



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: 12/03/2020

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	94.39000	94.39000		94.29000	94.29000			0.00	0.00	0	51.00
AL37	On 07/05/2020	Index Future	682.52700	682.52700		699.75600	699.75600			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	694.56600	694.56600		712.09800	712.09800			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	706.84700	706.84700		724.68900	724.68900			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	719.34600	719.34600		737.50200	737.50200			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	765.92900	765.92900		795.09200	795.09200			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	779.43900	779.43900		809.11600	809.11600			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	793.22100	793.22100		823.42200	823.42200			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	807.24700	807.24700		837.98000	837.98000			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	684.47300	684.47300		707.60100	707.60100			0.00	95,826,220.00	14	214.00
ALBI	On 06/08/2020	Index Future	696.54600	696.54600		720.08200	720.08200			0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	708.86300	708.86300		732.81400	732.81400			0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	721.39700	721.39700		745.77000	745.77000			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
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 07/05/2020	Bond Future	11.77225	72.75625		11.28278	75.38443				0.00	0.00	0	350.00
ES33	On 06/08/2020	Bond Future	11.92976	74.05353		11.42120	76.72854				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	12.09374	71.55758		11.56543	74.27929				0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	12.27161	72.82187		11.72191	75.59158				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 07/05/2020	Bond Future	12.10358	72.86784		11.61875	75.79163				0.00	0.00	0	4,919.00
ES42	On 06/08/2020	Bond Future	12.25711	74.16707		11.75339	77.14299				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	12.41632	71.20074		11.89265	74.22864				0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	12.58305	72.45805		12.03847	75.53939				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 07/05/2020	GOVI	676.52100	676.52100		699.54300	699.54300				0.00	0.00	0	1,179.00
GOVI	On 06/08/2020	GOVI	688.45400	688.45400		711.88200	711.88200				0.00	0.00	0	0.00
GOVI	On 05/11/2020	GOVI	700.62800	700.62800		724.46900	724.46900				0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI	713.01600	713.01600		737.27800	737.27800				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	135.37872	135.37872		136.80522	136.80522				0.00	0.00	0	2,067.00
I2025	On 06/08/2020	Bond Future	136.31923	136.31923		137.77151	137.77151				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	138.73505	138.73505		140.21284	140.21284				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	139.69015	139.69015		141.19425	141.19425				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 07/05/2020	Bond Future	96.57781	96.57781		99.51895	99.51895				0.00	0.00	0	3,814.00
I2029	On 06/08/2020	Bond Future	98.32361	98.32361		101.31798	101.31798				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	98.92276	98.92276		101.97006	101.97006				0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future	100.69397	100.69397		103.79572	103.79572				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
I2033	On 07/05/2020	Bond Future	96.19146	96.19146		99.05480	99.05480				0.00	0.00	0	6,993.00
I2033	On 06/08/2020	Bond Future	97.93034	97.93034		100.84537	100.84537				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			98.44422		98.44422		101.41083	101.41083			0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future			100.20697		100.20697		103.22655	103.22655			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 07/05/2020	Bond Future			110.30462		110.30462		114.76179	114.76179			0.00	2,426,701.64	22	10,950.00
