



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: 16/11/2020

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	90.27000	90.27000			90.33000	90.33000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future	777.98700	777.98700			776.23400	776.23400			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	786.21900	786.21900			784.45900	784.45900			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	794.64000	794.64000			792.86500	792.86500			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	803.26600	803.26600			801.47300	801.47300			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	858.44400	858.44400			853.95300	853.95300			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	867.52700	867.52700			863.00100	863.00100			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	876.81900	876.81900			872.24900	872.24900			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	886.33600	886.33600			881.71900	881.71900			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	749.08100	749.08100			746.74100	746.74100			0.00	194,761,060.00	26	230.0
ALBI	On 06/05/2021	Index Future	757.00700	757.00700			754.65300	754.65300			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	765.11600	765.11600			762.74000	762.74000			0.00	0.00	0	0.0

an
ast

00

00

00

00

00

00

00

00

00

00

00

00

:05

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		773.42000	773.42000		771.02100	771.02100			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		11.55027	76.48851		11.61032	76.17293			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future		11.80442	73.52463		11.86696	73.20608			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		12.07210	74.32138		12.13737	73.99948			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.34842	71.34611		12.41655	71.02080			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		12.20669	74.56332		12.19907	74.60706			0.00	745,633.20	10	4,779.0
ES42	On 06/05/2021	Bond Future		12.46151	71.09536		12.45346	71.13996			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		12.72301	71.86615		12.71456	71.91136			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.99513	68.38138		12.98627	68.42710			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		739.69900	739.69900		737.27700	737.27700			0.00	214,512,710.00	29	970.0
GOVI	On 06/05/2021	GOVI		747.52600	747.52600		745.08900	745.08900			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		755.53300	755.53300		753.07300	753.07300			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		763.73400	763.73400		761.24900	761.24900			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		146.42793	146.42793		146.36576	146.36576			0.00	0.00	0	3,176.0
I2025	On 06/05/2021	Bond Future		148.01508	148.01508		147.95290	147.95290			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		148.12558	148.12558		148.06297	148.06297			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		149.75164	149.75164		149.68845	149.68845			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		103.43987	103.43987		103.51198	103.51198			0.00	0.00	0	2,232.0
I2029	On 06/05/2021	Bond Future		103.42335	103.42335		103.49679	103.49679			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future		104.56838	104.56838		104.64272	104.64272			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		104.56779	104.56779		104.64309	104.64309			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	97.31440		97.31440		97.51143	97.51143			0.00	0.00	0	7,616.0
I2033	On 06/05/2021	Bond Future	97.15541		97.15541		97.35506	97.35506			0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	98.23097		98.23097		98.43302	98.43302			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	98.08676		98.08676		98.29101	98.29101			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	107.62271		107.62271		107.75962	107.75962			0.00	0.00	0	9,468.0
I2038	On 06/05/2021	Bond Future	108.78948		108.78948		108.92843	108.92843			0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	108.27482		108.27482		108.41545	108.41545			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	109.46349		109.46349		109.60579	109.60579			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	96.64851		96.64851		96.31768	96.31768			0.00	0.00	0	14,771.0
I2046	On 06/05/2021	Bond Future	95.90878		95.90878		95.57459	95.57459			0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	96.97067		96.97067		96.63300	96.63300			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	96.23070		96.23070		95.88951	95.88951			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	96.81087		96.81087		96.80330	96.80330			0.00	141,440,681.07	1,461	10,946.0
I2050	On 06/05/2021	Bond Future	97.86036		97.86036		97.85301	97.85301			0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	97.01887		97.01887		97.01173	97.01173			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	98.08404		98.08404		98.07695	98.07695			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	265.22500		265.22500		265.30400	265.30400			0.00	0.00	0	989.0
IGOV	On 06/05/2021	Index Future	268.09600		268.09600		268.18000	268.18000			0.00	0.00	0	21.0
IGOV	On 05/08/2021	Index Future	271.03200		271.03200		271.11800	271.11800			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	274.03700		274.03700		274.12500	274.12500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.33500		96.66500		3.33500	96.66500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.24500		96.75500		3.29500	96.70500			0.00	0.00	0	30,010.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.25000		96.75000		3.27000	96.73000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.20000		96.80000		3.24000	96.76000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.18500		96.81500		3.27500	96.72500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.21000		96.79000		3.30000	96.70000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.25000		96.75000		3.37000	96.63000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.34500		96.65500		3.47500	96.52500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.56500		96.43500		3.68000	96.32000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.67000		96.33000		3.79000	96.21000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	3.99000		96.01000		4.08500	95.91500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.07500		95.92500		4.17500	95.82500			0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	7.08311		117.58790		7.13240	117.33201		7.26	0.00	12,346,729.50	105	77,607.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 04/02/2021	Bond Future	8.00	Put	298.26000		0.29826		352.89000	0.35289	298.260	7.90	0.13	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			7.24739		118.83405		7.29951	118.57606		6.62	0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future			7.42523		114.84019		7.48057	114.57961		6.64	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.61235		116.07510		7.67119	115.81180		5.96	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			316.32814		316.32814		316.14900	316.14900			0.00	0.00	0	2,460.0
