



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: 30/11/2020

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	90.61000		90.61000		90.57000	90.57000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future	773.80000		773.80000		774.44700	774.44700			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	781.85700		781.85700		782.52000	782.52000			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	790.26000		790.26000		790.93500	790.93500			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	798.84600		798.84600		799.53000	799.53000			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	852.48700		852.48700		853.26000	853.26000			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	861.36400		861.36400		862.15500	862.15500			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	870.62100		870.62100		871.42600	871.42600			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	880.08000		880.08000		880.89600	880.89600			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	746.08600		746.08600		747.38600	747.38600			0.00	0.00	0	230.0
ALBI	On 06/05/2021	Index Future	753.85400		753.85400		755.17700	755.17700			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	761.95600		761.95600		763.29800	763.29800			0.00	0.00	0	0.0

an
ast

00

00

00

00

00

00

00

00

00

00

00

00

:52

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		770.23500	770.23500		771.59300	771.59300			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		11.61783	76.13360		11.57945	76.33492			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future		11.87741	73.15304		11.83732	73.35680			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		12.14774	73.94853		12.10585	74.15467			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.42723	70.97000		12.38348	71.17844			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 04/02/2021	Bond Future		12.22417	74.46316		12.18560	74.68448			0.00	0.00	0	4,779.0
ES42	On 06/05/2021	Bond Future		12.48210	70.98150		12.44166	71.20543			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		12.74404	71.75385		12.70168	71.98037			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		13.01704	68.26856		12.97262	68.49763			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		736.77700	736.77700		738.02300	738.02300			0.00	7,367,770.00	1	968.0
GOVI	On 06/05/2021	GOVI		744.44800	744.44800		745.71600	745.71600			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		752.44900	752.44900		753.73500	753.73500			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		760.62400	760.62400		761.92600	761.92600			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		146.88778	146.88778		146.88500	146.88500			0.00	236,048,662.46	1,607	5,307.0
I2025	On 06/05/2021	Bond Future		148.45483	148.45483		148.45257	148.45257			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		148.57584	148.57584		148.57382	148.57382			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		150.20850	150.20850		150.20656	150.20656			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		102.90659	102.90659		102.97791	102.97791			0.00	720,346.13	7	2,232.0
I2029	On 06/05/2021	Bond Future		102.86684	102.86684		102.93932	102.93932			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future		104.00962	104.00962		104.08316	104.08316			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		104.00408	104.00408		104.07851	104.07851			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	96.30640		96.30640		96.09869	96.09869			0.00	2,696,579.20	28	7,717.0
I2033	On 06/05/2021	Bond Future	96.12017		96.12017		95.91061	95.91061			0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	97.18797		97.18797		96.97624	96.97624			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	97.03326		97.03326		96.81937	96.81937			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 04/02/2021	Bond Future	106.51843		106.51843		107.01160	107.01160			0.00	193,117,913.59	1,813	7,655.0
I2038	On 06/05/2021	Bond Future	107.65492		107.65492		108.15384	108.15384			0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	107.13176		107.13176		107.63641	107.63641			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	108.30922		108.30922		108.81939	108.81939			0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 04/02/2021	Bond Future	95.47228		95.47228		95.46506	95.46506			0.00	0.00	0	14,890.0
I2046	On 06/05/2021	Bond Future	94.70362		94.70362		94.69645	94.69645			0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	95.75591		95.75591		95.74892	95.74892			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	95.00358		95.00358		94.99666	94.99666			0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 04/02/2021	Bond Future	96.20940		96.20940		95.84948	95.84948			0.00	0.00	0	11,021.0
I2050	On 06/05/2021	Bond Future	97.23563		97.23563		96.87252	96.87252			0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	96.39117		96.39117		96.02399	96.02399			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	97.45038		97.45038		97.07946	97.07946			0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 04/02/2021	Index Future	264.02700		264.02700		263.97900	263.97900			0.00	0.00	0	1,090.0
IGOV	On 06/05/2021	Index Future	266.84100		266.84100		266.79500	266.79500			0.00	0.00	0	21.0
IGOV	On 05/08/2021	Index Future	269.77300		269.77300		269.72800	269.72800			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	272.76700		272.76700		272.72300	272.72300			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.57500		96.42500		3.54500	96.45500			0.00	0.00	0	30,010.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.62500		96.37500		3.59500	96.40500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.61000		96.39000		3.57000	96.43000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.63500		96.36500		3.59500	96.40500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.63000		96.37000		3.59000	96.41000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.65000		96.35000		3.60000	96.40000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.66000		96.34000		3.62000	96.38000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.78500		96.21500		3.71500	96.28500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.94000		96.06000		3.88500	96.11500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.10000		95.90000		4.04000	95.96000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.37500		95.62500		4.30500	95.69500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.55500		95.44500		4.47500	95.52500			0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	7.21205		116.91999		7.18796	117.04441		7.11	0.00	194,905,623.33	1,667	79,113.0