I2038	On 06/08/2020	Bond Future			110.60352		110.60352		115.14138	115.14138			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			112.56355		112.56355		117.18154	117.18154			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future			112.85871		112.85871		117.55936	117.55936			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 07/05/2020	Bond Future			97.49482		97.49482		103.84195	103.84195			0.00	0.00	0	14,000.00
I2046	On 06/08/2020	Bond Future			99.25728		99.25728		105.71895	105.71895			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			99.21955		99.21955		105.79570	105.79570			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future			100.99591		100.99591		107.68975	107.68975			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 07/05/2020	Bond Future			99.61849		99.61849		107.26823	107.26823			0.00	0.00	0	12,944.00
I2050	On 06/08/2020	Bond Future			99.53823		99.53823		107.32619	107.32619			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			101.30213		101.30213		109.22808	109.22808			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future			101.19465		101.19465		109.26241	109.26241			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 07/05/2020	Index Future			251.90600		251.90600		258.75500	258.75500			0.00	0.00	0	1,009.00
IGOV	On 06/08/2020	Index Future			256.41100		256.41100		263.38200	263.38200			0.00	0.00	0	0.00
IGOV	On 05/11/2020	Index Future			261.00600		261.00600		268.10100	268.10100			0.00	0.00	0	0.00
IGOV	On 04/02/2021	Index Future			265.68000		265.68000		272.90200	272.90200			0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future			8.73123		112.82543		8.17960	115.75244		6.54	0.00	464,840,771.60	4,120	87,069.00
R186	On 07/05/2020	Bond Future	7.90	Put	4,530.73000		4.53073		2,104.79000	2.10479	4,530.730	6.49	0.93	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.50	Put	1,933.42000		1.93342		583.66000	0.58366	1,933.420	6.95	0.65	0.00	0	23,172.00
R186	On 06/08/2020	Bond Future			8.81583		109.53424		8.23422	112.51342		6.35	0.00	0.00	0	1,870.00
R186	On 06/08/2020	Bond Future	8.25	Put	3,594.29000		3.59429		1,773.40000	1.77340	3,594.290	6.35	0.73	41,833,598.25	500	3,150.00
R186	On 05/11/2020	Bond Future			8.90487		111.44945		8.29133	114.48060		5.65	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	378.98000		0.37898		1,100.02000	1.10002	378.980	5.49	0.15	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	967.52000		0.96752		2,225.97000	2.22597	967.520	5.69	0.30	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	1,517.43000		1.51743		670.35000	0.67035	1,517.430	6.37	0.37	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			9.00459		108.11730		8.35584	111.20189		5.79	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 07/05/2020	Bond Future			305.62174		305.62174		308.08606	308.08606			0.00	0.00	0	2,507.00

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
R197	On 06/08/2020	Bond Future			303.35032		303.35032		305.85897	305.85897			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			308.72591		308.72591		311.27863	311.27863			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			306.25506		306.25506		308.85308	308.85308			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 07/05/2020	Bond Future			218.20632		218.20632		224.65637	224.65637			0.00	872,825.28	4	8,506.00
R202	On 06/08/2020	Bond Future			218.00982		218.00982		224.57639	224.57639			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			221.87323		221.87323		228.55598	228.55598			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			221.59770		221.59770		228.39957	228.39957			0.00	0.00	0	0.00
R202	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			6.35545		105.06158		6.19034	105.48961		2.29	0.00	46,647,341.52	444	65,584.00
R2023	On 06/08/2020	Bond Future			6.26014		106.93490		6.07725	107.37054		2.17	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			6.15854		104.87626		5.95440	105.31941		1.98	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			6.03386		106.72972		5.80265	107.18054		1.81	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 07/05/2020	Bond Future			9.84982		90.81397		9.27699	94.15574		9.90	0.00	88,906,876.63	979	89,857.00
