



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: 20/08/2020

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	90.60000		90.60000		90.62000	90.62000			0.00	0.00	0	51.00
AL37	On 05/11/2020	Index Future	747.67000		747.67000		746.39000	746.39000			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	755.43400		755.43400		754.14400	754.14400			0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future	763.44600		763.44600		762.14400	762.14400			0.00	0.00	0	0.00
AL37	On 05/08/2021	Index Future	771.63400		771.63400		770.31900	770.31900			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	817.29200		817.29200		815.66800	815.66800			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	825.77900		825.77900		824.14200	824.14200			0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future	834.53700		834.53700		832.88400	832.88400			0.00	0.00	0	0.00
AL7T	On 05/08/2021	Index Future	843.48800		843.48800		841.81800	841.81800			0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	715.07000		715.07000		714.01400	714.01400			0.00	0.00	0	209.00
ALBI	On 04/02/2021	Index Future	722.49600		722.49600		721.43200	721.43200			0.00	0.00	0	0.00
ALBI	On 06/05/2021	Index Future	730.15900		730.15900		729.08500	729.08500			0.00	0.00	0	0.00

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ALBI	On 05/08/2021	Index Future	737.99000	737.99000		736.90500	736.90500			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	12.02360	71.91048		12.03708	71.84246			0.00	0.00	0	350.00
ES33	On 04/02/2021	Bond Future	12.30520	72.65756		12.31921	72.58920			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	12.59204	69.65414		12.60665	69.58516			0.00	0.00	0	0.00
ES33	On 05/08/2021	Bond Future	12.89499	70.40970		12.91025	70.34008			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	12.41957	71.18261		12.43815	71.07913			0.00	0.00	0	4,919.00
ES42	On 04/02/2021	Bond Future	12.68180	71.92300		12.70119	71.81876			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	12.95913	68.42856		12.97944	68.32339			0.00	0.00	0	0.00
ES42	On 05/08/2021	Bond Future	13.24431	69.17128		13.26561	69.06500			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	706.38200	706.38200		705.30100	705.30100			0.00	7,063,820.00	1	1,014.00
GOVI	On 04/02/2021	GOVI	713.71700	713.71700		712.62800	712.62800			0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI	721.28700	721.28700		720.18700	720.18700			0.00	0.00	0	0.00
GOVI	On 05/08/2021	GOVI	729.02300	729.02300		727.91200	727.91200			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	140.30842	140.30842		140.33811	140.33811			0.00	0.00	0	3,967.00
I2025	On 04/02/2021	Bond Future	140.30495	140.30495		140.33559	140.33559			0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future	141.82712	141.82712		141.85837	141.85837			0.00	0.00	0	0.00
I2025	On 05/08/2021	Bond Future	141.88138	141.88138		141.91307	141.91307			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	99.12651	99.12651		98.91498	98.91498			0.00	0.00	0	5,004.00
I2029	On 04/02/2021	Bond Future	100.18033	100.18033		99.96697	99.96697			0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future	100.13812	100.13812		99.92266	99.92266			0.00	0.00	0	0.00
I2029	On 05/08/2021	Bond Future	101.24734	101.24734		101.02950	101.02950			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	94.26163	94.26163		94.12744	94.12744			0.00	0.00	0	10,535.00
I2033	On 04/02/2021	Bond Future	95.26359	95.26359		95.12834	95.12834			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	95.09237	95.09237		94.95589	94.95589			0.00	0.00	0	0.00
I2033	On 05/08/2021	Bond Future	96.14566	96.14566		96.00766	96.00766			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	105.23310	105.23310		105.25163	105.25163			0.00	0.00	0	11,074.00
I2038	On 04/02/2021	Bond Future	104.67001	104.67001		104.68920	104.68920			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future	105.80566	105.80566		105.82534	105.82534			0.00	0.00	0	0.00
I2038	On 05/08/2021	Bond Future	105.27155	105.27155		105.29146	105.29146			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	91.94234	91.94234		91.95856	91.95856			0.00	49,373,036.58	537	16,197.00
