



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: 02/11/2020

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	90.19000		90.19000		90.18000	90.18000			0.00	0.00	0	51.00
AL37	On 05/11/2020	Index Future	764.04200		764.04200		765.02500	765.02500			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	771.49100		771.49100		772.49400	772.49400			0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future	779.67300		779.67300		780.69600	780.69600			0.00	0.00	0	0.00
AL37	On 05/08/2021	Index Future	788.00800		788.00800		789.04500	789.04500			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	817.98300		817.98300		821.11400	821.11400			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	825.95900		825.95900		829.13100	829.13100			0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future	834.71800		834.71800		837.93400	837.93400			0.00	0.00	0	0.00
AL7T	On 05/08/2021	Index Future	843.64100		843.64100		846.89500	846.89500			0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	715.10000		715.10000		717.78700	717.78700			0.00	71,510,000.00	10	68.00
ALBI	On 04/02/2021	Index Future	722.07200		722.07200		724.79500	724.79500			0.00	72,207,200.00	10	221.00
ALBI	On 06/05/2021	Index Future	729.73000		729.73000		732.49100	732.49100			0.00	0.00	0	0.00

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ALBI	On 05/08/2021	Index Future	737.53100	737.53100		740.32400	740.32400			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	11.98561	72.10268		11.90851	72.49505			0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	12.27478	72.80634		12.19416	73.20286			0.00	0.00	0	350.00
ES33	On 06/05/2021	Bond Future	12.56015	69.80504		12.47588	70.20611			0.00	0.00	0	0.00
ES33	On 05/08/2021	Bond Future	12.86213	70.55996		12.77399	70.96539			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	12.65019	69.91627		12.57800	70.30846			0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	12.93195	70.59859		12.85622	70.99492			0.00	0.00	0	4,789.00
ES42	On 06/05/2021	Bond Future	13.22168	67.09026		13.14210	67.49108			0.00	0.00	0	0.00
ES42	On 05/08/2021	Bond Future	13.52038	67.81612		13.43680	68.22133			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	706.39900	706.39900		709.02200	709.02200			0.00	7,063,990.00	1	207.00
GOVI	On 04/02/2021	GOVI	713.28700	713.28700		715.94400	715.94400			0.00	7,132,870.00	1	1,004.00
GOVI	On 06/05/2021	GOVI	720.85100	720.85100		723.54600	723.54600			0.00	0.00	0	0.00
GOVI	On 05/08/2021	GOVI	728.55700	728.55700		731.28400	731.28400			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	144.80270	144.80270		144.79774	144.79774			0.00	0.00	0	2,483.00
I2025	On 04/02/2021	Bond Future	144.74444	144.74444		144.74001	144.74001			0.00	0.00	0	3,383.00
I2025	On 06/05/2021	Bond Future	146.31647	146.31647		146.31260	146.31260			0.00	0.00	0	0.00
I2025	On 05/08/2021	Bond Future	146.40341	146.40341		146.39968	146.39968			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	100.11910	100.11910		100.11215	100.11215			0.00	0.00	0	1,106.00
I2029	On 04/02/2021	Bond Future	101.12112	101.12112		101.11455	101.11455			0.00	0.00	0	4,910.00
I2029	On 06/05/2021	Bond Future	101.08056	101.08056		101.07436	101.07436			0.00	0.00	0	0.00
I2029	On 05/08/2021	Bond Future	102.19733	102.19733		102.19121	102.19121			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	94.06162	94.06162		94.05384	94.05384			0.00	0.00	0	1,713.00
I2033	On 04/02/2021	Bond Future	95.00306	95.00306		94.99549	94.99549			0.00	0.00	0	7,653.00
I2033	On 06/05/2021	Bond Future	94.81986	94.81986		94.81269	94.81269			0.00	0.00	0	0.00
I2033	On 05/08/2021	Bond Future	95.86751	95.86751		95.86034	95.86034			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	105.02084	105.02084		105.35980	105.35980			0.00	0.00	0	5,279.00
I2038	On 04/02/2021	Bond Future	104.37600	104.37600		104.71882	104.71882			0.00	0.00	0	9,468.00
I2038	On 06/05/2021	Bond Future	105.50987	105.50987		105.85685	105.85685			0.00	0.00	0	0.00