R2030	On 07/05/2020	Bond Future	8.45	Call	7.33000		0.00733		112.55000	0.11255	7.330	9.18	0.01	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.85	Put	6,004.93000		6.00493		3,091.06000	3.09106	6,004.930	9.51	0.95	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future	8.85	Call	63.73000		0.06373		491.63000	0.49163	63.730	9.51	0.05	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.90	Put	5,712.34000		5.71234		2,863.39000	2.86339	5,712.340	9.57	0.94	0.00	0	5,820.00
R2030	On 06/08/2020	Bond Future			9.95872		88.42397		9.36200	91.82523		9.80	0.00	0.00	0	200.00
R2030	On 06/08/2020	Bond Future	8.36	Call	84.95000		0.08495		373.84000	0.37384	84.950	9.14	0.04	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	129.44000		0.12944		516.20000	0.51620	129.440	9.23	0.06	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	337.83000		0.33783		1,065.40000	1.06540	337.830	9.51	0.13	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.05	Call	519.17000		0.51917		0.00000	0.00000	519.170	9.66	0.18	7,233,121.32	450	450.00
R2030	On 06/08/2020	Bond Future	9.20	Call	703.76000		0.70376		1,844.07000	1.84407	703.760	9.76	0.23	0.00	0	323.00
R2030	On 06/08/2020	Bond Future	9.42	Put	4,117.52000		4.11752		2,149.63000	2.14963	4,117.520	9.94	0.69	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.75	Call	1,784.21000		1.78421		0.00000	0.00000	1,784.210	10.31	0.43	17,282,891.10	450	450.00
R2030	On 05/11/2020	Bond Future			10.06515		89.96990		9.44437	93.43061		8.95	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	88.51000		0.08851		333.67000	0.33367	88.510	8.28	0.04	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	157.13000		0.15713		530.00000	0.53000	157.130	8.34	0.06	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	165.08000		0.16508		551.02000	0.55102	165.080	8.35	0.06	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	247.28000		0.24728		756.59000	0.75659	247.280	8.46	0.09	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	381.65000		0.38165		1,061.47000	1.06147	381.650	8.60	0.13	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	485.39000		0.48539		1,279.38000	1.27938	485.390	8.68	0.15	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	494.86000		0.49486		1,298.70000	1.29870	494.860	8.69	0.15	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	677.10000		0.67710		1,655.58000	1.65558	677.100	8.81	0.20	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	688.89000		0.68889		1,677.93000	1.67793	688.890	8.82	0.20	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	942.92000		0.94292		2,139.25000	2.13925	942.920	8.94	0.25	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	4,160.02000		4.16002		2,328.48000	2.32848	4,160.020	9.24	0.63	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.86	Put	3,375.81000		3.37581		1,820.00000	1.82000	3,375.810	9.53	0.55	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	10.06	Put	2,847.45000		2.84745		1,495.41000	1.49541	2,847.450	9.78	0.49	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 05/11/2020	Bond Future	10.37	Put	2,132.34000		2.13234	1,066.43000	1.06643	2,132.340	10.02	0.39	0.00	0	16,000.00	
R2030	On 05/11/2020	Bond Future	10.47	Put	1,914.98000		1.91498	936.69000	0.93669	1,914.980	10.02	0.37	0.00	0	3,000.00	
R2030	On 04/02/2021	Bond Future			10.18199		87.55281	9.53485	91.07452		9.28	0.00	0.00	0	0.00	
R2030	On 04/02/2021	Bond Future	8.36	Call	295.57000		0.29557	793.76000	0.79376	295.570	8.62	0.09	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	8.37	Call	300.44000		0.30044	804.64000	0.80464	300.440	8.62	0.09	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	8.86	Call	683.91000		0.68391	1,562.90000	1.56290	683.910	8.86	0.18	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	9.12	Call	1,003.12000		1.00312	2,120.27000	2.12027	1,003.120	9.03	0.24	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	10.20	Put	3,231.16000		3.23116	1,846.82000	1.84682	3,231.160	9.90	0.48	0.00	0	1,800.00	
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2032	On 07/05/2020	Bond Future			10.35821		86.70387	9.77121	90.37084		11.48	0.00	21,675,967.50	250	82,057.00	
R2032	On 07/05/2020	Bond Future	8.82	Call	3.92000		0.00392	75.53000	0.07553	3.920	10.39	0.00	0.00	0	3,000.00	
R2032	On 07/05/2020	Bond Future	9.00	Call	10.93000		0.01093	157.52000	0.15752	10.930	10.42	0.01	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.17	Call	30.06000		0.03006	309.99000	0.30999	30.060	10.67	0.02	0.00	0	3,000.00	