I2046	On 04/02/2021	Bond Future	92.91995	92.91995		92.93667	92.93667			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future	92.15415	92.15415		92.17120	92.17120			0.00	0.00	0	0.00
I2046	On 05/08/2021	Bond Future	93.17498	93.17498		93.19238	93.19238			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	94.87478	94.87478		94.80471	94.80471			0.00	0.00	0	14,181.00
I2050	On 04/02/2021	Bond Future	94.00994	94.00994		93.93973	93.93973			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future	95.03002	95.03002		94.95912	94.95912			0.00	0.00	0	0.00
I2050	On 05/08/2021	Bond Future	94.17234	94.17234		94.10077	94.10077			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	253.92600	253.92600		253.73900	253.73900			0.00	0.00	0	1,258.00
IGOV	On 04/02/2021	Index Future	256.62500	256.62500		256.43700	256.43700			0.00	0.00	0	0.00
IGOV	On 06/05/2021	Index Future	259.40800	259.40800		259.21900	259.21900			0.00	0.00	0	0.00
IGOV	On 05/08/2021	Index Future	262.25100	262.25100		262.06000	262.06000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.46500	96.53500		3.46500	96.53500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.45500	96.54500		3.46000	96.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.46000	96.54000		3.46000	96.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.45500	96.54500		3.45500	96.54500			0.00	0.00	0	30,010.00
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.46000	96.54000		3.47000	96.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.48000	96.52000		3.45500	96.54500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.49000	96.51000		3.50500	96.49500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.65500	96.34500		3.66500	96.33500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.75000	96.25000		3.76000	96.24000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.95500	96.04500		3.95500	96.04500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.11500	95.88500		4.13500	95.86500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.35500	95.64500		4.44500	95.55500			0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.57930	118.13570		7.61815	117.93235		8.82	0.00	302,072,984.90	2,557	90,938.00

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R186	On 05/11/2020	Bond Future	6.50	Call	250.56000	0.25056	233.86000	0.23386	250.560	8.54	0.11	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.00	Call	739.47000	0.73947	696.77000	0.69677	739.470	8.65	0.26	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.50	Call	1,711.44000	1.71144	1,629.14000	1.62914	1,711.440	8.82	0.47	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.84	Call	2,685.86000	2.68586	2,573.94000	2.57394	2,685.860	8.98	0.62	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	3,228.71000	3.22871	3,103.65000	3.10365	3,228.710	9.09	0.68	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	4,519.73000	4.51973	4,370.30000	4.37030	4,519.730	9.36	0.79	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	92.84000	0.09284	105.35000	0.10535	92.840	9.49	0.04	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			7.77028	114.08348	7.81129	113.87858		8.23	0.00	0.00	0	50.00
R186	On 04/02/2021	Bond Future	8.00	Put	2,028.42000	2.02842	2,122.92000	2.12292	2,028.420	8.33	0.42	0.00	0	15,177.00
R186	On 06/05/2021	Bond Future			7.97561	115.29458	8.01907	115.08772		7.57	0.00	0.00	0	0.00
R186	On 05/08/2021	Bond Future			8.19904	111.26373	8.24524	111.05471		7.62	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			307.74829	307.74829	307.63484	307.63484			0.00	0.00	0	2,902.00
R197	On 04/02/2021	Bond Future			303.23735	303.23735	303.12404	303.12404			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			306.52771	306.52771	306.41374	306.41374			0.00	0.00	0	0.00
R197	On 05/08/2021	Bond Future			301.99146	301.99146	301.87644	301.87644			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			211.75743	211.75743	211.14485	211.14485			0.00	0.00	0	8,104.00
R202	On 04/02/2021	Bond Future			209.87462	209.87462	209.25674	209.25674			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			212.15179	212.15179	211.52742	211.52742			0.00	0.00	0	0.00