R197	On 06/05/2021	Bond Future			319.75642		319.75642		319.57689	319.57689			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			315.30484		315.30484		315.12382	315.12382			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			318.76665		318.76665		318.58390	318.58390			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			214.96814		214.96814		215.61297	215.61297			0.00	0.00	0	7,827.0
R202	On 06/05/2021	Bond Future			217.29783		217.29783		217.95064	217.95064			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			215.45864		215.45864		216.11920	216.11920			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			217.82397		217.82397		218.49199	218.49199			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			4.19646		110.38349		4.17449	110.42818		1.61	0.00	662,300.94	6	31,128.0
R2023	On 06/05/2021	Bond Future			4.18195		107.64628		4.15645	107.69198		1.59	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.15186		108.81236		4.12186	108.85871		1.42	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.10941		106.07502		4.07337	106.12197		1.18	0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 04/02/2021	Bond Future			8.98194		94.23112		9.06212	93.76465		12.23	0.00	39,953,994.88	424	110,243.0
R2030	On 04/02/2021	Bond Future	8.20	Call	526.77000		0.52677		466.97000	0.46697	526.770	11.59	0.19	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	744.86000		0.74486		663.95000	0.66395	744.860	11.72	0.25	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	760.44000		0.76044		678.08000	0.67808	760.440	11.73	0.25	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,804.87000		1.80487		1,637.90000	1.63790	1,804.870	12.14	0.46	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,584.08000		2.58408		2,365.95000	2.36595	2,584.080	12.33	0.57	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,854.71000		2.85471		2,620.81000	2.62081	2,854.710	12.39	0.60	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	1,381.35000		1.38135		1,594.64000	1.59464	1,381.350	12.49	0.36	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	1,285.79000		1.28579		1,489.70000	1.48970	1,285.790	12.55	0.34	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	329.10000		0.32910		407.87000	0.40787	329.100	13.43	0.11	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			9.17608		95.23053		9.25973	94.75957		11.49	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	639.43000		0.63943		576.25000	0.57625	639.430	10.84	0.17	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	1,923.33000		1.92333		1,769.01000	1.76901	1,923.330	11.18	0.39	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	2,856.33000		2.85633		3,110.06000	3.11006	2,856.330	11.47	0.47	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	3,254.14000		3.25414		3,029.89000	3.02989	3,254.140	11.50	0.54	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	Open Interest
R2030	On 06/05/2021	Bond Future	9.92	Put	1,457.00000		1.45700	1,619.68000	1.61968	1,457.000		12.10	0.28	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	10.95	Put	427.04000		0.42704	493.23000	0.49323	427.040		12.51	0.11	0.00	0	300.0
R2030	On 05/08/2021	Bond Future			9.38608		92.25696	9.47360	91.78112			11.39	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future	8.95	Call	2,414.32000		2.41432	2,243.47000	2.24347	2,414.320		11.06	0.41	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	3,710.96000		3.71096	3,481.67000	3.48167	3,710.960		11.36	0.53	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	12.10	Put	258.02000		0.25802	294.99000	0.29499	258.020		12.30	0.06	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.59308		93.24922	9.68453	92.76833			10.32	0.00	0.00	0	0.0
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			10.04469		91.10252	10.11455	90.67987			14.37	0.00	47,191,105.36	518	119,826.0
R2032	On 04/02/2021	Bond Future	8.79	Call	236.07000		0.23607	215.79000	0.21579	236.070		13.33	0.09	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	9.29	Call	719.98000		0.71998	660.96000	0.66096	719.980		13.62	0.22	0.00	0	800.0
R2032	On 04/02/2021	Bond Future	10.82	Put	916.61000		0.91661	1,056.91000	1.05691	916.610		15.52	0.23	0.00	0	800.0
R2032	On 06/05/2021	Bond Future			10.25710		87.92342	10.32983	87.49673			14.27	0.00	0.00	0	0.0
R2032	On 06/05/2021	Bond Future	10.33	Call	3,650.44000		3.65044	3,454.40000	3.45440	3,650.440		14.34	0.54	0.00	0	736.0
R2032	On 06/05/2021	Bond Future	12.57	Put	309.14000		0.30914	352.86000	0.35286	309.140		15.55	0.07	0.00	0	736.0
R2032	On 05/08/2021	Bond Future			10.48025		88.87626	10.55610	88.44503			13.57	0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future			10.71015		85.68724	10.78926	85.25149			12.89	0.00	0.00	0	0.0
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			10.79610		90.22671	10.86614	89.77882			15.80	0.00	23,910,078.15	265	99,955.0
R2035	On 04/02/2021	Bond Future	10.14	Put	5,332.93000		5.33293	5,705.27000	5.70527	5,332.930		14.98	0.74	0.00	0	650.0
R2035	On 04/02/2021	Bond Future	11.14	Put	1,771.76000		1.77176	1,987.69000	1.98769	1,771.760		16.34	0.36	0.00	0	650.0
R2035	On 06/05/2021	Bond Future			11.01387		86.70900	11.08672	86.25679			15.98	0.00	0.00	0	0.0
R2035	On 06/05/2021	Bond Future	10.24	Call	1,706.02000		1.70602	1,596.14000	1.59614	1,706.020		15.15	0.31	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	10.40	Call	2,066.80000		2.06680	1,939.37000	1.93937	2,066.800		15.35	0.35	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	10.81	Call	3,158.62000		3.15862	2,983.84000	2.98384	3,158.620		15.80	0.47	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	11.15	Call	4,234.51000		4.23451	4,019.86000	4.01986	4,234.510		16.13	0.56	0.00	0	600.0
R2035	On 06/05/2021	Bond Future	11.32	Put	2,956.71000		2.95671	3,174.88000	3.17488	2,956.710		16.33	0.40	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.55	Put	2,460.22000		2.46022	2,653.57000	2.65357	2,460.220		16.66	0.35	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	1,697.02000		1.69702	1,845.96000	1.84596	1,697.020		17.44	0.26	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.77	Put	772.85000		0.77285	858.94000	0.85894	772.850		17.44	0.14	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.91	Put	659.44000		0.65944	736.07000	0.73607	659.440		17.44	0.12	0.00	0	600.0
R2035	On 05/08/2021	Bond Future			11.24544		87.64854	11.32140	87.19156			15.24	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future			11.48278		84.11675	11.56195	83.65497			14.58	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.23	Call	1,793.23000		1.79323	1,684.66000	1.68466	1,793.230		13.66	0.28	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.08	Put	6,058.47000		6.05847	6,336.68000	6.33668	6,058.470		14.22	0.55	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.75	Put	4,099.46000		4.09946	4,317.48000	4.31748	4,099.460		14.79	0.42	0.00	0	782.0
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future			11.03387		81.37109	11.08302	81.05981			17.72	0.00	21,563,338.85	265	129,306.0
R2037	On 04/02/2021	Bond Future	9.65	Call	203.58000		0.20358	196.46000	0.19646	203.580		16.14	0.08	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	5,474.99000		5.47499	5,745.63000	5.74563	5,474.990		16.73	0.74	0.00	0	72.0