R2032	On 07/05/2020	Bond Future	9.20	Call	35.38000		0.03538	345.42000	0.34542	35.380	10.71	0.03	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.30	Call	59.41000		0.05941	485.83000	0.48583	59.410	10.86	0.04	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.50	Call	147.74000		0.14774	877.83000	0.87783	147.740	11.19	0.09	0.00	0	7,500.00	
R2032	On 07/05/2020	Bond Future	9.54	Put	5,343.49000		5.34349	2,476.09000	2.47609	5,343.490	11.24	0.90	0.00	0	3,000.00	
R2032	On 06/08/2020	Bond Future			10.47248		88.24986	9.86307	91.98218		10.98	0.00	0.00	0	300.00	
R2032	On 06/08/2020	Bond Future	8.79	Call	78.63000		0.07863	360.42000	0.36042	78.630	10.00	0.04	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.29	Call	337.95000		0.33795	1,081.04000	1.08104	337.950	10.55	0.12	0.00	0	800.00	
R2032	On 06/08/2020	Bond Future	9.91	Put	4,615.75000		4.61575	2,451.94000	2.45194	4,615.750	11.13	0.69	0.00	0	800.00	
R2032	On 05/11/2020	Bond Future			10.59044		85.63512	9.95782	89.43262		10.63	0.00	0.00	0	0.00	
R2032	On 05/11/2020	Bond Future	8.94	Call	249.41000		0.24941	765.28000	0.76528	249.410	9.94	0.08	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.11	Call	363.53000		0.36353	1,027.45000	1.02745	363.530	10.09	0.11	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	9.44	Call	685.94000		0.68594	1,685.45000	1.68545	685.940	10.38	0.18	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.61	Call	911.16000		0.91116	2,101.96000	2.10196	911.160	10.52	0.23	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	2,212.71000		2.21271	1,116.93000	1.11693	2,212.710	11.86	0.37	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	2,014.10000		2.01410	998.00000	0.99800	2,014.100	11.86	0.35	0.00	0	1,000.00	
R2032	On 04/02/2021	Bond Future			10.71691		87.14800	10.05953	91.01251		10.59	0.00	0.00	0	0.00	
R2032	On 04/02/2021	Bond Future	8.79	Call	334.20000		0.33420	870.49000	0.87049	334.200	9.88	0.09	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	9.29	Call	737.69000		0.73769	1,663.58000	1.66358	737.690	10.09	0.17	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	10.82	Put	3,463.29000		3.46329	2,015.61000	2.01561	3,463.290	11.40	0.45	0.00	0	800.00	
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2035	On 07/05/2020	Bond Future			10.61048		88.93257	10.12126	92.29142		12.52	0.00	67,766,618.34	762	118,277.00	
R2035	On 07/05/2020	Bond Future	9.11	Call	4.68000		0.00468	59.32000	0.05932	4.680	11.06	0.00	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.18	Call	7.18000		0.00718	81.89000	0.08189	7.180	11.09	0.01	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.55	Call	65.96000		0.06596	398.81000	0.39881	65.960	11.74	0.04	0.00	0	7,500.00	
R2035	On 07/05/2020	Bond Future	9.75	Call	168.14000		0.16814	764.78000	0.76478	168.140	12.16	0.09	0.00	0	5,000.00	
R2035	On 07/05/2020	Bond Future	9.78	Call	189.25000		0.18925	831.12000	0.83112	189.250	12.20	0.10	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	9.85	Call	246.48000		0.24648	1,000.31000	1.00031	246.480	12.30	0.12	0.00	0	7,500.00	
R2035	On 07/05/2020	Bond Future	10.57	Put	2,026.99000		2.02699	775.33000	0.77533	2,026.990	13.57	0.51	0.00	0	3,530.00	
R2035	On 07/05/2020	Bond Future	10.75	Put	1,505.40000		1.50540	537.51000	0.53751	1,505.400	13.98	0.41	0.00	0	5,000.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 06/08/2020	Bond Future			10.72120		90.51828		10.21422	93.93694		12.07	0.00	0.00	0	410.00
R2035	On 06/08/2020	Bond Future	8.75	Call	34.27000		0.03427		146.79000	0.14679	34.270	10.72	0.02	0.00	0	3,000.00
R2035	On 06/08/2020	Bond Future	9.00	Call	73.62000		0.07362		277.46000	0.27746	73.620	10.72	0.03	0.00	0	24,761.00
R2035	On 06/08/2020	Bond Future	9.09	Call	95.23000		0.09523		343.20000	0.34320	95.230	10.72	0.04	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	9.67	Call	487.45000		0.48745		1,246.01000	1.24601	487.450	11.37	0.15	0.00	0	500.00
R2035	On 06/08/2020	Bond Future	10.45	Put	3,835.76000		3.83576		2,169.83000	2.16983	3,835.760	12.29	0.58	0.00	0	500.00