R202	On 05/08/2021	Bond Future			210.28870	210.28870	209.65783	209.65783			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			4.52451	108.49196	4.53076	108.47782		1.81	0.00	0.00	0	34,248.00
R2023	On 04/02/2021	Bond Future			4.57437	109.61854	4.58121	109.60476		1.87	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			4.61473	106.87462	4.62247	106.86088		1.78	0.00	0.00	0	0.00
R2023	On 05/08/2021	Bond Future			4.65860	108.03345	4.66762	108.01966		1.56	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			9.43808	93.46658	9.45596	93.36438		14.97	0.00	77,390,328.24	828	102,286.00
R2030	On 05/11/2020	Bond Future	8.10	Call	311.90000	0.31190	308.22000	0.30822	311.900	14.27	0.11	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	491.82000	0.49182	485.33000	0.48533	491.820	14.27	0.16	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	509.90000	0.50990	503.12000	0.50312	509.900	14.27	0.16	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	687.74000	0.68774	678.13000	0.67813	687.740	14.29	0.21	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	8.73	Call	967.67000	0.96767	953.80000	0.95380	967.670	14.42	0.27	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	1,171.02000	1.17102	1,154.14000	1.15414	1,171.020	14.51	0.31	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	1,189.09000	1.18909	1,171.95000	1.17195	1,189.090	14.51	0.31	0.00	0	14,160.00

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R2030	On 05/11/2020	Bond Future	9.03	Call	1,526.78000	1.52678	1,504.80000	1.50480	1,526.780	14.64	0.37	0.00	0	15,414.00	
R2030	On 05/11/2020	Bond Future	9.04	Call	1,548.25000	1.54825	1,525.96000	1.52596	1,548.250	14.65	0.37	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	9.23	Call	1,994.22000	1.99422	1,965.84000	1.96584	1,994.220	14.80	0.44	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.61	Put	2,105.47000	2.10547	2,165.76000	2.16576	2,105.470	15.05	0.43	0.00	0	3,000.00	
R2030	On 05/11/2020	Bond Future	9.65	Put	2,009.96000	2.00996	2,068.77000	2.06877	2,009.960	15.08	0.41	0.00	0	2,500.00	
R2030	On 05/11/2020	Bond Future	9.86	Put	1,568.81000	1.56881	1,619.99000	1.61999	1,568.810	15.28	0.34	0.00	0	14,160.00	
R2030	On 05/11/2020	Bond Future	9.99	Put	1,341.06000	1.34106	1,387.67000	1.38767	1,341.060	15.43	0.31	0.00	0	5,000.00	
R2030	On 05/11/2020	Bond Future	10.06	Put	1,232.55000	1.23255	1,276.80000	1.27680	1,232.550	15.52	0.29	0.00	0	1,000.00	
R2030	On 05/11/2020	Bond Future	10.37	Put	842.46000	0.84246	877.05000	0.87705	842.460	15.96	0.21	0.00	0	8,000.00	
R2030	On 05/11/2020	Bond Future	10.47	Put	743.68000	0.74368	775.47000	0.77547	743.680	16.11	0.19	0.00	0	3,000.00	
R2030	On 04/02/2021	Bond Future			9.65025	90.43313	9.66885	90.33031		14.08	0.00	0.00	0	0.00	
R2030	On 04/02/2021	Bond Future	8.20	Call	734.09000	0.73409	722.65000	0.72265	734.090	13.42	0.17	0.00	0	1,600.00	
R2030	On 04/02/2021	Bond Future	8.36	Call	896.29000	0.89629	882.45000	0.88245	896.290	13.42	0.20	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	8.37	Call	907.26000	0.90726	893.27000	0.89327	907.260	13.42	0.20	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	8.86	Call	1,594.01000	1.59401	1,570.68000	1.57068	1,594.010	13.49	0.31	0.00	0	800.00	
R2030	On 04/02/2021	Bond Future	9.12	Call	2,107.69000	2.10769	2,078.29000	2.07829	2,107.690	13.66	0.38	0.00	0	1,000.00	
R2030	On 04/02/2021	Bond Future	9.20	Call	2,283.98000	2.28398	2,252.61000	2.25261	2,283.980	13.72	0.40	0.00	0	1,600.00	
R2030	On 04/02/2021	Bond Future	10.20	Put	2,189.76000	2.18976	2,235.55000	2.23555	2,189.760	14.45	0.35	0.00	0	1,800.00	
R2030	On 06/05/2021	Bond Future			9.87409	91.39346	9.89350	91.28971		12.95	0.00	0.00	0	0.00	
R2030	On 06/05/2021	Bond Future	7.97	Call	691.76000	0.69176	680.69000	0.68069	691.760	12.29	0.15	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.22	Put	5,948.62000	5.94862	6,020.53000	6.02053	5,948.620	12.44	0.62	0.00	0	700.00	
R2030	On 06/05/2021	Bond Future	9.92	Put	3,833.12000	3.83312	3,889.56000	3.88956	3,833.120	12.90	0.47	0.00	0	700.00	
