



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: 20/11/2020

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	90.38000		90.38000		90.34000	90.34000			0.00	0.00	0	51.0
AL37	On 04/02/2021	Index Future	778.26100		778.26100		777.67800	777.67800			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	786.44700		786.44700		785.86100	785.86100			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	794.84700		794.84700		794.25500	794.25500			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	803.45900		803.45900		802.86200	802.86200			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	859.49700		859.49700		859.04000	859.04000			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	868.53700		868.53700		868.07900	868.07900			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	877.81300		877.81300		877.35200	877.35200			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	887.32500		887.32500		886.85900	886.85900			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	751.85400		751.85400		749.62400	749.62400			0.00	0.00	0	230.0
ALBI	On 06/05/2021	Index Future	759.76200		759.76200		757.51100	757.51100			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	767.87700		767.87700		765.60300	765.60300			0.00	0.00	0	0.0

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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		776.19700	776.19700		773.90000	773.90000			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		11.49626	76.77401		11.53021	76.59437			0.00	0.00	0	350.0
ES33	On 06/05/2021	Bond Future		11.74920	73.80756		11.78453	73.62636			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		12.01497	74.60482		12.05183	74.42176			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		12.28910	71.63110		12.32756	71.44615			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		12.09619	75.20197		12.17678	74.73525			0.00	0.00	0	4,779.0
ES42	On 06/05/2021	Bond Future		12.34683	71.73532		12.43112	71.26400			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		12.60345	72.51055		12.69164	72.03425			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.87014	69.03118		12.96253	68.54985			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		742.42200	742.42200		740.23100	740.23100			0.00	0.00	0	970.0
GOVI	On 06/05/2021	GOVI		750.23000	750.23000		748.02000	748.02000			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		758.24300	758.24300		756.01100	756.01100			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		766.45900	766.45900		764.20300	764.20300			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future		146.33623	146.33623		146.53749	146.53749			0.00	0.00	0	3,276.0
I2025	On 06/05/2021	Bond Future		147.91170	147.91170		148.11571	148.11571			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		148.01610	148.01610		148.22256	148.22256			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		149.63798	149.63798		149.84685	149.84685			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		102.54872	102.54872		102.92903	102.92903			0.00	0.00	0	2,232.0
I2029	On 06/05/2021	Bond Future		102.51518	102.51518		102.89998	102.89998			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future		103.64667	103.64667		104.03594	104.03594			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		103.63395	103.63395		104.02749	104.02749			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	96.14708		96.14708		96.34071	96.34071			0.00	0.00	0	7,616.0
I2033	On 06/05/2021	Bond Future	95.96848		95.96848		96.16458	96.16458			0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	97.02766		97.02766		97.22611	97.22611			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	96.86830		96.86830		97.06901	97.06901			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	106.23778		106.23778		106.51519	106.51519			0.00	0.00	0	9,468.0
