



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: 30/10/2020

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		90.18000	90.18000		90.23000	90.23000			0.00	0.00	0	51.00
AL37	On 05/11/2020	Index Future		765.02500	765.02500		762.56900	762.56900			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future		772.49400	772.49400		770.01800	770.01800			0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future		780.69600	780.69600		778.19600	778.19600			0.00	0.00	0	0.00
AL37	On 05/08/2021	Index Future		789.04500	789.04500		786.51900	786.51900			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future		821.11400	821.11400		822.19900	822.19900			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future		829.13100	829.13100		830.23000	830.23000			0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future		837.93400	837.93400		839.04900	839.04900			0.00	0.00	0	0.00
AL7T	On 05/08/2021	Index Future		846.89500	846.89500		848.02300	848.02300			0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future		717.78700	717.78700		718.36700	718.36700			0.00	251,225,450.00	35	68.00
ALBI	On 04/02/2021	Index Future		724.79500	724.79500		725.38300	725.38300			0.00	253,678,250.00	35	211.00
ALBI	On 06/05/2021	Index Future		732.49100	732.49100		733.08800	733.08800			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	740.32400	740.32400		740.92900	740.92900			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	11.90851	72.49505		11.88150	72.63325			0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	12.19416	73.20286		12.16588	73.34271			0.00	0.00	0	350.00
ES33	On 06/05/2021	Bond Future	12.47588	70.20611		12.44629	70.34773			0.00	0.00	0	0.00
ES33	On 05/08/2021	Bond Future	12.77399	70.96539		12.74302	71.10867			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	12.57800	70.30846		12.54086	70.51171			0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	12.85622	70.99492		12.81725	71.20042			0.00	0.00	0	4,789.00
ES42	On 06/05/2021	Bond Future	13.14210	67.49108		13.10113	67.69905			0.00	0.00	0	0.00
ES42	On 05/08/2021	Bond Future	13.43680	68.22133		13.39376	68.43170			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	709.02200	709.02200		709.59300	709.59300			0.00	418,322,980.00	59	208.00
GOVI	On 04/02/2021	GOVI	715.94400	715.94400		716.52500	716.52500			0.00	630,030,720.00	88	1,003.00
GOVI	On 06/05/2021	GOVI	723.54600	723.54600		724.13500	724.13500			0.00	0.00	0	0.00
GOVI	On 05/08/2021	GOVI	731.28400	731.28400		731.88000	731.88000			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	144.79774	144.79774		144.79278	144.79278			0.00	79,349,161.52	548	2,483.00
I2025	On 04/02/2021	Bond Future	144.74001	144.74001		144.73563	144.73563			0.00	81,054,405.60	560	3,383.00
I2025	On 06/05/2021	Bond Future	146.31260	146.31260		146.30878	146.30878			0.00	0.00	0	0.00
I2025	On 05/08/2021	Bond Future	146.39968	146.39968		146.39594	146.39594			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	100.11215	100.11215		100.25689	100.25689			0.00	0.00	0	1,106.00
I2029	On 04/02/2021	Bond Future	101.11455	101.11455		101.26116	101.26116			0.00	0.00	0	4,910.00
I2029	On 06/05/2021	Bond Future	101.07436	101.07436		101.22302	101.22302			0.00	0.00	0	0.00
I2029	On 05/08/2021	Bond Future	102.19121	102.19121		102.34155	102.34155			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	94.05384	94.05384		94.13480	94.13480			0.00	18,810,768.00	200	1,713.00
I2033	On 04/02/2021	Bond Future	94.99549	94.99549		95.07770	95.07770			0.00	18,999,098.00	200	7,653.00
I2033	On 06/05/2021	Bond Future	94.81269	94.81269		94.89612	94.89612			0.00	0.00	0	0.00