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
R186	On 04/02/2021	Bond Future	8.00	Put	287.46000		0.28746		289.28000	0.28928	287.460	7.76	0.14	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			7.38821		118.13868		7.36257	118.26489		6.55	0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future			7.57394		114.14165		7.54665	114.26943		6.28	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.77028		115.37013		7.74122	115.49943		6.00	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			316.85667		316.85667		316.85883	316.85883			0.00	1,901,140.02	6	2,454.0
R197	On 06/05/2021	Bond Future			320.23621		320.23621		320.23963	320.23963			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			315.80184		315.80184		315.80591	315.80591			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			319.27255		319.27255		319.27693	319.27693			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			212.80300		212.80300		212.78729	212.78729			0.00	0.00	0	7,827.0
R202	On 06/05/2021	Bond Future			215.07268		215.07268		215.05764	215.05764			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			213.21683		213.21683		213.20222	213.20222			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			215.56003		215.56003		215.54527	215.54527			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			4.46331		109.84261		4.40352	109.96349		1.45	0.00	0.00	0	31,397.0
R2023	On 06/05/2021	Bond Future			4.49853		107.08108		4.42968	107.20366		1.58	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.52042		108.24507		4.43955	108.36919		1.40	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.55059		105.50272		4.45351	105.62827		1.20	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			9.12145		93.42140		9.09786	93.55768		12.18	0.00	83,145,046.00	890	111,071.0
R2030	On 04/02/2021	Bond Future	8.20	Call	280.05000		0.28005		319.94000	0.31994	280.050	11.52	0.13	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	428.43000		0.42843		480.82000	0.48082	428.430	11.65	0.18	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	439.48000		0.43948		492.69000	0.49269	439.480	11.66	0.18	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,262.32000		1.26232		1,357.36000	1.35736	1,262.320	12.08	0.39	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	1,941.23000		1.94123		2,055.18000	2.05518	1,941.230	12.28	0.51	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,185.01000		2.18501		2,303.89000	2.30389	2,185.010	12.34	0.55	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	1,491.54000		1.49154		1,479.68000	1.47968	1,491.540	12.44	0.41	76,137,102.20	2,000	4,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	1,382.70000		1.38270		1,373.33000	1.37333	1,382.700	12.50	0.39	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	314.83000		0.31483		322.41000	0.32241	314.830	13.40	0.12	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			9.32472		94.39580		9.30001	94.53389		11.53	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	450.64000		0.45064		484.17000	0.48417	450.640	10.91	0.14	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	1,515.62000		1.51562		1,587.66000	1.58766	1,515.620	11.23	0.34	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	3,154.81000		3.15481		3,110.93000	3.11093	3,154.810	11.51	0.52	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	2,704.40000		2.70440		2,800.85000	2.80085	2,704.400	11.54	0.50	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 Interest