I2038	On 06/05/2021	Bond Future	107.38170		107.38170		107.66244	107.66244			0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	106.84780		106.84780		107.13190	107.13190			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future	108.01878		108.01878		108.30594	108.30594			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	95.58710		95.58710		96.20456	96.20456			0.00	0.00	0	14,771.0
I2046	On 06/05/2021	Bond Future	94.82884		94.82884		95.45328	95.45328			0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	95.87565		95.87565		96.50714	96.50714			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future	95.12182		95.12182		95.76038	95.76038			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	95.81370		95.81370		95.78852	95.78852			0.00	0.00	0	10,946.0
I2050	On 06/05/2021	Bond Future	96.84526		96.84526		96.82025	96.82025			0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	95.98948		95.98948		95.96424	95.96424			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future	97.04131		97.04131		97.01595	97.01595			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	263.54800		263.54800		263.98300	263.98300			0.00	0.00	0	1,090.0
IGOV	On 06/05/2021	Index Future	266.38500		266.38500		266.82500	266.82500			0.00	0.00	0	21.0
IGOV	On 05/08/2021	Index Future	269.29400		269.29400		269.73900	269.73900			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future	272.27500		272.27500		272.72600	272.72600			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.36500		96.63500		3.36500	96.63500			0.00	0.00	0	30,010.0
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.37500		96.62500		3.36500	96.63500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.35000		96.65000		3.35000	96.65000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.35500		96.64500		3.34500	96.65500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/04/2021	Jibar Tradeable Future	3.37000		96.63000		3.37000	96.63000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.38000		96.62000		3.38000	96.62000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.41000		96.59000		3.40500	96.59500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.48500		96.51500		3.48500	96.51500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.64000		96.36000		3.62000	96.38000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.78000		96.22000		3.78000	96.22000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.03500		95.96500		4.09000	95.91000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.19500		95.80500		4.18500	95.81500			0.00	0.00	0	0.0
R186	On 04/02/2021	Bond Future	7.07093		117.65125		7.08857	117.55952		7.19	0.00	12,823,986.25	109	79,382.0

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	259.17000		0.25917		276.40000	0.27640	259.170	7.83	0.12	0.00	0	15,177.0
R186	On 06/05/2021	Bond Future			7.23625		118.88928		7.25484	118.79713		6.58	0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future			7.41425		114.89198		7.43396	114.79903		6.29	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.60122		116.12499		7.62215	116.03119		5.92	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			315.93043		315.93043		316.15447	316.15447			0.00	0.00	0	2,460.0
R197	On 06/05/2021	Bond Future			319.33110		319.33110		319.55908	319.55908			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			314.86416		314.86416		315.09509	315.09509			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			318.31474		318.31474		318.54844	318.54844			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			212.99630		212.99630		213.30603	213.30603			0.00	0.00	0	7,827.0