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
R2037	On 04/02/2021	Bond Future	10.48	Call	1,205.87000		1.20587	1,154.56000	1.15456	1,205.870	16.96	0.30	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	10.85	Put	3,314.95000		3.31495	3,538.64000	3.53864	3,314.950	17.53	0.55	0.00	0	72.0	
R2037	On 04/02/2021	Bond Future	11.90	Put	969.78000		0.96978	1,081.76000	1.08176	969.780	19.42	0.22	0.00	0	240.0	
R2037	On 04/02/2021	Bond Future	11.97	Call	6,521.48000		6.52148	6,316.16000	6.31616	6,521.480	19.58	0.80	0.00	0	300.0	
R2037	On 04/02/2021	Bond Future	13.73	Put	36.57000		0.03657	46.50000	0.04650	36.570	19.65	0.01	0.00	0	300.0	
R2037	On 06/05/2021	Bond Future			11.25217		82.23443	11.30327	81.92026		17.02	0.00	0.00	0	0.0	
R2037	On 05/08/2021	Bond Future			11.48599		78.86989	11.53929	78.55243		17.10	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future			11.71326		79.71838	11.76874	79.39760		15.52	0.00	0.00	0	0.0	
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2040	On 04/02/2021	Bond Future			11.22262		82.90751	11.25102	82.71773		17.81	0.00	9,948,901.20	120	76,285.0	
R2040	On 04/02/2021	Bond Future	9.49	Call	61.62000		0.06162	63.63000	0.06363	61.620	15.87	0.03	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	9.57	Call	78.60000		0.07860	80.76000	0.08076	78.600	15.87	0.03	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.07	Call	311.42000		0.31142	312.38000	0.31238	311.420	16.02	0.11	0.00	0	800.0	
R2040	On 04/02/2021	Bond Future	10.24	Call	490.15000		0.49015	489.02000	0.48902	490.150	16.37	0.15	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.57	Put	1,883.18000		1.88318	2,003.60000	2.00360	1,883.180	18.85	0.36	0.00	0	500.0	
R2040	On 04/02/2021	Bond Future	11.74	Put	1,545.71000		1.54571	1,654.34000	1.65434	1,545.710	19.26	0.31	0.00	0	800.0	
R2040	On 06/05/2021	Bond Future			11.43939		83.78718	11.46891	83.59584		17.38	0.00	0.00	0	0.0	
R2040	On 06/05/2021	Bond Future	10.83	Call	2,230.55000		2.23055	2,193.66000	2.19366	2,230.550	16.88	0.36	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	11.58	Call	4,513.10000		4.51310	4,441.88000	4.44188	4,513.100	17.79	0.56	0.00	0	300.0	
R2040	On 06/05/2021	Bond Future	13.38	Put	695.09000		0.69509	738.48000	0.73848	695.090	19.01	0.12	0.00	0	300.0	
R2040	On 05/08/2021	Bond Future			11.67151		80.18921	11.70233	79.99585		17.55	0.00	0.00	0	0.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	2,984.51000		2.98451	2,934.30000	2.93430	2,984.510	17.08	0.39	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	4,413.13000		4.41313	4,343.43000	4.34343	4,413.130	17.60	0.50	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	14.80	Put	406.91000		0.40691	429.97000	0.42997	406.910	18.97	0.07	0.00	0	900.0	
R2040	On 04/11/2021	Bond Future			11.89677		81.05193	11.92886	80.85665		15.97	0.00	0.00	0	0.0	
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2044	On 04/02/2021	Bond Future			11.35344		79.09472	11.37662	78.94092		18.85	0.00	7,434,903.68	94	39,045.0	
R2044	On 04/02/2021	Bond Future	9.66	Call	74.13000		0.07413	77.49000	0.07749	74.130	16.83	0.03	0.00	0	265.0	
R2044	On 04/02/2021	Bond Future	10.29	Put	8,039.32000		8.03932	8,197.72000	8.19772	8,039.320	16.92	0.87	0.00	0	265.0	
R2044	On 04/02/2021	Bond Future	10.84	Put	4,868.07000		4.86807	5,017.66000	5.01766	4,868.070	18.15	0.68	0.00	0	265.0	
R2044	On 06/05/2021	Bond Future			11.56554		79.93394	11.58964	79.77895		18.35	0.00	0.00	0	0.0	
R2044	On 06/05/2021	Bond Future	10.70	Call	1,628.11000		1.62811	1,611.33000	1.61133	1,628.110	17.24	0.29	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.10	Put	5,710.45000		5.71045	5,836.53000	5.83653	5,710.450	17.85	0.60	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.35	Call	3,334.04000		3.33404	3,296.30000	3.29630	3,334.040	18.18	0.47	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.40	Put	4,566.78000		4.56678	4,682.17000	4.68217	4,566.780	18.23	0.52	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	11.79	Put	3,374.02000		3.37402	3,474.41000	3.47441	3,374.020	18.72	0.42	0.00	0	3,100.0	
R2044	On 06/05/2021	Bond Future	12.50	Put	1,986.06000		1.98606	2,061.02000	2.06102	1,986.060	20.07	0.27	0.00	0	3,100.0	
R2044	On 05/08/2021	Bond Future			11.79257		76.41939	11.81774	76.26285		18.52	0.00	0.00	0	0.0	
R2044	On 04/11/2021	Bond Future			12.01267		77.24155	12.03890	77.08345		16.83	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	