R2030	On 06/05/2021	Bond Future	9.92	Put	1,599.51000	1.59951	1,581.59000	1.58159	1,599.510	12.13	0.32	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	457.75000	0.45775	456.16000	0.45616	457.750	12.53	0.12	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.54102	91.41672	9.51511	91.55654		10.95	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,865.17000	1.86517	1,934.13000	1.93413	1,865.170	10.58	0.36	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	3,049.53000	3.04953	3,138.93000	3.13893	3,049.530	10.92	0.49	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	12.10	Put	241.49000	0.24149	239.56000	0.23956	241.490	11.90	0.06	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.75482	92.40092	9.72773	92.54229		10.56	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	935.66000	0.93566	975.20000	0.97520	935.660	9.88	0.20	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.77	Call	1,558.05000	1.55805	1,613.65000	1.61365	1,558.050	9.90	0.29	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	11.44	Put	1,064.53000	1.06453	1,050.76000	1.05076	1,064.530	11.42	0.18	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			10.11395	90.68349	10.10089	90.76230		14.26	0.00	0.00	0	118,082.0
R2032	On 04/02/2021	Bond Future	8.79	Call	125.49000	0.12549	144.31000	0.14431	125.490	13.22	0.06	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	9.29	Call	472.14000	0.47214	516.68000	0.51668	472.140	13.46	0.17	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	10.82	Put	818.87000	0.81887	841.37000	0.84137	818.870	15.44	0.23	0.00	0	800.0
R2032	On 06/05/2021	Bond Future			10.33191	87.48457	10.31824	87.56454		14.26	0.00	0.00	0	0.0
R2032	On 06/05/2021	Bond Future	10.33	Call	3,272.19000	3.27219	3,344.94000	3.34494	3,272.190	14.32	0.52	0.00	0	736.0
R2032	On 06/05/2021	Bond Future	12.57	Put	284.30000	0.28430	290.05000	0.29005	284.300	15.51	0.07	0.00	0	736.0
R2032	On 05/08/2021	Bond Future			10.55770	88.43597	10.54341	88.51697		13.03	0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future			10.79078	85.24315	10.77586	85.32509		13.14	0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future	9.33	Call	1,259.14000	1.25914	1,291.46000	1.29146	1,259.140	12.31	0.23	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	1,995.79000	1.99579	2,038.38000	2.03838	1,995.790	12.38	0.32	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	1,044.40000	1.04440	1,043.85000	1.04385	1,044.400	14.20	0.16	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			10.87892	89.69746	10.84021	89.94424		15.80	0.00	24,935,893.88	278	98,050.0
R2035	On 04/02/2021	Bond Future	10.14	Put	5,551.76000	5.55176	5,396.84000	5.39684	5,551.760	14.91	0.79	0.00	0	650.0
R2035	On 04/02/2021	Bond Future	11.14	Put	1,732.23000	1.73223	1,692.76000	1.69276	1,732.230	16.35	0.38	0.00	0	650.0
R2035	On 06/05/2021	Bond Future			11.10255	86.15899	11.06218	86.40873		16.03	0.00	0.00	0	0.0
R2035	On 06/05/2021	Bond Future	10.05	Call	1,092.36000	1.09236	1,176.67000	1.17667	1,092.360	14.99	0.23	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.24	Call	1,427.14000	1.42714	1,526.82000	1.52682	1,427.140	15.22	0.28	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	10.40	Call	1,753.98000	1.75398	1,866.75000	1.86675	1,753.980	15.41	0.33	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	10.55	Put	5,610.59000	5.61059	5,485.76000	5.48576	5,610.590	15.58	0.63	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	10.81	Call	2,767.18000	2.76718	2,912.30000	2.91230	2,767.180	15.86	0.44	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	11.05	Put	3,795.06000	3.79506	3,707.79000	3.70779	3,795.060	16.08	0.49	0.00	0	500.0
R2035	On 06/05/2021	Bond Future	11.15	Call	3,787.53000	3.78753	3,956.78000	3.95678	3,787.530	16.18	0.53	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	11.32	Put	3,036.66000	3.03666	2,967.05000	2.96705	3,036.660	16.38	0.42	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.55	Put	2,512.66000	2.51266	2,456.28000	2.45628	2,512.660	16.71	0.37	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	1,709.80000	1.70980	1,674.65000	1.67465	1,709.800	17.49	0.27	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.77	Put	760.25000	0.76025	746.10000	0.74610	760.250	17.49	0.14	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.91	Put	645.11000	0.64511	633.49000	0.63349	645.110	17.49	0.13	0.00	0	600.0
R2035	On 05/08/2021	Bond Future			11.33740	87.09577	11.29526	87.34841		14.80	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
R2035	On 04/11/2021	Bond Future			11.57850		83.55891		11.53455	83.81435		14.93	0.00	0.00	0	0.00