R202	On 06/05/2021	Bond Future			215.28899		215.28899		215.60295	215.60295			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			213.42040		213.42040		213.73807	213.73807			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			215.75905		215.75905		216.08049	216.08049			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			4.21982		110.33600		4.23700	110.30109		1.61	0.00	0.00	0	31,128.0
R2023	On 06/05/2021	Bond Future			4.21321		107.59030		4.23266	107.55548		1.60	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.19089		108.75208		4.21359	108.71705		1.40	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			4.15792		106.01188		4.18506	105.97658		1.21	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			8.97359		94.27987		8.97576	94.26720		12.15	0.00	0.00	0	110,633.0
R2030	On 04/02/2021	Bond Future	8.20	Call	491.67000		0.49167		498.02000	0.49802	491.670	11.51	0.19	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	8.36	Call	704.74000		0.70474		711.95000	0.71195	704.740	11.64	0.24	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	8.37	Call	720.05000		0.72005		727.30000	0.72730	720.050	11.65	0.25	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	8.86	Call	1,758.76000		1.75876		1,766.43000	1.76643	1,758.760	12.05	0.46	0.00	0	800.0
R2030	On 04/02/2021	Bond Future	9.12	Call	2,543.63000		2.54363		2,549.88000	2.54988	2,543.630	12.24	0.58	0.00	0	1,000.0
R2030	On 04/02/2021	Bond Future	9.20	Call	2,816.43000		2.81643		2,822.05000	2.82205	2,816.430	12.30	0.61	0.00	0	1,600.0
R2030	On 04/02/2021	Bond Future	9.30	Put	1,298.13000		1.29813		1,315.55000	1.31555	1,298.130	12.40	0.35	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	9.35	Put	1,204.93000		1.20493		1,221.89000	1.22189	1,204.930	12.46	0.33	0.00	0	2,000.0
R2030	On 04/02/2021	Bond Future	10.20	Put	289.77000		0.28977		297.89000	0.29789	289.770	13.35	0.10	0.00	0	1,800.0
R2030	On 06/05/2021	Bond Future			9.16862		95.27268		9.17081	95.26030		11.45	0.00	0.00	0	0.0
R2030	On 06/05/2021	Bond Future	7.97	Call	618.86000		0.61886		622.04000	0.62204	618.860	10.80	0.17	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	8.77	Call	1,896.97000		1.89697		1,900.38000	1.90038	1,896.970	11.14	0.39	0.00	0	300.0
R2030	On 06/05/2021	Bond Future	9.22	Put	2,791.26000		2.79126		2,805.83000	2.80583	2,791.260	11.43	0.47	0.00	0	700.0
R2030	On 06/05/2021	Bond Future	9.27	Call	3,231.66000		3.23166		3,233.66000	3.23366	3,231.660	11.46	0.55	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	1,405.07000	1.40507	1,416.36000	1.41636	1,405.070	12.06	0.28	0.00	0	700.0
R2030	On	06/05/2021	Bond Future	10.95	Put	399.65000	0.39965	405.17000	0.40517	399.650	12.46	0.10	0.00	0	300.0
R2030	On	05/08/2021	Bond Future			9.37887	92.29630	9.38113	92.28397		10.86	0.00	0.00	0	0.0
R2030	On	05/08/2021	Bond Future	8.95	Call	2,238.49000	2.23849	2,239.62000	2.23962	2,238.490	10.50	0.40	0.00	0	600.0
R2030	On	05/08/2021	Bond Future	9.45	Call	3,541.60000	3.54160	3,541.46000	3.54146	3,541.600	10.83	0.54	0.00	0	600.0
R2030	On	05/08/2021	Bond Future	12.10	Put	205.76000	0.20576	208.28000	0.20828	205.760	11.82	0.05	0.00	0	600.0
R2030	On	04/11/2021	Bond Future			9.58591	93.28707	9.58825	93.27471		10.33	0.00	0.00	0	0.0
R2030	On	04/11/2021	Bond Future	8.27	Call	1,098.30000	1.09830	1,099.29000	1.09929	1,098.300	9.64	0.23	0.00	0	300.0
R2030	On	04/11/2021	Bond Future	8.77	Call	1,802.58000	1.80258	1,803.08000	1.80308	1,802.580	9.66	0.33	0.00	0	300.0
R2030	On	04/11/2021	Bond Future	11.44	Put	898.27000	0.89827	903.79000	0.90379	898.270	11.19	0.16	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			9.99888	91.38118	10.01677	91.27222		14.33	0.00	0.00	0	119,554.0
R2032	On	04/02/2021	Bond Future	8.79	Call	235.18000	0.23518	231.13000	0.23113	235.180	13.29	0.09	0.00	0	800.0
R2032	On	04/02/2021	Bond Future	9.29	Call	733.65000	0.73365	720.05000	0.72005	733.650	13.58	0.23	0.00	0	800.0
R2032	On	04/02/2021	Bond Future	10.82	Put	800.45000	0.80045	836.16000	0.83616	800.450	15.48	0.21	0.00	0	800.0