R2035	On 05/11/2020	Bond Future			10.83812		87.60218		10.31285	91.08055		11.84	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future			10.96538		89.15002		10.42023	92.68976		11.82	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	7,368.23000		7.36823		5,189.02000	5.18902	7,368.230	11.74	0.68	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	3,756.59000		3.75659		2,440.42000	2.44042	3,756.590	12.76	0.44	0.00	0	650.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future			10.81499		84.62772		10.33090	87.92219		13.35	0.00	35,966,781.00	425	71,666.00
R2037	On 07/05/2020	Bond Future	9.70	Call	53.12000		0.05312		331.09000	0.33109	53.120	12.29	0.03	0.00	0	7,500.00
R2037	On 07/05/2020	Bond Future	10.00	Call	212.52000		0.21252		875.90000	0.87590	212.520	12.96	0.11	0.00	0	7,500.00
R2037	On 06/08/2020	Bond Future			10.93235		81.87676		10.43071	85.22999		13.51	0.00	0.00	0	300.00
R2037	On 05/11/2020	Bond Future			11.04584		83.30815		10.52687	86.71994		12.65	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future			11.16849		80.52280		10.63067	83.99476		13.27	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	816.28000		0.81628		1,578.89000	1.57889	816.280	12.55	0.17	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	7,370.71000		7.37071		5,253.53000	5.25353	7,370.710	13.15	0.68	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.85	Put	5,288.10000		5.28810		3,608.76000	3.60876	5,288.100	13.60	0.55	0.00	0	72.00
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 07/05/2020	Bond Future			10.91445		87.10934		10.43040	90.62669		13.79	0.00	577,012,268.16	6,624	54,015.00
R2040	On 07/05/2020	Bond Future	9.50	Call	9.64000		0.00964		97.94000	0.09794	9.640	12.24	0.01	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	9.85	Call	79.01000		0.07901		440.62000	0.44062	79.010	13.05	0.04	0.00	0	7,500.00
R2040	On 07/05/2020	Bond Future	10.00	Call	158.84000		0.15884		720.69000	0.72069	158.840	13.40	0.08	0.00	0	2,640.00
R2040	On 07/05/2020	Bond Future	10.15	Call	280.82000		0.28082		1,080.84000	1.08084	280.820	13.63	0.12	0.00	0	7,500.00
R2040	On 06/08/2020	Bond Future			11.03084		84.15210		10.52936	87.73209		13.99	0.00	0.00	0	600.00
R2040	On 06/08/2020	Bond Future	9.57	Call	180.98000		0.18098		568.45000	0.56845	180.980	12.55	0.06	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.07	Call	684.41000		0.68441		1,613.16000	1.61316	684.410	13.42	0.18	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.79	Put	4,009.19000		4.00919		2,311.20000	2.31120	4,009.190	14.37	0.57	0.00	0	800.00
R2040	On 06/08/2020	Bond Future	10.85	Put	3,778.65000		3.77865		2,157.33000	2.15733	3,778.650	14.48	0.55	602,166,604.98	12,538	12,538.00
R2040	On 05/11/2020	Bond Future			11.14319		85.62326		10.62451	89.26580		13.11	0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future	9.50	Call	315.74000		0.31574		786.42000	0.78642	315.740	11.93	0.09	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	527.40000		0.52740		1,196.02000	1.19602	527.400	12.23	0.13	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	883.44000		0.88344		1,821.38000	1.82138	883.440	12.58	0.19	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.23	Call	1,282.05000		1.28205		2,468.23000	2.46823	1,282.050	12.84	0.25	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.50	Put	2,890.09000		2.89009		1,738.15000	1.73815	2,890.090	14.57	0.38	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	2,374.46000		2.37446		1,386.28000	1.38628	2,374.460	14.57	0.33	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			11.26444		82.62830		10.72705	86.33507		13.79	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	584.76000		0.58476		1,201.19000	1.20119	584.760	12.89	0.12	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	655.26000		0.65526		1,325.86000	1.32586	655.260	12.89	0.14	0.00	0	800.00

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	10.07	Call	1,324.01000		1.32401	2,409.47000	2.40947	1,324.010	13.19	0.23	0.00	0	800.00	
R2040	On 04/02/2021	Bond Future	10.24	Call	1,645.41000		1.64541	2,890.87000	2.89087	1,645.410	13.35	0.27	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	11.57	Put	3,637.30000		3.63730	2,366.60000	2.36660	3,637.300	14.78	0.40	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	11.74	Put	3,242.75000		3.24275	2,091.24000	2.09124	3,242.750	15.05	0.37	0.00	0	800.00	