I2038	On 05/08/2021	Bond Future	104.95487	104.95487		105.30578	105.30578			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	92.60626	92.60626		92.98460	92.98460			0.00	218,550,773.60	2,360	4,012.00
I2046	On 04/02/2021	Bond Future	93.53309	93.53309		93.91559	93.91559			0.00	441,476,184.80	4,720	14,771.00
I2046	On 06/05/2021	Bond Future	92.75967	92.75967		93.14680	93.14680			0.00	0.00	0	0.00
I2046	On 05/08/2021	Bond Future	93.78472	93.78472		94.17625	94.17625			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	94.33970	94.33970		94.33177	94.33177			0.00	0.00	0	5,045.00
I2050	On 04/02/2021	Bond Future	93.39502	93.39502		93.38731	93.38731			0.00	0.00	0	11,439.00
I2050	On 06/05/2021	Bond Future	94.40951	94.40951		94.40219	94.40219			0.00	0.00	0	0.00
I2050	On 05/08/2021	Bond Future	93.52605	93.52605		93.51860	93.51860			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	257.14000	257.14000		257.11200	257.11200			0.00	51,428,000.00	20	111.00
IGOV	On 04/02/2021	Index Future	259.71100	259.71100		259.68700	259.68700			0.00	262,308,110.00	101	989.00
IGOV	On 06/05/2021	Index Future	262.52900	262.52900		262.50700	262.50700			0.00	0.00	0	21.00
IGOV	On 05/08/2021	Index Future	265.39800	265.39800		265.37700	265.37700			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	3.21500	96.78500		3.20500	96.79500			0.00	0.00	0	30,010.00
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.20000	96.80000		3.18000	96.82000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.13000	96.87000		3.14000	96.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.13500	96.86500		3.13500	96.86500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.13000	96.87000		3.12000	96.88000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.16000	96.84000		3.15000	96.85000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.27500	96.72500		3.26500	96.73500			0.00	0.00	0	30,000.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.45000	96.55000		3.44500	96.55500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.54000	96.46000		3.53000	96.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	3.93000	96.07000		3.91500	96.08500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.23500	95.76500		4.22500	95.77500			0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.10496	120.65581		7.07182	120.83449		6.48	0.00	4,721,985,780.16	39,136	27,311.00

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R186	On 05/11/2020	Bond Future	6.50	Call	0.00000	0.00000		0.15000	0.00015	0.000	6.15	0.00	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.00	Call	82.20000	0.08220		230.19000	0.23019	82.200	6.37	0.21	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.50	Call	2,103.98000	2.10398		2,286.65000	2.28665	2,103.980	6.62	1.00	0.00	0	80.00
R186	On 05/11/2020	Bond Future	8.00	Call	4,697.90000	4.69790		4,876.58000	4.87658	4,697.900	7.03	1.00	0.00	0	1,200.00
R186	On 04/02/2021	Bond Future			7.28286	116.55524		7.24770	116.73617		7.92	0.00	4,564,303,198.40	39,160	67,945.00
R186	On 04/02/2021	Bond Future	8.00	Put	648.66000	0.64866		632.19000	0.63219	648.660	8.37	0.22	0.00	0	15,177.00
R186	On 06/05/2021	Bond Future			7.45856	117.79327		7.42118	117.97664		7.14	0.00	0.00	0	0.00
R186	On 05/08/2021	Bond Future			7.65018	113.78561		7.61042	113.97111		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			316.88323	316.88323		316.87899	316.87899			0.00	0.00	0	1,942.00
R197	On 04/02/2021	Bond Future			312.20789	312.20789		312.20504	312.20504			0.00	0.00	0	2,405.00
R197	On 06/05/2021	Bond Future			315.59865	315.59865		315.59701	315.59701			0.00	0.00	0	0.00
R197	On 05/08/2021	Bond Future			311.08647	311.08647		311.08525	311.08525			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			212.45003	212.45003		212.53916	212.53916			0.00	0.00	0	3,471.00
R202	On 04/02/2021	Bond Future			210.40836	210.40836		210.49947	210.49947			0.00	0.00	0	7,827.00
R202	On 06/05/2021	Bond Future			212.69346	212.69346		212.78619	212.78619			0.00	0.00	0	0.00