R2032	On	06/05/2021	Bond Future			10.21049	88.19838	10.22906	88.08869		14.27	0.00	0.00	0	0.0
R2032	On	06/05/2021	Bond Future	10.33	Call	3,760.18000	3.76018	3,710.02000	3.71002	3,760.180	14.34	0.55	0.00	0	736.0
R2032	On	06/05/2021	Bond Future	12.57	Put	275.08000	0.27508	285.90000	0.28590	275.080	15.54	0.07	0.00	0	736.0
R2032	On	05/08/2021	Bond Future			10.43217	89.15113	10.45152	89.04036		13.00	0.00	0.00	0	0.0
R2032	On	04/11/2021	Bond Future			10.66032	85.96328	10.68049	85.85140		12.94	0.00	0.00	0	0.0
R2032	On	04/11/2021	Bond Future	9.33	Call	1,419.50000	1.41950	1,396.46000	1.39646	1,419.500	12.09	0.25	0.00	0	700.0
R2032	On	04/11/2021	Bond Future	9.83	Call	2,224.61000	2.22461	2,191.48000	2.19148	2,224.610	12.16	0.35	0.00	0	700.0
R2032	On	04/11/2021	Bond Future	12.81	Put	937.52000	0.93752	957.80000	0.95780	937.520	14.01	0.15	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			10.74427	90.56036	10.79338	90.24417		16.04	0.00	0.00	0	99,217.0
R2035	On	04/02/2021	Bond Future	10.14	Put	5,071.37000	5.07137	5,316.00000	5.31600	5,071.370	15.23	0.72	0.00	0	650.0
R2035	On	04/02/2021	Bond Future	11.14	Put	1,625.76000	1.62576	1,753.19000	1.75319	1,625.760	16.57	0.34	0.00	0	650.0
R2035	On	06/05/2021	Bond Future			10.96097	87.03959	11.01203	86.72047		16.20	0.00	0.00	0	0.0
R2035	On	06/05/2021	Bond Future	10.24	Call	1,819.72000	1.81972	1,727.57000	1.72757	1,819.720	15.37	0.33	0.00	0	793.0
R2035	On	06/05/2021	Bond Future	10.40	Call	2,193.32000	2.19332	2,087.88000	2.08788	2,193.320	15.56	0.37	0.00	0	600.0
R2035	On	06/05/2021	Bond Future	10.81	Call	3,322.93000	3.32293	3,182.60000	3.18260	3,322.930	16.02	0.48	0.00	0	1,650.0
R2035	On	06/05/2021	Bond Future	11.15	Call	4,426.00000	4.42600	4,257.31000	4.25731	4,426.000	16.34	0.57	0.00	0	600.0
R2035	On	06/05/2021	Bond Future	11.32	Put	2,830.63000	2.83063	2,967.54000	2.96754	2,830.630	16.54	0.39	0.00	0	793.0
R2035	On	06/05/2021	Bond Future	11.55	Put	2,351.53000	2.35153	2,471.42000	2.47142	2,351.530	16.88	0.34	0.00	0	1,650.0
R2035	On	06/05/2021	Bond Future	12.02	Put	1,618.12000	1.61812	1,708.29000	1.70829	1,618.120	17.67	0.25	0.00	0	793.0
R2035	On	06/05/2021	Bond Future	12.77	Put	730.84000	0.73084	781.04000	0.78104	730.840	17.67	0.13	0.00	0	1,650.0
R2035	On	06/05/2021	Bond Future	12.91	Put	622.62000	0.62262	666.99000	0.66699	622.620	17.67	0.12	0.00	0	600.0
R2035	On	05/08/2021	Bond Future			11.19077	87.97971	11.24400	87.65723		14.83	0.00	0.00	0	0.0
R2035	On	04/11/2021	Bond Future			11.42610	84.44969	11.48156	84.12389		14.83	0.00	0.00	0	0.0
R2035	On	04/11/2021	Bond Future	10.12	Call	1,756.08000	1.75608	1,675.49000	1.67549	1,756.080	13.89	0.27	0.00	0	400.0
R2035	On	04/11/2021	Bond Future	10.23	Call	1,929.34000	1.92934	1,842.56000	1.84256	1,929.340	13.89	0.29	0.00	0	782.0

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	10.62	Call	2,674.33000		2.67433	2,563.57000	2.56357	2,674.330		14.01	0.36	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	5,928.40000		5.92840	6,112.91000	6.11291	5,928.400		14.46	0.54	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.75	Put	4,014.28000		4.01428	4,156.61000	4.15661	4,014.280		15.04	0.41	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	973.30000		0.97330	1,022.55000	1.02255	973.300		16.03	0.14	0.00	0	400.0
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			10.97223		81.76407	11.01604	81.48447			18.07	0.00	0.00	0	129,306.0
R2037	On 04/02/2021	Bond Future	9.65	Call	235.90000		0.23590	218.90000	0.21890	235.900		16.57	0.09	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	5,181.20000		5.18120	5,399.07000	5.39907	5,181.200		17.11	0.72	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	1,320.60000		1.32060	1,246.67000	1.24667	1,320.600		17.34	0.33	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	3,087.25000		3.08725	3,255.20000	3.25520	3,087.250		17.89	0.53	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	869.92000		0.86992	941.88000	0.94188	869.920		19.76	0.20	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	6,820.33000		6.82033	6,608.13000	6.60813	6,820.330		19.92	0.81	0.00	0	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	29.68000		0.02968	34.58000	0.03458	29.680		19.99	0.01	0.00	0	300.0