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future			10.95727		83.88294	10.48863	87.31490		14.53	0.00	39,592,747.68	472	78,706.00	
R2044	On 07/05/2020	Bond Future	9.26	Call	1.62000		0.00162	22.94000	0.02294	1.620	12.78	0.00	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.33	Call	2.55000		0.00255	32.84000	0.03284	2.550	12.78	0.00	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	9.45	Call	5.35000		0.00535	58.63000	0.05863	5.350	12.78	0.00	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.91	Call	72.74000		0.07274	409.65000	0.40965	72.740	13.27	0.04	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.97	Call	98.56000		0.09856	508.11000	0.50811	98.560	13.42	0.05	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.98	Call	103.53000		0.10353	526.06000	0.52606	103.530	13.44	0.06	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	10.81	Put	2,562.81000		2.56281	1,077.00000	1.07700	2,562.810	15.11	0.57	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	1,828.97000		1.82897	709.15000	0.70915	1,828.970	15.62	0.45	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	1,628.84000		1.62884	616.42000	0.61642	1,628.840	15.81	0.42	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			11.06988		80.99346	10.58457	84.48658		14.75	0.00	0.00	0	500.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	29.98000		0.02998	122.30000	0.12230	29.980	13.09	0.01	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	89.11000		0.08911	306.58000	0.30658	89.110	13.09	0.03	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	222.57000		0.22257	644.67000	0.64467	222.570	13.40	0.07	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	530.20000		0.53020	1,282.43000	1.28243	530.200	13.99	0.15	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	3,692.86000		3.69286	2,154.11000	2.15411	3,692.860	15.41	0.53	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	3,152.36000		3.15236	1,798.51000	1.79851	3,152.360	15.73	0.47	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			11.17838		82.40943	10.67665	85.96355		13.82	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	73.62000		0.07362	217.51000	0.21751	73.620	12.58	0.02	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	194.64000		0.19464	504.68000	0.50468	194.640	12.58	0.06	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.34	Call	216.42000		0.21642	552.87000	0.55287	216.420	12.58	0.06	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	496.10000		0.49610	1,107.36000	1.10736	496.100	12.89	0.12	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	810.25000		0.81025	1,658.33000	1.65833	810.250	13.22	0.18	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	885.74000		0.88574	1,784.41000	1.78441	885.740	13.28	0.19	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	10.04	Call	916.91000		0.91691	1,835.96000	1.83596	916.910	13.31	0.20	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.06	Put	4,304.48000		4.30448	2,754.39000	2.75439	4,304.480	14.56	0.51	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	3,944.34000		3.94434	2,499.80000	2.49980	3,944.340	14.75	0.48	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	3,340.80000		3.34080	2,082.97000	2.08297	3,340.800	15.14	0.42	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	3,211.96000		3.21196	1,995.59000	1.99559	3,211.960	15.23	0.41	0.00	0	1,815.00	
R2044	On 04/02/2021	Bond Future			11.29528		79.48288	10.77568	83.09968		14.55	0.00	0.00	0	0.00	
R2044	On 04/02/2021	Bond Future	9.66	Call	724.11000		0.72411	1,415.02000	1.41502	724.110	13.60	0.15	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.29	Put	8,980.55000		8.98055	6,596.34000	6.59634	8,980.550	14.13	0.72	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.84	Put	6,240.73000		6.24073	4,368.48000	4.36848	6,240.730	14.63	0.58	0.00	0	405.00	
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2048	On 07/05/2020	Bond Future			10.94190		82.72635	10.47350	86.23084		14.97	0.00	3,474,506.70	42	91,766.00	
R2048	On 07/05/2020	Bond Future	9.69	Call	22.24000		0.02224	176.48000	0.17648	22.240	13.24	0.01	0.00	0	300.00	