I2033	On 05/08/2021	Bond Future	95.86034	95.86034		95.94477	95.94477			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	105.35980	105.35980		105.35103	105.35103			0.00	105,359,800.00	1,000	5,279.00
I2038	On 04/02/2021	Bond Future	104.71882	104.71882		104.71041	104.71041			0.00	104,718,820.00	1,000	9,468.00
I2038	On 06/05/2021	Bond Future	105.85685	105.85685		105.84866	105.84866			0.00	0.00	0	0.00
I2038	On 05/08/2021	Bond Future	105.30578	105.30578		105.29767	105.29767			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	92.98460	92.98460		92.97656	92.97656			0.00	0.00	0	4,012.00
I2046	On 04/02/2021	Bond Future	93.91559	93.91559		93.90790	93.90790			0.00	0.00	0	12,411.00
I2046	On 06/05/2021	Bond Future	93.14680	93.14680		93.13947	93.13947			0.00	0.00	0	0.00
I2046	On 05/08/2021	Bond Future	94.17625	94.17625		94.16896	94.16896			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	94.33177	94.33177		94.40819	94.40819			0.00	0.00	0	5,045.00
I2050	On 04/02/2021	Bond Future	93.38731	93.38731		93.46494	93.46494			0.00	0.00	0	11,439.00
I2050	On 06/05/2021	Bond Future	94.40219	94.40219		94.48093	94.48093			0.00	0.00	0	0.00
I2050	On 05/08/2021	Bond Future	93.51860	93.51860		93.59845	93.59845			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	257.11200	257.11200		257.20700	257.20700			0.00	59,135,760.00	23	212.00
IGOV	On 04/02/2021	Index Future	259.68700	259.68700		259.78400	259.78400			0.00	5,193,740.00	2	888.00
IGOV	On 06/05/2021	Index Future	262.50700	262.50700		262.60600	262.60600			0.00	55,126,470.00	21	21.00
IGOV	On 05/08/2021	Index Future	265.37700	265.37700		265.47700	265.47700			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	3.20500	96.79500		3.24500	96.75500			0.00	0.00	0	30,010.00
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.18000	96.82000		3.23000	96.77000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.14000	96.86000		3.18000	96.82000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.13500	96.86500		3.18500	96.81500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.12000	96.88000		3.17000	96.83000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.15000	96.85000		3.22000	96.78000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.26500	96.73500		3.31500	96.68500			0.00	0.00	0	30,000.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.44500	96.55500		3.50500	96.49500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.53000	96.47000		3.60000	96.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	3.91500	96.08500		4.01000	95.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.22500	95.77500		4.31500	95.68500			0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.07182	120.83449		7.14410	120.44522		6.48	0.00	747,965,493.10	6,190	42,565.00

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	0.15000	0.00015		0.31000	0.00031	0.150	6.15	0.00	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.00	Call	230.19000	0.23019		176.76000	0.17676	230.190	6.37	0.35	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.50	Call	2,286.65000	2.28665		1,923.57000	1.92357	2,286.650	6.62	0.99	0.00	0	80.00
R186	On 05/11/2020	Bond Future	8.00	Call	4,876.58000	4.87658		4,487.37000	4.48737	4,876.580	7.03	1.00	0.00	0	1,200.00
R186	On 04/02/2021	Bond Future			7.24770	116.73617		7.32407	116.34363		7.92	0.00	765,439,066.69	6,557	45,804.00
R186	On 04/02/2021	Bond Future	8.00	Put	632.19000	0.63219		701.38000	0.70138	632.190	8.37	0.22	0.00	0	15,177.00
R186	On 06/05/2021	Bond Future			7.42118	117.97664		7.50204	117.58045		7.14	0.00	0.00	0	0.00