R2037	On 06/05/2021	Bond Future			11.18902		82.62529	11.23456	82.34313			17.30	0.00	0.00	0	0.0
R2037	On 05/08/2021	Bond Future			11.42058		79.26216	11.46807	78.97706			16.67	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future			11.64545		80.11322	11.69488	79.82510			15.82	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			11.12481		83.56649	11.20487	83.02647			18.52	0.00	0.00	0	76,276.0
R2040	On 04/02/2021	Bond Future	9.49	Call	95.26000		0.09526	79.40000	0.07940	95.260		16.73	0.04	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	119.32000		0.11932	99.84000	0.09984	119.320		16.73	0.05	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	413.13000		0.41313	354.24000	0.35424	413.130		16.73	0.13	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	593.00000		0.59300	512.71000	0.51271	593.000		16.73	0.18	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	1,611.64000		1.61164	1,811.73000	1.81173	1,611.640		19.01	0.32	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.74	Put	1,302.67000		1.30267	1,474.05000	1.47405	1,302.670		19.36	0.27	0.00	0	800.0
R2040	On 06/05/2021	Bond Future			11.33849		84.44669	11.42182	83.90141			17.90	0.00	0.00	0	0.0
R2040	On 06/05/2021	Bond Future	10.83	Call	2,474.26000		2.47426	2,280.52000	2.28052	2,474.260		17.07	0.39	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	11.58	Call	4,889.04000		4.88904	4,587.79000	4.58779	4,889.040		17.99	0.58	0.00	0	300.0
R2040	On 06/05/2021	Bond Future	13.38	Put	652.70000		0.65270	723.99000	0.72399	652.700		19.55	0.11	0.00	0	300.0
R2040	On 05/08/2021	Bond Future			11.56662		80.85295	11.65360	80.30192			17.35	0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future	11.05	Call	3,075.35000		3.07535	2,862.81000	2.86281	3,075.350		16.54	0.41	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	4,594.93000		4.59493	4,319.72000	4.31972	4,594.930		17.14	0.53	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	344.43000		0.34443	381.34000	0.38134	344.430		18.87	0.06	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.78776		81.72117	11.87837	81.16425			16.45	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			11.21448		80.02756	11.32559	79.28019			19.54	0.00	405,499,646.52	5,067	44,047.0
R2044	On 04/02/2021	Bond Future	9.66	Call	123.53000		0.12353	95.48000	0.09548	123.530		17.69	0.05	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	7,273.89000		7.27389	7,914.78000	7.91478	7,273.890		17.69	0.83	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	4,219.58000		4.21958	4,724.21000	4.72421	4,219.580		18.36	0.63	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			11.42163		80.87057	11.53738	80.11571			18.83	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
R2044	On 06/05/2021	Bond Future	10.70	Call	1,922.86000	1.92286	1,696.61000	1.69661	1,922.860	17.47	0.33	0.00	0	3,100.0		
R2044	On 06/05/2021	Bond Future	11.10	Put	5,153.03000	5.15303	5,599.99000	5.59999	5,153.030	18.00	0.56	0.00	0	3,100.0		
R2044	On 06/05/2021	Bond Future	11.35	Call	3,782.03000	3.78203	3,423.25000	3.42325	3,782.030	18.35	0.51	0.00	0	3,100.0		
R2044	On 06/05/2021	Bond Future	11.40	Put	4,092.14000	4.09214	4,478.26000	4.47826	4,092.140	18.42	0.48	0.00	0	3,100.0		
R2044	On 06/05/2021	Bond Future	11.79	Put	2,985.37000	2.98537	3,297.55000	3.29755	2,985.370	18.88	0.38	0.00	0	3,100.0		
R2044	On 06/05/2021	Bond Future	12.50	Put	1,695.05000	1.69505	1,898.10000	1.89810	1,695.050	20.03	0.24	0.00	0	3,100.0		