R2048	On 07/05/2020	Bond Future	10.20	Put	5,960.58000		5.96058	3,254.90000	3.25490	5,960.580	14.40	0.87	0.00	0	300.00	

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
R2048	On 07/05/2020	Bond Future	10.70	Put	3,014.37000		3.01437		1,312.10000	1.31210	3,014.370	15.32	0.63	0.00	0	300.00
R2048	On 06/08/2020	Bond Future			11.04631		84.20143		10.56170	87.76830		14.45	0.00	0.00	0	400.00
R2048	On 06/08/2020	Bond Future	9.00	Call	28.94000		0.02894		119.42000	0.11942	28.940	12.82	0.01	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	65.61000		0.06561		238.52000	0.23852	65.610	12.82	0.03	0.00	0	20,640.00
R2048	On 06/08/2020	Bond Future	10.35	Call	1,192.17000		1.19217		0.00000	0.00000	1,192.170	14.26	0.27	14,490,227.62	640	640.00
R2048	On 06/08/2020	Bond Future	10.85	Call	2,556.58000		2.55658		0.00000	0.00000	2,556.580	14.95	0.45	24,278,292.60	640	640.00
R2048	On 05/11/2020	Bond Future			11.15540		81.23821		10.65411	84.86739		14.24	0.00	0.00	0	0.00
R2048	On 04/02/2021	Bond Future			11.27327		82.67356		10.75384	86.36680		14.25	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 07/05/2020	Bond Future			5.79295		101.58052		5.90162	101.48736		0.52	0.00	8,837,505.24	87	18,032.00
R208	On 06/08/2020	Bond Future			5.24079		103.39176		5.39334	103.29690		0.42	0.00	0.00	0	0.00
R208	On 05/11/2020	Bond Future			4.01037		101.79794		4.26014	101.70130		0.24	0.00	0.00	0	0.00
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 07/05/2020	Bond Future			10.67252		67.20950		10.18403	70.04744		14.65	0.00	291,084,344.50	4,331	72,064.00
R209	On 06/08/2020	Bond Future			10.77664		68.40789		10.27197	71.29643		14.00	0.00	0.00	0	200.00
R209	On 05/11/2020	Bond Future			10.88301		66.45420		10.36175	69.39311		13.48	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			10.99579		67.62821		10.45696	70.61906		13.49	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 07/05/2020	Bond Future			184.11183		184.11183		184.24297	184.24297			0.00	0.00	0	1,935.00
R210	On 06/08/2020	Bond Future			187.44015		187.44015		187.57348	187.57348			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			188.03846		188.03846		188.17396	188.17396			0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future			191.40511		191.40511		191.54279	191.54279			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 07/05/2020	Bond Future			163.97358		163.97358		164.66202	164.66202			0.00	0.00	0	6,719.00
R212	On 06/08/2020	Bond Future			164.64199		164.64199		165.34281	165.34281			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			167.55961		167.55961		168.27265	168.27265			0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future			168.23002		168.23002		168.95558	168.95558			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 07/05/2020	Bond Future			10.11123		81.21333		9.53458	84.51885		11.20	0.00	0.00	0	15,444.00

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
R213	On 06/08/2020	Bond Future	10.21468		82.66139		9.61619	86.02587		10.65	0.00	0.00	0	300.00
R213	On 05/11/2020	Bond Future	10.32557		80.55847		9.70445	83.98166		10.15	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future	10.44724		81.98203		9.80146	85.46562		10.11	0.00	0.00	0	0.00
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
R214	On 07/05/2020	Bond Future	10.84970		65.64152		10.36649	68.53967		15.70	0.00	109,096,206.24	1,662	20,587.00
R214	On 07/05/2020	Bond Future	9.31	Call	7.51000	0.00751	68.50000	0.06850	7.510	14.38	0.01	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	9.91	Call	138.07000	0.13807	598.46000	0.59846	138.070	15.15	0.08	0.00	0	1,250.00
R214	On 07/05/2020	Bond Future	10.66	Put	2,323.98000	2.32398	1,012.30000	1.01230	2,323.980	16.53	0.59	0.00	0	1,250.00
R214	On 06/08/2020	Bond Future	10.95017		66.81193		10.45118	69.76169		15.05	0.00	0.00	0	300.00
R214	On 05/11/2020	Bond Future	11.05524		64.68521		10.54007	67.68653		14.61	0.00	0.00	0	0.00
R214	On 04/02/2021	Bond Future	11.16857		65.82817		10.63591	68.88245		14.62	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 :												2,561,312,417.90	35,456	1 371 454.00
Grand Total:												2,561,312,417.90	35,456	1 371 454.00