R2030	On 05/08/2021	Bond Future			10.11687	88.37939	10.13719	88.27462		12.90	0.00	0.00	0	0.00	
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			10.33127	87.16327	10.38561	86.83974		18.29	0.00	395,721,245.80	4,540	119,470.00	
R2032	On 05/11/2020	Bond Future	8.94	Call	392.51000	0.39251	363.91000	0.36391	392.510	17.33	0.12	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.11	Call	528.85000	0.52885	491.49000	0.49149	528.850	17.33	0.15	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	9.44	Call	896.80000	0.89680	837.56000	0.83756	896.800	17.33	0.23	0.00	0	1,000.00	
R2032	On 05/11/2020	Bond Future	9.61	Call	1,161.96000	1.16196	1,088.63000	1.08863	1,161.960	17.43	0.28	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	10.99	Put	1,425.35000	1.42535	1,537.95000	1.53795	1,425.350	18.88	0.29	0.00	0	3,000.00	
R2032	On 05/11/2020	Bond Future	11.08	Put	1,291.10000	1.29110	1,396.03000	1.39603	1,291.100	19.03	0.27	0.00	0	1,000.00	
R2032	On 04/02/2021	Bond Future			10.55653	88.06905	10.61311	87.74254		16.54	0.00	0.00	0	60.00	
R2032	On 04/02/2021	Bond Future	8.79	Call	662.27000	0.66227	622.59000	0.62259	662.270	15.71	0.14	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	9.29	Call	1,187.89000	1.18789	1,122.93000	1.12293	1,187.890	15.71	0.23	0.00	0	800.00	
R2032	On 04/02/2021	Bond Future	10.82	Put	3,212.91000	3.21291	3,362.72000	3.36272	3,212.910	16.60	0.42	0.00	0	800.00	
R2032	On 06/05/2021	Bond Future			10.79050	84.85926	10.84949	84.52950		15.92	0.00	0.00	0	0.00	
R2032	On 06/05/2021	Bond Future	10.33	Call	3,252.49000	3.25249	3,120.27000	3.12027	3,252.490	15.37	0.43	0.00	0	736.00	
R2032	On 06/05/2021	Bond Future	12.57	Put	1,391.01000	1.39101	1,462.20000	1.46220	1,391.010	17.10	0.19	0.00	0	736.00	
R2032	On 05/08/2021	Bond Future			11.03675	85.77978	11.09833	85.44654		15.13	0.00	0.00	0	0.00	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2035	On 05/11/2020	Bond Future			11.07819	86.07841	11.10659	85.90080		20.45	0.00	241,019,548.00	2,800	108,657.00	

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 04/02/2021	Bond Future			11.31760	86.97222		11.34716	86.79320		18.54	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	9,140.71000	9.14071		9,283.74000	9.28374	9,140.710	17.51	0.74	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	4,930.11000	4.93011		5,035.69000	5.03569	4,930.110	18.44	0.51	0.00	0	650.00
R2035	On 06/05/2021	Bond Future			11.55697	83.42102		11.58777	83.24019		17.76	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24	Call	1,853.00000	1.85300		1,811.42000	1.81142	1,853.000	16.80	0.27	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	10.81	Call	2,970.63000	2.97063		2,910.72000	2.91072	2,970.630	17.11	0.38	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	11.32	Put	5,708.82000	5.70882		5,812.06000	5.81206	5,708.820	17.60	0.52	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.55	Put	5,008.87000	5.00887		5,104.22000	5.10422	5,008.870	17.81	0.47	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	12.02	Put	3,833.38000	3.83338		3,913.40000	3.91340	3,833.380	18.33	0.39	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.77	Put	2,461.08000	2.46108		2,519.71000	2.51971	2,461.080	19.09	0.27	0.00	0	1,650.00
R2035	On 05/08/2021	Bond Future			11.81212	84.32578		11.84428	84.14307		16.77	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			11.37472	81.25366		11.38761	81.17477		21.87	0.00	93,035,440.70	1,145	140,432.00
R2037	On 04/02/2021	Bond Future			11.60839	77.84319		11.62177	77.76385		20.87	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	685.03000	0.68503		680.97000	0.68097	685.030	19.75	0.14	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	9,527.57000	9.52757		9,596.84000	9.59684	9,527.570	19.75	0.75	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	1,671.46000	1.67146		1,659.88000	1.65988	1,671.460	19.75	0.28	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	7,122.37000	7.12237		7,185.12000	7.18512	7,122.370	20.16	0.64	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	3,647.61000	3.64761		3,693.38000	3.69338	3,647.610	21.36	0.41	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	5,586.17000	5.58617		5,551.45000	5.55145	5,586.170	21.46	0.60	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	885.53000	0.88553		904.30000	0.90430	885.530	22.46	0.14	0.00	0	300.00