R2035	On 04/11/2021	Bond Future	10.12	Call	1,512.38000		1.51238		1,591.00000	1.59100	1,512.380	14.03	0.24	0.00	0	400.00
R2035	On 04/11/2021	Bond Future	10.23	Call	1,667.81000		1.66781		1,751.90000	1.75190	1,667.810	14.03	0.26	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	10.62	Call	2,342.27000		2.34227		2,447.27000	2.44727	2,342.270	14.15	0.33	0.00	0	400.00
R2035	On 04/11/2021	Bond Future	11.08	Put	6,390.63000		6.39063		6,266.42000	6.26642	6,390.630	14.57	0.57	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	11.75	Put	4,353.97000		4.35397		4,264.17000	4.26417	4,353.970	15.14	0.44	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	13.82	Put	1,073.55000		1.07355		1,049.18000	1.04918	1,073.550	16.12	0.15	0.00	0	400.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future			11.10230		80.93820		11.05837	81.21570		17.79	0.00	0.00	0	129,302.00
R2037	On 04/02/2021	Bond Future	9.65	Call	111.99000		0.11199		140.74000	0.14074	111.990	16.24	0.05	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	5,629.26000		5.62926		5,451.89000	5.45189	5,629.260	16.74	0.79	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	887.00000		0.88700		1,005.61000	1.00561	887.000	16.99	0.26	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	3,331.04000		3.33104		3,223.55000	3.22355	3,331.040	17.60	0.59	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	877.43000		0.87743		862.02000	0.86202	877.430	19.54	0.22	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	5,995.54000		5.99554		6,260.45000	6.26045	5,995.540	19.70	0.80	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	22.25000		0.02225		23.53000	0.02353	22.250	19.77	0.01	0.00	0	300.00
R2037	On 06/05/2021	Bond Future			11.32576		81.78258		11.27996	82.06334		17.14	0.00	0.00	0	0.00
R2037	On 05/08/2021	Bond Future			11.56226		78.41622		11.51445	78.70013		16.64	0.00	0.00	0	0.00
R2037	On 04/11/2021	Bond Future			11.79254		79.26061		11.74273	79.54774		15.94	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 04/02/2021	Bond Future			11.23458		82.82750		11.19574	83.08777		18.04	0.00	0.00	0	78,911.00
R2040	On 04/02/2021	Bond Future	9.49	Call	35.20000		0.03520		46.43000	0.04643	35.200	16.14	0.02	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	46.49000		0.04649		60.50000	0.06050	46.490	16.14	0.02	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	220.33000		0.22033		265.67000	0.26567	220.330	16.25	0.09	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	360.97000		0.36097		424.80000	0.42480	360.970	16.52	0.13	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	1,699.03000		1.69903		1,664.21000	1.66421	1,699.030	19.14	0.36	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	1,367.34000		1.36734		1,344.11000	1.34411	1,367.340	19.56	0.30	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			11.45411		83.69168		11.41360	83.95493		17.58	0.00	0.00	0	0.00
R2040	On 06/05/2021	Bond Future	10.83	Call	2,088.27000		2.08827		2,215.60000	2.21560	2,088.270	17.08	0.35	0.00	0	300.00
R2040	On 06/05/2021	Bond Future	11.58	Call	4,334.94000		4.33494		4,519.79000	4.51979	4,334.940	17.99	0.56	0.00	0	300.00
R2040	On 06/05/2021	Bond Future	13.38	Put	638.64000		0.63864		627.78000	0.62778	638.640	19.22	0.12	0.00	0	300.00
R2040	On 05/08/2021	Bond Future			11.68640		80.09570		11.64406	80.36206		17.25	0.00	0.00	0	0.00
R2040	On 05/08/2021	Bond Future	11.05	Call	2,747.76000		2.74776		2,876.79000	2.87679	2,747.760	16.77	0.38	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	11.55	Call	4,159.13000		4.15913		4,320.71000	4.32071	4,159.130	17.30	0.50	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	14.80	Put	349.86000		0.34986		342.67000	0.34267	349.860	18.74	0.06	0.00	0	900.00
R2040	On 04/11/2021	Bond Future			11.91214		80.95830		11.86802	81.22755		16.46	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future			11.34034		79.18187		11.29109	79.51097		19.03	0.00	316,727.48	4	44,167.00
R2044	On 04/02/2021	Bond Future	9.66	Call	45.66000		0.04566		61.34000	0.06134	45.660	17.04	0.02	0.00	0	265.00