R202	On 05/08/2021	Bond Future			210.79464	210.79464		210.88880	210.88880			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			4.23336	109.15294		4.19877	109.23181		1.78	0.00	1,078,976,811.90	9,885	19,823.00
R2023	On 04/02/2021	Bond Future			4.27784	110.21817		4.23837	110.29831		1.71	0.00	1,866,985,581.63	16,939	31,424.00
R2023	On 06/05/2021	Bond Future			4.27394	107.48164		4.22842	107.56307		1.70	0.00	0.00	0	0.00
R2023	On 05/08/2021	Bond Future			4.26125	108.64355		4.20778	108.72602		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			9.37700	93.81684		9.30921	94.20762		11.33	0.00	2,104,968,439.08	22,437	65,240.00
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		0.00000	0.00000	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		0.00000	0.00000	0.000	10.59	0.00	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	0.00000	0.00000		0.07000	0.00007	0.000	10.64	0.00	0.00	0	9,414.00
R2030	On 05/11/2020	Bond Future	8.73	Call	0.00000	0.00000		2.08000	0.00208	0.000	10.81	0.00	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	0.13000	0.00013		10.84000	0.01084	0.130	10.94	0.00	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	0.17000	0.00017		12.28000	0.01228	0.170	10.95	0.00	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	5.96000	0.00596		75.58000	0.07558	5.960	11.14	0.02	0.00	0	9,414.00
R2030	On 05/11/2020	Bond Future	9.04	Call	7.09000	0.00709		82.74000	0.08274	7.090	11.15	0.02	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	100.74000	0.10074		347.17000	0.34717	100.740	11.31	0.19	0.00	0	3,000.00

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R2030	On 05/11/2020	Bond Future	9.49	Put	150.02000	0.15002		183.41000	0.18341	150.020	11.57	0.25	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	9.60	Put	46.84000	0.04684		81.54000	0.08154	46.840	11.73	0.10	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	41.63000	0.04163		75.34000	0.07534	41.630	11.74	0.09	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.65	Put	25.46000	0.02546		54.39000	0.05439	25.460	11.80	0.06	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	9.66	Put	22.41000	0.02241		50.03000	0.05003	22.410	11.82	0.05	0.00	0	5,500.00
R2030	On 05/11/2020	Bond Future	9.86	Put	1.15000	0.00115		7.82000	0.00782	1.150	12.12	0.00	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.99	Put	0.11000	0.00011		1.97000	0.00197	0.110	12.32	0.00	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	10.06	Put	0.03000	0.00003		0.89000	0.00089	0.030	12.43	0.00	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	0.00000	0.00000		0.01000	0.00001	0.000	12.72	0.00	0.00	0	2,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	0.00000	0.00000		0.00000	0.00000	0.000	12.72	0.00	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			9.59697	90.72853		9.52607	91.12356		13.92	0.00	2,036,220,398.79	22,443	112,439.00
R2030	On 04/02/2021	Bond Future	8.20	Call	294.41000	0.29441		357.10000	0.35710	294.410	13.22	0.10	0.00	0	1,600.00
R2030	On 04/02/2021	Bond Future	8.36	Call	398.92000	0.39892		477.21000	0.47721	398.920	13.22	0.13	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	8.37	Call	406.33000	0.40633		485.66000	0.48566	406.330	13.22	0.14	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	8.86	Call	958.24000	0.95824		1,100.13000	1.10013	958.240	13.45	0.26	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	9.12	Call	1,418.37000	1.41837		1,598.58000	1.59858	1,418.370	13.65	0.35	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	9.20	Call	1,583.85000	1.58385		1,775.93000	1.77593	1,583.850	13.71	0.38	0.00	0	1,600.00
R2030	On 04/02/2021	Bond Future	10.20	Put	1,328.48000	1.32848		1,250.84000	1.25084	1,328.480	14.69	0.30	0.00	0	1,800.00
R2030	On 06/05/2021	Bond Future			9.81823	91.69289		9.74405	92.09255		12.74	0.00	0.00	0	0.00
R2030	On 06/05/2021	Bond Future	7.97	Call	397.89000	0.39789		455.87000	0.45587	397.890	12.11	0.11	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.22	Put	5,189.52000	5.18952		4,962.94000	4.96294	5,189.520	12.40	0.64	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.92	Put	3,069.91000	3.06991		2,918.27000	2.91827	3,069.910	12.85	0.46	0.00	0	700.00