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
R2048	On 04/02/2021	Bond Future			11.28527		82.59171		11.30841	82.43432		18.09	0.00	7,268,070.48	88	111,209.0
R2048	On 04/02/2021	Bond Future	9.80	Call	112.23000		0.11223		116.04000	0.11604	112.230	15.98	0.05	0.00	0	2,140.0
R2048	On 04/02/2021	Bond Future	10.80	Call	1,342.40000		1.34240		1,336.48000	1.33648	1,342.400	17.29	0.32	0.00	0	2,140.0
R2048	On 06/05/2021	Bond Future			11.48600		79.05620		11.51008	78.89744		18.70	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			11.69876		79.91279		11.72389	79.75249		17.88	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			11.91544		76.36095		11.94167	76.19900		17.18	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			10.48713		70.44643		10.54609	70.11086		18.67	0.00	2,606,517.91	37	27,703.0
R209	On 06/05/2021	Bond Future			10.67387		68.05319		10.73496	67.71439		18.32	0.00	0.00	0	2,850.0
R209	On 06/05/2021	Bond Future	10.00	Call	1,799.46000		1.79946		1,711.03000	1.71103	1,799.460	17.81	0.35	0.00	0	1,500.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,342.49000		2.34249		2,233.54000	2.23354	2,342.490	18.08	0.41	0.00	0	5,325.0
R209	On 06/05/2021	Bond Future	11.00	Put	2,658.40000		2.65840		2,824.20000	2.82420	2,658.400	18.97	0.39	0.00	0	3,500.0
R209	On 06/05/2021	Bond Future	11.25	Put	2,190.13000		2.19013		2,336.30000	2.33630	2,190.130	19.43	0.34	0.00	0	9,150.0
R209	On 06/05/2021	Bond Future	12.25	Put	846.70000		0.84670		923.74000	0.92374	846.700	19.93	0.16	0.00	0	9,150.0
R209	On 05/08/2021	Bond Future			10.86804		68.79064		10.93142	68.44826		17.40	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			11.06586		66.39046		11.13162	66.04446		16.52	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
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			192.75837		192.75837		193.12841	193.12841			0.00	0.00	0	1,254.0
R210	On 06/05/2021	Bond Future			192.13790		192.13790		192.51291	192.51291			0.00	0.00	0	0.0
R210	On 05/08/2021	Bond Future			194.26521		194.26521		194.64462	194.64462			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			193.66222		193.66222		194.04600	194.04600			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			169.85460		169.85460		169.85738	169.85738			0.00	0.00	0	7,050.0
R212	On 06/05/2021	Bond Future			171.69586		171.69586		171.69950	171.69950			0.00	0.00	0	0.0
R212	On 05/08/2021	Bond Future			171.26834		171.26834		171.27227	171.27227			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			173.14860		173.14860		173.15272	173.15272			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