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
R2044	On 04/02/2021	Bond Future	10.29	Put	7,859.90000		7.85990	7,596.33000	7.59633	7,859.900		17.11	0.89	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	4,604.76000		4.60476	4,429.11000	4.42911	4,604.760		18.28	0.70	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			11.55405		80.00802	11.50266	80.34083			18.51	0.00	0.00	0	0.0
R2044	On 06/05/2021	Bond Future	10.70	Call	1,545.49000		1.54549	1,673.43000	1.67343	1,545.490		17.41	0.29	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.10	Put	5,541.81000		5.54181	5,379.31000	5.37931	5,541.810		18.02	0.60	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.35	Call	3,236.71000		3.23671	3,431.74000	3.43174	3,236.710		18.34	0.47	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.40	Put	4,395.57000		4.39557	4,262.50000	4.26250	4,395.570		18.39	0.52	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	11.79	Put	3,207.07000		3.20707	3,107.68000	3.10768	3,207.070		18.87	0.42	0.00	0	3,100.0
R2044	On 06/05/2021	Bond Future	12.50	Put	1,841.98000		1.84198	1,787.81000	1.78781	1,841.980		20.23	0.27	0.00	0	3,100.0
R2044	On 05/08/2021	Bond Future			11.78009		76.49721	11.72636	76.83382			18.15	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			11.99951		77.32109	11.94348	77.66136			17.30	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2048	On 04/02/2021	Bond Future			11.24699		82.85333	11.21315	83.08589			18.28	0.00	0.00	0	115,327.0
R2048	On 04/02/2021	Bond Future	9.80	Call	80.04000		0.08004	100.20000	0.10020	80.040		16.20	0.04	0.00	0	2,140.0
R2048	On 04/02/2021	Bond Future	10.80	Call	1,221.83000		1.22183	1,347.96000	1.34796	1,221.830		17.42	0.32	0.00	0	2,140.0
R2048	On 06/05/2021	Bond Future			11.44821		79.30652	11.41288	79.54186			18.86	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			11.65881		80.16888	11.62189	80.40692			17.58	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			11.87361		76.62051	11.83505	76.86122			17.67	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			10.56511		70.00312	10.52613	70.22419			18.59	0.00	0.00	0	26,668.0
R209	On 06/05/2021	Bond Future			10.75690		67.59331	10.71642	67.81695			18.39	0.00	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	9.75	Call	1,086.81000		1.08681	1,167.57000	1.16757	1,086.810		17.41	0.25	0.00	0	1,250.0
R209	On 06/05/2021	Bond Future	10.00	Call	1,494.98000		1.49498	1,593.33000	1.59333	1,494.980		17.64	0.31	0.00	0	1,500.0
R209	On 06/05/2021	Bond Future	10.25	Call	1,993.06000		1.99306	2,109.15000	2.10915	1,993.060		17.90	0.38	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	10.60	Put	3,701.90000		3.70190	3,617.88000	3.61788	3,701.900		18.25	0.52	0.00	0	1,250.0
R209	On 06/05/2021	Bond Future	11.00	Put	2,646.04000		2.64604	2,585.59000	2.58559	2,646.040		18.65	0.41	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	2,144.06000		2.14406	2,096.13000	2.09613	2,144.060		19.03	0.35	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	11.60	Put	1,603.53000		1.60353	1,569.85000	1.56985	1,603.530		19.68	0.28	0.00	0	1,250.0
R209	On 06/05/2021	Bond Future	12.25	Put	830.88000		0.83088	815.05000	0.81505	830.880		19.97	0.17	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.95373		68.32835	10.91169	68.55457			16.75	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			11.15466		65.92385	11.11101	66.15262			16.92	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0