R2030	On 05/08/2021	Bond Future			10.05892	88.67906		9.98119	89.08311		11.50	0.00	0.00	0	0.00
R2030	On 05/08/2021	Bond Future	8.95	Call	1,242.97000	1.24297		1,365.81000	1.36581	1,242.970	10.83	0.26	0.00	0	600.00
R2030	On 05/08/2021	Bond Future	9.45	Call	2,109.28000	2.10928		2,282.07000	2.28207	2,109.280	11.14	0.37	0.00	0	600.00
R2030	On 05/08/2021	Bond Future	12.10	Put	649.38000	0.64938		609.69000	0.60969	649.380	12.49	0.13	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			10.44803	86.47015		10.38545	86.84069		13.99	0.00	2,464,831,625.75	28,505	86,632.00
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	0.00000	0.00000		0.02000	0.00002	0.000	13.04	0.00	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	0.00000	0.00000		0.31000	0.00031	0.000	13.18	0.00	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	1.43000	0.00143		10.83000	0.01083	1.430	15.25	0.00	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	0.37000	0.00037		4.85000	0.00485	0.370	15.42	0.00	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			10.68782	87.31404		10.62250	87.68852		16.47	0.00	2,488,712,082.12	28,503	115,530.00
R2032	On 04/02/2021	Bond Future	8.79	Call	163.86000	0.16386		200.50000	0.20050	163.860	15.54	0.06	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	419.06000	0.41906		492.95000	0.49295	419.060	15.54	0.13	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	2,597.20000	2.59720		2,481.46000	2.48146	2,597.200	16.81	0.44	0.00	0	800.00
R2032	On 06/05/2021	Bond Future			10.92739	84.09673		10.85917	84.47555		15.83	0.00	0.00	0	0.00
R2032	On 06/05/2021	Bond Future	10.33	Call	2,313.81000	2.31381		2,489.91000	2.48991	2,313.810	15.49	0.38	0.00	0	736.00
R2032	On 06/05/2021	Bond Future	12.57	Put	1,035.74000	1.03574		991.55000	0.99155	1,035.740	17.14	0.18	0.00	0	736.00
R2032	On 05/08/2021	Bond Future			11.18022	85.00624		11.10895	85.38926		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			11.27391	84.86553		11.20148	85.31135		15.80	0.00	3,941,494,675.32	46,444	31,421.00
R2035	On 04/02/2021	Bond Future			11.53080	85.69374		11.45511	86.14427		18.55	0.00	3,983,302,116.42	46,483	95,241.00
R2035	On 04/02/2021	Bond Future	10.14	Put	9,418.80000	9.41880	9,063.28000	9.06328	9,418.800		17.34	0.86	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	4,512.55000	4.51255	4,297.07000	4.29707	4,512.550		18.15	0.60	0.00	0	650.00
R2035	On 06/05/2021	Bond Future			11.77914	82.12984		11.70013	82.58554		17.95	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24	Call	1,010.65000	1.01065	1,125.54000	1.12554	1,010.650		16.90	0.20	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	10.81	Call	1,813.32000	1.81332	1,984.79000	1.98479	1,813.320		16.97	0.30	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	11.32	Put	5,642.10000	5.64210	5,415.42000	5.41542	5,642.100		17.52	0.58	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.55	Put	4,872.93000	4.87293	4,671.06000	4.67106	4,872.930		17.76	0.53	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	12.02	Put	3,563.49000	3.56349	3,408.07000	3.40807	3,563.490		18.22	0.42	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.77	Put	2,198.35000	2.19835	2,101.24000	2.10124	2,198.350		19.44	0.29	0.00	0	1,650.00
R2035	On 05/08/2021	Bond Future			12.04473	83.01796		11.96215	83.47862		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			11.53855	80.25992		11.45101	80.78850		16.84	0.00	864,800,638.00	10,775	61,225.00
R2037	On 04/02/2021	Bond Future			11.78788	76.78909		11.69647	77.32315		20.85	0.00	1,177,330,327.88	15,332	126,406.00