R186	On 05/08/2021	Bond Future			7.61042	113.97111		7.69633	113.57078		6.55	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			316.87899	316.87899		316.87474	316.87474			0.00	0.00	0	1,942.00
R197	On 04/02/2021	Bond Future			312.20504	312.20504		312.20210	312.20210			0.00	0.00	0	2,405.00
R197	On 06/05/2021	Bond Future			315.59701	315.59701		315.59537	315.59537			0.00	0.00	0	0.00
R197	On 05/08/2021	Bond Future			311.08525	311.08525		311.08397	311.08397			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			212.53916	212.53916		213.26952	213.26952			0.00	85,015,664.00	400	3,471.00
R202	On 04/02/2021	Bond Future			210.49947	210.49947		211.23804	211.23804			0.00	84,199,788.00	400	7,827.00
R202	On 06/05/2021	Bond Future			212.78619	212.78619		213.53394	213.53394			0.00	0.00	0	0.00
R202	On 05/08/2021	Bond Future			210.88880	210.88880		211.64490	211.64490			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			4.19877	109.23181		4.27003	109.06940		1.78	0.00	581,113,229.20	5,320	22,010.00
R2023	On 04/02/2021	Bond Future			4.23837	110.29831		4.31895	110.13478		1.71	0.00	603,331,755.70	5,470	14,824.00
R2023	On 06/05/2021	Bond Future			4.22842	107.56307		4.32060	107.39826		1.70	0.00	0.00	0	0.00
R2023	On 05/08/2021	Bond Future			4.20778	108.72602		4.31577	108.55955		1.47	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			9.30921	94.20762		9.28649	94.33908		11.33	0.00	280,738,707.60	2,980	75,105.00
R2030	On 05/11/2020	Bond Future	8.10	Call	0.00000	0.00000		0.00000	0.00000	0.000	10.57	0.00	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	0.00000	0.00000		0.06000	0.00006	0.000	10.58	0.00	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	0.00000	0.00000		0.08000	0.00008	0.000	10.59	0.00	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	0.07000	0.00007		0.93000	0.00093	0.070	10.64	0.00	0.00	0	9,414.00
R2030	On 05/11/2020	Bond Future	8.73	Call	2.08000	0.00208		10.81000	0.01081	2.080	10.81	0.01	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	10.84000	0.01084		36.05000	0.03605	10.840	10.94	0.02	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	12.28000	0.01228		39.51000	0.03951	12.280	10.95	0.02	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	75.58000	0.07558		153.32000	0.15332	75.580	11.14	0.12	0.00	0	9,414.00
R2030	On 05/11/2020	Bond Future	9.04	Call	82.74000	0.08274		164.20000	0.16420	82.740	11.15	0.12	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	347.17000	0.34717		498.25000	0.49825	347.170	11.31	0.37	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	183.41000	0.18341	231.66000	0.23166	183.410	11.57	0.23	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	9.60	Put	81.54000	0.08154	119.07000	0.11907	81.540	11.73	0.12	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	75.34000	0.07534	111.67000	0.11167	75.340	11.74	0.11	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.65	Put	54.39000	0.05439	85.81000	0.08581	54.390	11.80	0.08	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	9.66	Put	50.03000	0.05003	80.21000	0.08021	50.030	11.82	0.08	0.00	0	5,500.00
R2030	On 05/11/2020	Bond Future	9.86	Put	7.82000	0.00782	18.40000	0.01840	7.820	12.12	0.02	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.99	Put	1.97000	0.00197	6.28000	0.00628	1.970	12.32	0.00	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	10.06	Put	0.89000	0.00089	3.38000	0.00338	0.890	12.43	0.00	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	0.01000	0.00001	0.14000	0.00014	0.010	12.72	0.00	0.00	0	2,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	0.00000	0.00000	0.04000	0.00004	0.000	12.72	0.00	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			9.52607	91.12356	9.50227	91.25667		13.92	0.00	387,275,130.00	4,250	99,861.00