R2044	On 05/08/2021	Bond Future			11.64265	77.36334	11.76357	76.60044		18.24	0.00	0.00	0	0.0		
R2044	On 04/11/2021	Bond Future			11.85663	78.19406	11.98267	77.42308		17.27	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			11.14647	83.54773	11.24208	82.88700		18.75	0.00	0.00	0	115,206.0		
R2048	On 04/02/2021	Bond Future	9.80	Call	184.20000	0.18420	148.61000	0.14861	184.200	16.83	0.07	0.00	0	2,140.0		
R2048	On 04/02/2021	Bond Future	10.80	Call	1,711.75000	1.71175	1,491.40000	1.49140	1,711.750	18.00	0.38	0.00	0	2,140.0		
R2048	On 06/05/2021	Bond Future			11.34224	80.01624	11.44183	79.34893		19.19	0.00	0.00	0	0.0		
R2048	On 05/08/2021	Bond Future			11.54905	80.88047	11.65302	80.20612		17.61	0.00	0.00	0	0.0		
R2048	On 04/11/2021	Bond Future			11.75942	77.33738	11.86794	76.65582		17.63	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			10.43801	70.72782	10.47104	70.53842		18.83	0.00	0.00	0	26,668.0		
R209	On 06/05/2021	Bond Future			10.62386	68.33238	10.65805	68.14133		18.50	0.00	0.00	0	2,850.0		
R209	On 06/05/2021	Bond Future	10.00	Call	1,845.67000	1.84567	1,787.66000	1.78766	1,845.670	17.72	0.36	0.00	0	1,500.0		
R209	On 06/05/2021	Bond Future	10.25	Call	2,404.25000	2.40425	2,333.84000	2.33384	2,404.250	17.99	0.42	0.00	0	5,325.0		
R209	On 06/05/2021	Bond Future	11.00	Put	2,473.34000	2.47334	2,556.71000	2.55671	2,473.340	18.76	0.38	0.00	0	3,500.0		
R209	On 06/05/2021	Bond Future	11.25	Put	2,011.94000	2.01194	2,084.18000	2.08418	2,011.940	19.15	0.32	0.00	0	9,150.0		
R209	On 06/05/2021	Bond Future	12.25	Put	797.26000	0.79726	833.95000	0.83395	797.260	20.12	0.15	0.00	0	9,150.0		
R209	On 05/08/2021	Bond Future			10.81658	69.07049	10.85204	68.87747		16.87	0.00	0.00	0	0.0		
R209	On 04/11/2021	Bond Future			11.01274	66.67187	11.04952	66.47684		16.81	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			192.82563	192.82563	192.81548	192.81548			0.00	0.00	0	1,254.0		
R210	On 06/05/2021	Bond Future			192.19181	192.19181	192.18243	192.18243			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
R210	On 05/08/2021		Bond Future	194.31327	194.31327		194.30405	194.30405			0.00	0.00	0	0.0
R210	On 04/11/2021		Bond Future	193.70696	193.70696		193.69781	193.69781			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	169.96238	169.96238		169.96552	169.96552			0.00	0.00	0	6,639.0
R212	On 06/05/2021		Bond Future	171.79232	171.79232		171.79625	171.79625			0.00	0.00	0	0.0
R212	On 05/08/2021		Bond Future	171.36011	171.36011		171.36432	171.36432			0.00	0.00	0	0.0
R212	On 04/11/2021		Bond Future	173.23790	173.23790		173.24230	173.24230			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	9.47341	87.31276		9.48081	87.27050		13.73	0.00	0.00	0	8,945.0
R213	On 06/05/2021		Bond Future	9.66549	84.70290		9.67312	84.66058		13.43	0.00	0.00	0	0.0
R213	On 05/08/2021		Bond Future	9.86967	85.61765		9.87761	85.57496		12.25	0.00	0.00	0	0.0
R213	On 05/08/2021	9.34	Call	2,168.59000	2.16859		2,158.40000	2.15840	2,168.590	11.75	0.39	0.00	0	200.0
R213	On 05/08/2021	10.14	Put	2,843.26000	2.84326		2,867.73000	2.86773	2,843.260	12.35	0.41	0.00	0	200.0
R213	On 05/08/2021	10.78	Put	1,755.36000	1.75536		1,773.68000	1.77368	1,755.360	13.03	0.28	0.00	0	200.0
R213	On 04/11/2021		Bond Future	10.08104	83.00740		10.08930	82.96433		12.15	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	10.92327	67.20605		11.00293	66.75333		20.79	0.00	16,734,306.45	249	15,428.0
R214	On 06/05/2021		Bond Future	11.10919	64.63674		11.19183	64.17954		20.43	0.00	0.00	0	0.0
R214	On 05/08/2021		Bond Future	11.30479	65.33482		11.39069	64.87280		18.63	0.00	0.00	0	0.0
R214	On 04/11/2021		Bond Future	11.50347	62.75916		11.59273	62.29221		18.63	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 :												435,057,939.22	5,425	1 107 750.0
Grand Total:												435,057,939.22	5,425	1 107 750.0