R2037	On 04/02/2021	Bond Future	9.65	Call	150.75000	0.15075	193.15000	0.19315	150.750		19.57	0.05	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	9,630.71000	9.63071	9,205.24000	9.20524	9,630.710		19.57	0.86	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	638.17000	0.63817	763.46000	0.76346	638.170		19.57	0.17	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	6,852.86000	6.85286	6,499.12000	6.49912	6,852.860		19.69	0.75	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	2,941.56000	2.94156	2,760.68000	2.76068	2,941.560		21.04	0.45	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	3,810.15000	3.81015	4,173.23000	4.17323	3,810.150		21.12	0.57	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	441.03000	0.44103	413.55000	0.41355	441.030		22.74	0.10	0.00	0	300.00
R2037	On 06/05/2021	Bond Future			12.03769	77.60562		11.94226	78.14571		19.12	0.00	0.00	0	0.00
R2037	On 05/08/2021	Bond Future			12.30693	74.18925		12.20710	74.73527		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			11.70346	81.95790		11.62592	82.44937		17.36	0.00	751,471,985.10	9,169	38,498.00
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	0.03000	0.00003	5.90000	0.00590	0.030		16.43	0.00	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	11.50	Put	1,408.50000	1.40850	1,209.68000	1.20968	1,408.500		17.36	0.84	137,444,400.73	2,000	0.00
R2040	On 05/11/2020	Bond Future	11.70	Put	535.63000	0.53563	532.82000	0.53282	535.630		17.70	0.50	82,417,523.92	2,000	0.00
R2040	On 04/02/2021	Bond Future			11.95113	78.25340		11.87006	78.75000		21.48	0.00	505,047,443.60	6,454	80,356.00
R2040	On 04/02/2021	Bond Future	9.49	Call	71.59000	0.07159	93.36000	0.09336	71.590		19.94	0.02	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	85.82000	0.08582	111.01000	0.11101	85.820		19.94	0.03	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	240.62000	0.24062	297.26000	0.29726	240.620		19.94	0.07	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	328.97000	0.32897	400.73000	0.40073	328.970		19.94	0.09	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	4,738.23000	4.73823	4,504.59000	4.50459	4,738.230	21.26	0.59	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	11.74	Put	4,119.17000	4.11917	3,911.53000	3.91153	4,119.170	21.47	0.54	0.00	0	800.00	
R2040	On 06/05/2021	Bond Future			12.19907	79.08555	12.11434	79.58776		19.72	0.00	0.00	0	0.00	
R2040	On 05/08/2021	Bond Future			12.46633	75.43495	12.37758	75.94266		17.88	0.00	0.00	0	0.00	
R2040	On 05/08/2021	Bond Future	11.05	Call	1,494.75000	1.49475	1,642.91000	1.64291	1,494.750	16.74	0.25	0.00	0	900.00	
R2040	On 05/08/2021	Bond Future	11.55	Call	2,385.10000	2.38510	2,587.05000	2.58705	2,385.100	17.10	0.34	0.00	0	900.00	
R2040	On 05/08/2021	Bond Future	14.80	Put	1,002.63000	1.00263	947.59000	0.94759	1,002.630	19.42	0.14	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			11.83323	78.14329	11.76066	78.59659		18.22	0.00	933,812,315.50	11,950	23,923.00	
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	5,081.34000	5.08134	4,630.31000	4.63031	5,081.340	16.92	1.00	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	4,323.46000	4.32346	3,878.98000	3.87898	4,323.460	17.12	1.00	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	2,914.26000	2.91426	2,527.08000	2.52708	2,914.260	17.56	0.99	0.00	0	300.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	2,589.27000	2.58927	2,231.75000	2.23175	2,589.270	17.67	0.98	0.00	0	1,815.00	
R2044	On 04/02/2021	Bond Future			12.07681	74.52668	12.00084	74.98476		22.55	0.00	890,593,826.00	11,950	34,679.00	
R2044	On 04/02/2021	Bond Future	9.66	Call	82.73000	0.08273	105.85000	0.10585	82.730	21.01	0.03	0.00	0	265.00	
R2044	On 04/02/2021	Bond Future	10.29	Put	12,510.52000	12.51052	12,115.31000	12.11531	12,510.520	21.01	0.91	0.00	0	265.00	
R2044	On 04/02/2021	Bond Future	10.84	Put	8,849.10000	8.84910	8,512.14000	8.51214	8,849.100	21.01	0.82	0.00	0	265.00	
R2044	On 06/05/2021	Bond Future			12.32059	75.31920	12.24109	75.78252		20.66	0.00	0.00	0	0.00	
R2044	On 06/05/2021	Bond Future	11.35	Call	1,981.44000	1.98144	2,161.72000	2.16172	1,981.440	19.56	0.31	0.00	0	3,100.00	
R2044	On 06/05/2021	Bond Future	11.90	Put	5,771.88000	5.77188	5,550.57000	5.55057	5,771.880	20.27	0.56	0.00	0	3,100.00	
