,677	37,234.00
R2035	On 04/02/2021	Bond Future	10.14	Put 8,161.40000	8.16140	8,109.81000	8.10981	8,161.400	17.23	0.80	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put 3,716.50000	3.71650	3,692.42000	3.69242	3,716.500	18.05	0.52	0.00	0	650.00
R2035	On 06/05/2021	Bond Future	11.50665	83.71771		11.49247	83.80161		17.70	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24	Call 1,358.34000	1.35834	1,387.04000	1.38704	1,358.340	16.64	0.24	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	10.81	Call 2,345.09000	2.34509	2,385.59000	2.38559	2,345.090	16.71	0.36	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	11.32	Put 4,778.93000	4.77893	4,746.58000	4.74658	4,778.930	17.27	0.52	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.55	Put 4,094.05000	4.09405	4,066.18000	4.06618	4,094.050	17.51	0.47	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	12.02	Put 2,948.34000	2.94834	2,928.41000	2.92841	2,948.340	17.98	0.37	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.77	Put 1,791.38000	1.79138	1,780.58000	1.78058	1,791.380	19.20	0.24	0.00	0	1,650.00
R2035	On 05/08/2021	Bond Future	11.75993	84.62361		11.74402	84.71472		14.10	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 05/11/2020	Bond Future	11.28849	81.78454		11.28099	81.83098		18.53	0.00	4,288,454,139.44	52,436	70,202.00
R2037	On 04/02/2021	Bond Future	11.52664	78.33071		11.51899	78.37657		20.85	0.00	4,022,516,950.63	51,353	101,258.00
R2037	On 04/02/2021	Bond Future	9.65	Call 279.93000	0.27993	289.67000	0.28967	279.930	19.58	0.08	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put 8,410.66000	8.41066	8,385.14000	8.38514	8,410.660	19.58	0.80	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call 1,007.66000	1.00766	1,030.29000	1.03029	1,007.660	19.58	0.23	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put 5,837.22000	5.83722	5,820.78000	5.82078	5,837.220	19.70	0.68	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put 2,408.15000	2.40815	2,407.22000	2.40722	2,408.150	21.04	0.38	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call 4,846.12000	4.84612	4,891.67000	4.89167	4,846.120	21.12	0.64	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put 349.04000	0.34904	352.27000	0.35227	349.040	22.74	0.08	0.00	0	300.00
R2037	On 06/05/2021	Bond Future	11.76487	79.16563		11.75611	79.21654		18.89	0.00	0.00	0	0.00
R2037	On 05/08/2021	Bond Future	12.02155	75.76677		12.01134	75.82416		15.96	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	11.47335	83.43097		11.45075	83.57804		19.09	0.00	108,627,122.94	1,302	63,447.00
R2040	On 05/11/2020	Bond Future	9.50	Call 0.00000	0.00000	0.00000	0.00000	0.000	17.61	0.00	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call 0.00000	0.00000	0.00000	0.00000	0.000	17.61	0.00	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call 0.00000	0.00000	0.02000	0.00002	0.000	17.61	0.00	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	10.23	Call 0.09000	0.00009	0.25000	0.00025	0.090	17.61	0.00	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call 98.31000	0.09831	136.14000	0.13614	98.310	17.71	0.09	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	11.50	Put 891.79000	0.89179	877.40000	0.87740	891.790	18.69	0.47	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put 424.67000	0.42467	429.62000	0.42962	424.670	19.01	0.27	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future	11.71043	79.74305		11.68701	79.89046		21.44	0.00	0.00	0	32,495.00
R2040	On 04/02/2021	Bond Future	9.49	Call 138.85000	0.13885	149.15000	0.14915	138.850	19.92	0.04	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call 163.38000	0.16338	175.11000	0.17511	163.380	19.92	0.05	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call 411.69000	0.41169	435.68000	0.43568	411.690	19.92	0.11	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call 544.58000	0.54458	574.08000	0.57408	544.580	19.92	0.14	0.00	0	500.00