R2030	On 04/02/2021	Bond Future	8.20	Call	357.10000	0.35710	378.03000	0.37803	357.100	13.22	0.12	0.00	0	1,600.00
R2030	On 04/02/2021	Bond Future	8.36	Call	477.21000	0.47721	503.26000	0.50326	477.210	13.22	0.15	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	8.37	Call	485.66000	0.48566	512.05000	0.51205	485.660	13.22	0.15	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	8.86	Call	1,100.13000	1.10013	1,147.79000	1.14779	1,100.130	13.45	0.29	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	9.12	Call	1,598.58000	1.59858	1,658.84000	1.65884	1,598.580	13.65	0.37	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	9.20	Call	1,775.93000	1.77593	1,840.65000	1.84065	1,775.930	13.71	0.40	0.00	0	1,600.00
R2030	On 04/02/2021	Bond Future	10.20	Put	1,250.84000	1.25084	1,224.15000	1.22415	1,250.840	14.69	0.28	0.00	0	1,800.00
R2030	On 06/05/2021	Bond Future			9.74405	92.09255	9.71911	92.22744		12.74	0.00	0.00	0	0.00
R2030	On 06/05/2021	Bond Future	7.97	Call	455.87000	0.45587	448.45000	0.44845	455.870	12.11	0.12	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.22	Put	4,962.94000	4.96294	4,837.43000	4.83743	4,962.940	12.40	0.62	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.92	Put	2,918.27000	2.91827	2,818.26000	2.81826	2,918.270	12.85	0.44	0.00	0	700.00
R2030	On 05/08/2021	Bond Future			9.98119	89.08311	9.95503	89.21962		11.50	0.00	0.00	0	0.00
R2030	On 05/08/2021	Bond Future	8.95	Call	1,365.81000	1.36581	1,168.07000	1.16807	1,365.810	10.83	0.28	0.00	0	600.00
R2030	On 05/08/2021	Bond Future	9.45	Call	2,282.07000	2.28207	2,071.04000	2.07104	2,282.070	11.14	0.39	0.00	0	600.00
R2030	On 05/08/2021	Bond Future	12.10	Put	609.69000	0.60969	458.20000	0.45820	609.690	12.49	0.12	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			10.38545	86.84069	10.36295	86.97445		13.99	0.00	0.00	0	109,926.00
R2032	On 05/11/2020	Bond Future	8.94	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.99	0.00	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.99	0.00	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	0.02000	0.00002	0.31000	0.00031	0.020	13.04	0.00	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	0.31000	0.00031	2.50000	0.00250	0.310	13.18	0.00	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	10.83000	0.01083	20.78000	0.02078	10.830	15.25	0.02	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	4.85000	0.00485	10.74000	0.01074	4.850	15.42	0.01	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			10.62250	87.68852	10.59897	87.82398		16.47	0.00	25,605,047.84	292	88,471.00
R2032	On 04/02/2021	Bond Future	8.79	Call	200.50000	0.20050	212.16000	0.21216	200.500	15.54	0.07	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	492.95000	0.49295	516.63000	0.51663	492.950	15.54	0.14	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	2,481.46000	2.48146	2,384.58000	2.38458	2,481.460	16.81	0.42	0.00	0	800.00
R2032	On 06/05/2021	Bond Future			10.85917	84.47555	10.83456	84.61279		15.83	0.00	0.00	0	0.00
R2032	On 06/05/2021	Bond Future	10.33	Call	2,489.91000	2.48991	2,495.60000	2.49560	2,489.910	15.49	0.40	0.00	0	736.00
R2032	On 06/05/2021	Bond Future	12.57	Put	991.55000	0.99155	940.77000	0.94077	991.550	17.14	0.17	0.00	0	736.00
R2032	On 05/08/2021	Bond Future			11.10895	85.38926	11.08323	85.52809		13.58	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			11.20148	85.31135		11.15909	85.57391		15.80	0.00	29,517,727.10	346	68,464.00