R2044	On 06/05/2021	Bond Future	12.50	Put	3,952.24000	3.95224	3,790.61000	3.79061	3,952.240	20.95	0.43	0.00	0	3,100.00	
R2044	On 05/08/2021	Bond Future			12.58341	71.75302	12.50003	72.22139		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			11.78808	77.04362	11.71547	77.50465		18.64	0.00	6,710,884,520.10	87,105	69,741.00	
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	0.00000	0.00000	1.58000	0.00158	0.000	17.14	0.00	0.00	0	950.00	
R2048	On 04/02/2021	Bond Future			12.02990	77.79549	11.95379	78.26133		21.77	0.00	6,776,376,156.45	87,105	106,311.00	
R2048	On 04/02/2021	Bond Future	10.75	Call	669.73000	0.66973	783.97000	0.78397	669.730	20.20	0.17	0.00	0	2,590.00	
R2048	On 04/02/2021	Bond Future	11.50	Call	1,968.02000	1.96802	2,194.26000	2.19426	1,968.020	21.05	0.37	0.00	0	2,590.00	
R2048	On 06/05/2021	Bond Future			12.26339	74.21082	12.18372	74.68196		21.11	0.00	0.00	0	0.00	
R2048	On 05/08/2021	Bond Future			12.51273	75.01333	12.42918	75.48964		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			3.48049	102.00354	3.47859	102.00428		0.18	0.00	3,672,127.44	36	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			10.98171	65.91837		10.90386	66.34047		18.09	0.00	164,795,925.00	2,500	5,028.00
R209	On 04/02/2021	Bond Future			11.19667	66.56167		11.11576	66.98818		21.31	0.00	173,060,342.00	2,600	26,930.00
R209	On 06/05/2021	Bond Future			11.41009	64.12875		11.32598	64.56005		20.38	0.00	0.00	0	2,975.00
R209	On 06/05/2021	Bond Future	10.25	Call	1,375.40000	1.37540	1,520.28000	1.52028	1,375.400	19.48	0.27	0.00	0.00	0	5,825.00
R209	On 06/05/2021	Bond Future	11.25	Put	4,159.31000	4.15931	3,975.14000	3.97514	4,159.310	20.38	0.51	0.00	0.00	0	8,150.00
R209	On 06/05/2021	Bond Future	12.25	Put	2,175.19000	2.17519	2,073.23000	2.07323	2,175.190	22.03	0.31	0.00	0.00	0	8,150.00
R209	On 05/08/2021	Bond Future			11.63306	64.82224		11.54560	65.25829		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			188.22392	188.22392		188.21228	188.21228			0.00	0.00	0	1,087.00
R210	On 04/02/2021	Bond Future			190.10768	190.10768		190.09673	190.09673			0.00	0.00	0	1,254.00
R210	On 06/05/2021	Bond Future			189.45996	189.45996		189.44968	189.44968			0.00	0.00	0	0.00
R210	On 05/08/2021	Bond Future			191.55335	191.55335		191.54314	191.54314			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			170.58054	170.58054		170.70696	170.70696			0.00	0.00	0	1,851.00
R212	On 04/02/2021	Bond Future			169.99076	169.99076		170.11917	170.11917			0.00	0.00	0	6,750.00
R212	On 06/05/2021	Bond Future			171.83722	171.83722		171.96772	171.96772			0.00	0.00	0	0.00
R212	On 05/08/2021	Bond Future			171.40517	171.40517		171.53734	171.53734			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			9.89226	82.92635		9.82954	83.27679		13.24	0.00	108,301,813.10	1,306	8,476.00
R213	On 04/02/2021	Bond Future			10.11758	83.73560		10.05213	84.08984		15.61	0.00	10,048,272.00	120	8,149.00
R213	On 06/05/2021	Bond Future			10.33469	81.09604		10.26645	81.45437		14.89	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future			10.56747	81.97282		10.49624	82.33512		12.94	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future	9.34	Call	1,237.58000	1.23758	1,346.39000	1.34639	1,237.580	12.21	0.25	0.00	0.00	0	200.00
R213	On 05/08/2021	Bond Future	10.14	Put	4,863.27000	4.86327	4,677.71000	4.67771	4,863.270	12.69	0.57	0.00	0.00	0	200.00
R213	On 05/08/2021	Bond Future	10.78	Put	3,203.67000	3.20367	3,069.90000	3.06990	3,203.670	13.15	0.43	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	11.51726	62.17468		11.44451	62.55920		19.79	0.00	186,524,040.00	3,000	9,724.00
R214	On 04/02/2021	Bond Future	11.74302	62.78145		11.66715	63.16997		23.24	0.00	193,366,866.00	3,080	14,814.00
R214	On 06/05/2021	Bond Future	11.96010	60.17147		11.88107	60.56443		22.27	0.00	0.00	0	0.00
R214	On 05/08/2021	Bond Future	12.19064	60.82213		12.10821	61.21941		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 :											50,053,406,360.79	563,640	1 668 588.00
Grand Total:											50,053,406,360.79	563,640	1 668 588.00