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 04/02/2021	Bond Future	11.57	Put	3,951.03000	3.95103	3,892.37000	3.89237	3,951.030	20.84	0.52	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	11.74	Put	3,416.33000	3.41633	3,365.08000	3.36508	3,416.330	21.10	0.47	0.00	0	800.00	
R2040	On 06/05/2021	Bond Future			11.94741	80.59306	11.92221	80.74668		19.55	0.00	0.00	0	0.00	
R2040	On 05/08/2021	Bond Future			12.20275	76.95938	12.17536	77.12068		16.41	0.00	0.00	0	0.00	
R2040	On 05/08/2021	Bond Future	11.05	Call	1,620.47000	1.62047	1,671.01000	1.67101	1,620.470	15.32	0.27	0.00	0	900.00	
R2040	On 05/08/2021	Bond Future	11.55	Call	2,549.73000	2.54973	2,618.45000	2.61845	2,549.730	15.38	0.38	0.00	0	900.00	
R2040	On 05/08/2021	Bond Future	14.80	Put	629.20000	0.62920	616.62000	0.61662	629.200	17.83	0.10	0.00	0	900.00	
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future			11.57266	79.79296	11.55503	79.90681		19.94	0.00	1,770,047,231.68	22,183	42,924.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	0.00000	0.00000	0.00000	0.00000	0.000	18.41	0.00	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	0.00000	0.00000	0.00000	0.00000	0.000	18.41	0.00	0.00	0	300.00	
R2044	On 05/11/2020	Bond Future	9.34	Call	0.00000	0.00000	0.00000	0.00000	0.000	18.41	0.00	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	0.00000	0.00000	0.00000	0.00000	0.000	18.41	0.00	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	0.00000	0.00000	0.00000	0.00000	0.000	18.41	0.00	0.00	0	300.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	0.00000	0.00000	0.01000	0.00001	0.000	18.41	0.00	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	10.04	Call	0.00000	0.00000	0.01000	0.00001	0.000	18.41	0.00	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.06	Put	3,511.58000	3.51158	3,427.45000	3.42745	3,511.580	18.62	0.92	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	2,833.37000	2.83337	2,765.75000	2.76575	2,833.370	18.82	0.86	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	1,727.67000	1.72767	1,697.07000	1.69707	1,727.670	19.26	0.69	0.00	0	300.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	1,508.57000	1.50857	1,486.41000	1.48641	1,508.570	19.37	0.64	0.00	0	1,815.00	
R2044	On 04/02/2021	Bond Future			11.80403	76.19450	11.78577	76.30845		22.39	0.00	1,407,540,998.50	18,473	22,272.00	
R2044	On 04/02/2021	Bond Future	9.66	Call	159.85000	0.15985	169.71000	0.16971	159.850	20.82	0.05	0.00	0	265.00	
R2044	On 04/02/2021	Bond Future	10.29	Put	11,051.86000	11.05186	10,961.55000	10.96155	11,051.860	20.82	0.87	0.00	0	265.00	
R2044	On 04/02/2021	Bond Future	10.84	Put	7,585.93000	7.58593	7,513.32000	7.51332	7,585.930	20.82	0.76	0.00	0	265.00	
R2044	On 06/05/2021	Bond Future			12.03515	77.00673	12.01534	77.12635		20.37	0.00	0.00	0	0.00	
R2044	On 06/05/2021	Bond Future	11.35	Call	2,561.98000	2.56198	2,617.53000	2.61753	2,561.980	19.25	0.37	0.00	0	3,100.00	
R2044	On 06/05/2021	Bond Future	11.90	Put	4,882.56000	4.88256	4,834.57000	4.83457	4,882.560	19.98	0.50	0.00	0	3,100.00	
R2044	On 06/05/2021	Bond Future	12.50	Put	3,277.95000	3.27795	3,244.56000	3.24456	3,277.950	20.66	0.38	0.00	0	3,100.00	
R2044	On 05/08/2021	Bond Future			12.28411	73.45942	12.26238	73.58606		17.11	0.00	0.00	0	0.00	
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2048	On 05/11/2020	Bond Future			11.54238	78.62442	11.52472	78.74034		20.39	0.00	259,775,083.68	3,304	106,394.00	
R2048	On 05/11/2020	Bond Future	10.00	Call	0.00000	0.00000	0.00000	0.00000	0.000	18.76	0.00	0.00	0	950.00	
R2048	On 05/11/2020	Bond Future	11.00	Call	61.50000	0.06150	86.59000	0.08659	61.500	18.87	0.06	0.00	0	950.00	