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
R213	On 04/02/2021	Bond Future			9.49764	87.17449		9.58810	86.66087		13.88	0.00	0.00	0	8,955.0
R213	On 06/05/2021	Bond Future			9.68956	84.56951		9.78364	84.05083		13.52	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future			9.89423	85.48568		9.99228	84.96155		12.89	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future	9.34	Call	2,332.06000	2.33206	2,152.81000	2.15281	2,332.060		12.44	0.39	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.14	Put	3,104.87000	3.10487	3,353.27000	3.35327	3,104.870		12.99	0.42	0.00	0	200.0
R213	On 05/08/2021	Bond Future	10.78	Put	1,966.60000	1.96660	2,146.73000	2.14673	1,966.600		13.63	0.30	0.00	0	200.0
R213	On 04/11/2021	Bond Future			10.10630	82.87577		10.20849	82.34608		12.19	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			11.02984	66.60155		11.02169	66.64746		20.40	0.00	932,421.70	14	15,428.0
R214	On 06/05/2021	Bond Future			11.21894	64.03071		11.21042	64.07742		20.08	0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future			11.41848	64.72450		11.40960	64.77183		19.04	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			11.62138	62.14354		11.61214	62.19142		18.14	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 :													725,278,446.92	3,462	1 094 660.0
Grand Total:													725,278,446.92	3,462	1 094 660.0