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/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	192.52938	192.52938	192.51949	192.51949			0.00	0.00	0	1,254.0
R210	On	06/05/2021			Bond Future	191.87369	191.87369	191.86445	191.86445			0.00	0.00	0	0.0
R210	On	05/08/2021			Bond Future	194.00545	194.00545	193.99648	193.99648			0.00	0.00	0	0.0
R210	On	04/11/2021			Bond Future	193.40179	193.40179	193.39288	193.39288			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	169.95669	169.95669	169.94065	169.94065			0.00	0.00	0	6,342.0
R212	On	06/05/2021			Bond Future	171.76993	171.76993	171.75440	171.75440			0.00	0.00	0	0.0
R212	On	05/08/2021			Bond Future	171.34975	171.34975	171.33437	171.33437			0.00	0.00	0	0.0
R212	On	04/11/2021			Bond Future	173.23280	173.23280	173.21741	173.21741			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	9.61019	86.53607	9.59186	86.63961		13.70	0.00	0.00	0	8,945.0
R213	On	06/05/2021			Bond Future	9.80938	83.90965	9.79023	84.01465		13.46	0.00	0.00	0	0.0
R213	On	05/08/2021			Bond Future	10.01855	84.82186	9.99855	84.92818		12.28	0.00	0.00	0	0.0
R213	On	05/08/2021	9.34	Call	1,825.17000	1.82517	1,880.88000	1.88088	1,825.170	11.79	0.35	0.00	0.00	0	200.0
R213	On	05/08/2021	10.14	Put	3,127.51000	3.12751	3,100.57000	3.10057	3,127.510	12.38	0.45	0.00	0.00	0	200.0
R213	On	05/08/2021	10.78	Put	1,933.45000	1.93345	1,919.98000	1.91998	1,933.450	13.05	0.31	0.00	0.00	0	200.0
R213	On	04/11/2021			Bond Future	10.23572	82.20569	10.21486	82.31321		12.36	0.00	0.00	0	0.0
R213	On	28/02/2031			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On	28/02/2031			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R214	On	04/02/2021			Bond Future	11.05521	66.45899	11.01623	66.67825		20.42	0.00	0.00	0	15,478.0
R214	On	06/05/2021			Bond Future	11.24733	63.87545	11.20681	64.09723		20.23	0.00	0.00	0	0.0
R214	On	05/08/2021			Bond Future	11.44756	64.56993	11.40539	64.79429		18.41	0.00	0.00	0	0.0
R214	On	04/11/2021			Bond Future	11.65148	61.98796	11.60763	62.21482		18.66	0.00	0.00	0	0.0
R214	On	28/02/2041			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On	28/02/2041			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :													821,292,804.29	8,301	1 116 579.0
Grand Total:													821,292,804.29	8,301	1 116 579.0