R2048	On 04/02/2021	Bond Future			11.77231	79.39379	11.75399	79.50984		21.59	0.00	0.00	0	4,997.00	
R2048	On 04/02/2021	Bond Future	10.75	Call	1,028.02000	1.02802	1,067.00000	1.06700	1,028.020	20.00	0.23	0.00	0	2,590.00	
R2048	On 04/02/2021	Bond Future	11.50	Call	2,687.41000	2.68741	2,756.14000	2.75614	2,687.410	20.87	0.44	0.00	0	2,590.00	
R2048	On 06/05/2021	Bond Future			11.99375	75.82804	11.97389	75.94973		20.84	0.00	0.00	0	0.00	
R2048	On 05/08/2021	Bond Future			12.23004	76.64862	12.20828	76.77733		16.45	0.00	0.00	0	0.00	
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R208	On 05/11/2020	Bond Future			3.47982	102.00381	3.53670	101.98169		0.19	0.00	0.00	0	7,525.00	

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
R208	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 05/11/2020	Bond Future			10.76475	67.10472		10.75691	67.14817		19.81	0.00	0.00	0	12,198.00
R209	On 04/02/2021	Bond Future			10.97105	67.76134		10.96307	67.80436		21.28	0.00	0.00	0	15,888.00
R209	On 06/05/2021	Bond Future			11.17542	65.34284		11.16642	65.39008		20.06	0.00	5,880,855.60	90	2,975.00
R209	On 06/05/2021	Bond Future	10.25	Call	1,730.01000	1.73001	1,753.50000	1.75350	1,730.010	19.16	0.32	0.00	0.00	0	5,825.00
R209	On 06/05/2021	Bond Future	11.25	Put	3,576.64000	3.57664	3,565.03000	3.56503	3,576.640	20.06	0.45	0.00	0.00	0	8,150.00
R209	On 06/05/2021	Bond Future	12.25	Put	1,829.28000	1.82928	1,825.45000	1.82545	1,829.280	21.71	0.27	0.00	0.00	0	8,150.00
R209	On 05/08/2021	Bond Future			11.38903	66.04999		11.37872	66.10263		16.43	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			188.01887	188.01887		187.94035	187.94035			0.00	99,085,944.49	527	1,087.00
R210	On 04/02/2021	Bond Future			189.90552	189.90552		189.82369	189.82369			0.00	100,080,209.04	527	1,215.00
R210	On 06/05/2021	Bond Future			189.26030	189.26030		189.18820	189.18820			0.00	0.00	0	0.00
R210	On 05/08/2021	Bond Future			191.35280	191.35280		191.29404	191.29404			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			171.17393	171.17393		171.12750	171.12750			0.00	0.00	0	2,801.00
R212	On 04/02/2021	Bond Future			170.59454	170.59454		170.54539	170.54539			0.00	0.00	0	6,750.00
R212	On 06/05/2021	Bond Future			172.45174	172.45174		172.41172	172.41172			0.00	0.00	0	0.00
R212	On 05/08/2021	Bond Future			172.02778	172.02778		172.00006	172.00006			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future			9.75625	83.68881		9.75859	83.67561		14.51	0.00	0.00	0	8,284.00
R213	On 04/02/2021	Bond Future			9.97540	84.50774		9.97804	84.49331		15.57	0.00	0.00	0	802.00
R213	On 06/05/2021	Bond Future			10.18621	81.87842		10.18807	81.86856		14.63	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future			10.41241	82.76430		10.41315	82.76049		11.93	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future	9.34	Call	1,214.25000	1.21425	0.00000	0.00000	1,214.250	11.11	0.26	8,602,009.17	400	200.00	
R213	On 05/08/2021	Bond Future	10.14	Put	4,163.59000	4.16359	0.00000	0.00000	4,163.590	11.65	0.55	8,996,177.62	200	200.00	
R213	On 05/08/2021	Bond Future	10.78	Put	2,630.54000	2.63054	0.00000	0.00000	2,630.540	12.14	0.40	13,028,378.22	400	200.00	
R213	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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 05/11/2020	Bond Future	11.26067	63.54865		11.24789	63.61840		21.46	0.00	0.00	0	16,310.00
R214	On 04/02/2021	Bond Future	11.47539	64.17046		11.46224	64.24005		23.00	0.00	0.00	0	5,714.00
R214	On 06/05/2021	Bond Future	11.68133	61.57683		11.66696	61.65074		21.72	0.00	0.00	0	0.00
R214	On 05/08/2021	Bond Future	11.89995	62.24316		11.88405	62.32251		17.81	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
Total for Derivatives :											65,217,599,651.34	684,269	1 547 665.00
Grand Total:											65,217,599,651.34	684,269	1 547 665.00