R2035	On 04/02/2021	Bond Future			11.45511	86.14427		11.41079	86.40978		18.55	0.00	80,458,748.18	934	52,791.00
R2035	On 04/02/2021	Bond Future	10.14	Put	9,063.28000	9.06328	8,838.51000	8.83851	9,063.280		17.34	0.84	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	4,297.07000	4.29707	4,144.93000	4.14493	4,297.070		18.15	0.57	0.00	0	650.00
R2035	On 06/05/2021	Bond Future			11.70013	82.58554		11.65385	82.85424		17.95	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24	Call	1,125.54000	1.12554	1,145.43000	1.14543	1,125.540		16.90	0.21	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	10.81	Call	1,984.79000	1.98479	2,026.74000	2.02674	1,984.790		16.97	0.32	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	11.32	Put	5,415.42000	5.41542	5,218.32000	5.21832	5,415.420		17.52	0.56	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.55	Put	4,671.06000	4.67106	4,487.76000	4.48776	4,671.060		17.76	0.51	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	12.02	Put	3,408.07000	3.40807	3,256.00000	3.25600	3,408.070		18.22	0.41	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.77	Put	2,101.24000	2.10124	1,991.41000	1.99141	2,101.240		19.44	0.28	0.00	0	1,650.00
R2035	On 05/08/2021	Bond Future			11.96215	83.47862		11.91377	83.75036		15.37	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			11.45101	80.78850		11.41356	81.01631		16.84	0.00	297,382,468.50	3,681	65,782.00
R2037	On 04/02/2021	Bond Future			11.69647	77.32315		11.65733	77.55357		20.85	0.00	436,179,889.15	5,641	115,631.00
R2037	On 04/02/2021	Bond Future	9.65	Call	193.15000	0.19315	212.87000	0.21287	193.150		19.57	0.06	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	9,205.24000	9.20524	9,023.81000	9.02381	9,205.240		19.57	0.84	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	763.46000	0.76346	819.71000	0.81971	763.460		19.57	0.19	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	6,499.12000	6.49912	6,348.65000	6.34865	6,499.120		19.69	0.72	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	2,760.68000	2.76068	2,681.46000	2.68146	2,760.680		21.04	0.42	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	4,173.23000	4.17323	4,328.58000	4.32858	4,173.230		21.12	0.60	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	413.55000	0.41355	400.14000	0.40014	413.550		22.74	0.09	0.00	0	300.00
R2037	On 06/05/2021	Bond Future			11.94226	78.14571		11.90138	78.37890		19.12	0.00	0.00	0	0.00
R2037	On 05/08/2021	Bond Future			12.20710	74.73527		12.16433	74.97110		17.27	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			11.62592	82.44937		11.59346	82.65658		17.36	0.00	70,494,211.35	855	41,213.00
R2040	On 05/11/2020	Bond Future	9.50	Call	0.00000	0.00000	0.00000	0.00000	0.000		15.88	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		15.88	0.00	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		15.88	0.00	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	10.23	Call	0.00000	0.00000	0.00000	0.00000	0.000		15.88	0.00	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call	5.90000	0.00590	22.81000	0.02281	5.900		16.43	0.01	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	11.50	Put	1,209.68000	1.20968	1,190.73000	1.19073	1,209.680		17.36	0.67	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	532.82000	0.53282	567.92000	0.56792	532.820		17.70	0.40	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			11.87006	78.75000		11.83609	78.95963		21.48	0.00	67,331,250.00	855	76,617.00
R2040	On 04/02/2021	Bond Future	9.49	Call	93.36000	0.09336	102.46000	0.10246	93.360		19.94	0.03	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	111.01000	0.11101	121.52000	0.12152	111.010		19.94	0.04	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	297.26000	0.29726	320.59000	0.32059	297.260		19.94	0.08	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	400.73000	0.40073	430.19000	0.43019	400.730		19.94	0.11	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	4,504.59000	4.50459	4,337.38000	4.33738	4,504.590	21.26	0.56	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	3,911.53000	3.91153	3,763.16000	3.76316	3,911.530	21.47	0.51	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			12.11434	79.58776	12.07881	79.79996		19.72	0.00	0.00	0	0.00
R2040	On 05/08/2021	Bond Future			12.37758	75.94266	12.34037	76.15720		17.88	0.00	0.00	0	0.00
R2040	On 05/08/2021	Bond Future	11.05	Call	1,642.91000	1.64291	1,400.55000	1.40055	1,642.910	16.74	0.26	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	11.55	Call	2,587.05000	2.58705	2,243.61000	2.24361	2,587.050	17.10	0.36	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	14.80	Put	947.59000	0.94759	708.14000	0.70814	947.590	19.42	0.13	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			11.76066	78.59659	11.71812	78.86450		18.22	0.00	817,404,536.00	10,400	31,233.00
R2044	On 05/11/2020	Bond Future	8.87	Call	0.00000	0.00000	0.00000	0.00000	0.000	16.72	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	16.72	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	16.72	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	16.72	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	16.72	0.00	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	10.02	Call	0.00000	0.00000	0.00000	0.00000	0.000	16.72	0.00	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	0.00000	0.00000	0.00000	0.00000	0.000	16.72	0.00	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	4,630.31000	4.63031	4,374.13000	4.37413	4,630.310	16.92	1.00	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	3,878.98000	3.87898	3,639.38000	3.63938	3,878.980	17.12	0.99	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	2,527.08000	2.52708	2,357.40000	2.35740	2,527.080	17.56	0.91	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	11.43	Put	2,231.75000	2.23175	2,085.95000	2.08595	2,231.750	17.67	0.88	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			12.00084	74.98476	11.95629	75.25567		22.55	0.00	779,916,488.76	10,401	34,679.00
R2044	On 04/02/2021	Bond Future	9.66	Call	105.85000	0.10585	112.92000	0.11292	105.850	21.01	0.03	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.29	Put	12,115.31000	12.11531	11,866.06000	11.86606	12,115.310	21.01	0.90	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.84	Put	8,512.14000	8.51214	8,287.34000	8.28734	8,512.140	21.01	0.80	0.00	0	265.00
R2044	On 06/05/2021	Bond Future			12.24109	75.78252	12.19447	76.05659		20.66	0.00	0.00	0	0.00
R2044	On 06/05/2021	Bond Future	11.35	Call	2,161.72000	2.16172	2,203.02000	2.20302	2,161.720	19.56	0.33	0.00	0	3,100.00
R2044	On 06/05/2021	Bond Future	11.90	Put	5,550.57000	5.55057	5,351.42000	5.35142	5,550.570	20.27	0.54	0.00	0	3,100.00
R2044	On 06/05/2021	Bond Future	12.50	Put	3,790.61000	3.79061	3,627.52000	3.62752	3,790.610	20.95	0.42	0.00	0	3,100.00
R2044	On 05/08/2021	Bond Future			12.50003	72.22139	12.45113	72.49857		18.71	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			11.71547	77.50465	11.67791	77.74514		18.64	0.00	0.00	0	92,086.00
R2048	On 05/11/2020	Bond Future	10.00	Call	0.00000	0.00000	0.00000	0.00000	0.000	17.04	0.00	0.00	0	950.00
R2048	On 05/11/2020	Bond Future	11.00	Call	1.58000	0.00158	10.39000	0.01039	1.580	17.14	0.00	0.00	0	950.00
R2048	On 04/02/2021	Bond Future			11.95379	78.26133	11.91440	78.50451		21.77	0.00	0.00	0	19,206.00
R2048	On 04/02/2021	Bond Future	10.75	Call	783.97000	0.78397	819.12000	0.81912	783.970	20.20	0.18	0.00	0	2,590.00
R2048	On 04/02/2021	Bond Future	11.50	Call	2,194.26000	2.19426	2,279.00000	2.27900	2,194.260	21.05	0.39	0.00	0	2,590.00
R2048	On 06/05/2021	Bond Future			12.18372	74.68196	12.14248	74.92802		21.11	0.00	0.00	0	0.00
R2048	On 05/08/2021	Bond Future			12.42918	75.48964	12.38593	75.73849		18.03	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			3.47859	102.00428	3.45045	102.01523		0.18	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			10.90386	66.34047		10.87609	66.49201		18.09	0.00	298,532,115.00	4,500	5,028.00
R209	On 04/02/2021	Bond Future			11.11576	66.98818		11.08686	67.14152		21.31	0.00	301,446,810.00	4,500	24,430.00
R209	On 06/05/2021	Bond Future			11.32598	64.56005		11.29591	64.71529		20.38	0.00	0.00	0	2,975.00
R209	On 06/05/2021	Bond Future	10.25	Call	1,520.28000	1.52028	1,522.57000	1.52257	1,520.280	19.48	0.29	0.00	0.00	0	5,825.00
R209	On 06/05/2021	Bond Future	11.25	Put	3,975.14000	3.97514	3,850.63000	3.85063	3,975.140	20.38	0.49	0.00	0.00	0	8,150.00
R209	On 06/05/2021	Bond Future	12.25	Put	2,073.23000	2.07323	1,986.09000	1.98609	2,073.230	22.03	0.30	0.00	0.00	0	8,150.00
R209	On 05/08/2021	Bond Future			11.54560	65.25829		11.51432	65.41531		17.78	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			188.21228	188.21228		188.20052	188.20052			0.00	0.00	0	1,087.00
R210	On 04/02/2021	Bond Future			190.09673	190.09673		190.08566	190.08566			0.00	1,710,870.57	9	1,254.00
R210	On 06/05/2021	Bond Future			189.44968	189.44968		189.43940	189.43940			0.00	0.00	0	0.00
R210	On 05/08/2021	Bond Future			191.54314	191.54314		191.53294	191.53294			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			170.70696	170.70696		170.89635	170.89635			0.00	119,494,872.00	700	1,851.00
R212	On 04/02/2021	Bond Future			170.11917	170.11917		170.31120	170.31120			0.00	119,083,419.00	700	6,750.00
R212	On 06/05/2021	Bond Future			171.96772	171.96772		172.16253	172.16253			0.00	0.00	0	0.00
R212	On 05/08/2021	Bond Future			171.53734	171.53734		171.73451	171.73451			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			9.82954	83.27679		9.80689	83.40383		13.24	0.00	41,638,395.00	500	8,476.00
R213	On 04/02/2021	Bond Future			10.05213	84.08984		10.02845	84.21850		15.61	0.00	0.00	0	6,844.00
R213	On 06/05/2021	Bond Future			10.26645	81.45437		10.24172	81.58475		14.89	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future			10.49624	82.33512		10.47041	82.46703		12.94	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future	9.34	Call	1,346.39000	1.34639	1,129.44000	1.12944	1,346.390	12.21	0.27	0.00	0.00	0	200.00
R213	On 05/08/2021	Bond Future	10.14	Put	4,677.71000	4.67771	4,315.99000	4.31599	4,677.710	12.69	0.56	0.00	0.00	0	200.00
R213	On 05/08/2021	Bond Future	10.78	Put	3,069.90000	3.06990	2,737.76000	2.73776	3,069.900	13.15	0.42	0.00	0.00	0	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	11.44451	62.55920		11.40681	62.76002		19.79	0.00	62,559,200.00	1,000	9,684.00
R214	On 04/02/2021	Bond Future	11.66715	63.16997		11.62781	63.37305		23.24	0.00	63,169,970.00	1,000	11,814.00
R214	On 06/05/2021	Bond Future	11.88107	60.56443		11.84008	60.76993		22.27	0.00	0.00	0	0.00
R214	On 05/08/2021	Bond Future	12.10821	61.21941		12.06546	61.42720		19.51	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 :											9,228,010,275.86	81,652	1 565 496.00
Grand Total:											9,228,010,275.86	81,652	1 565 496.00