R2037	On 06/05/2021	Bond Future			11.85060	78.67010		11.86454	78.58999		19.03	0.00	0.00	0	0.00
R2037	On 05/08/2021	Bond Future			12.11081	75.26784		12.12537	75.18693		19.01	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			11.56403	82.84521		11.57693	82.76244		22.62	0.00	0.00	0	69,203.00
R2040	On 05/11/2020	Bond Future	9.50	Call	142.61000	0.14261		143.80000	0.14380	142.610	21.07	0.04	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	229.95000	0.22995		231.13000	0.23113	229.950	21.07	0.07	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	384.15000	0.38415		384.91000	0.38491	384.150	21.07	0.10	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	10.23	Call	572.41000	0.57241		572.24000	0.57224	572.410	21.07	0.15	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call	1,848.33000	1.84833		1,839.55000	1.83955	1,848.330	21.93	0.35	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	11.50	Put	3,651.15000	3.65115		3,714.76000	3.71476	3,651.150	22.62	0.50	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	3,037.35000	3.03735		3,096.11000	3.09611	3,037.350	22.88	0.44	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			11.79716	79.20099		11.81057	79.11771		21.67	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	456.65000	0.45665		454.29000	0.45429	456.650	20.41	0.09	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	508.01000	0.50801		505.29000	0.50529	508.010	20.41	0.10	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	938.98000	0.93898		933.07000	0.93307	938.980	20.41	0.17	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	1,134.91000	1.13491		1,127.51000	1.12751	1,134.910	20.41	0.20	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	5,392.54000	5.39254		5,449.61000	5.44961	5,392.540	21.48	0.52	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	4,829.60000	4.82960		4,883.71000	4.88371	4,829.600	21.66	0.48	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			12.03843	80.04228		12.05240	79.95831		19.60	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
R2040	On 05/08/2021	Bond Future	12.29767	76.40462		12.31228	76.31982		19.52	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	11.65420	79.27012		11.66704	79.18834		23.68	0.00	0.00	0	49,334.00
R2044	On 05/11/2020	Bond Future	8.87	Call	23.96000	0.02396	24.50000	0.02450	23.960	22.09	0.01	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	71.77000	0.07177	72.76000	0.07276	71.770	22.09	0.02	0	300.00
R2044	On 05/11/2020	Bond Future	9.34	Call	80.95000	0.08095	82.00000	0.08200	80.950	22.09	0.03	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	189.15000	0.18915	190.45000	0.19045	189.150	22.09	0.06	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	311.16000	0.31116	312.28000	0.31228	311.160	22.09	0.09	0	300.00
R2044	On 05/11/2020	Bond Future	10.02	Call	341.86000	0.34186	342.89000	0.34289	341.860	22.09	0.09	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	354.80000	0.35480	355.79000	0.35579	354.800	22.09	0.10	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	5,706.42000	5.70642	5,780.08000	5.78008	5,706.420	22.63	0.66	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	5,215.53000	5.21553	5,287.26000	5.28726	5,215.530	22.82	0.63	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	4,366.87000	4.36687	4,434.44000	4.43444	4,366.870	23.17	0.56	0	300.00
R2044	On 05/11/2020	Bond Future	11.43	Put	4,181.52000	4.18152	4,248.03000	4.24803	4,181.520	23.25	0.55	0	1,815.00
R2044	On 04/02/2021	Bond Future	11.88156		75.71393		11.89493	75.63159		22.66	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	510.85000	0.51085	508.20000	0.50820	510.850	21.37	0.10	0	265.00
R2044	On 04/02/2021	Bond Future	10.29	Put	12,123.95000	12.12395	12,199.34000	12.19934	12,123.950	21.37	0.81	0	265.00
R2044	On 04/02/2021	Bond Future	10.84	Put	8,843.70000	8.84370	8,912.89000	8.91289	8,843.700	21.37	0.70	0	265.00
R2044	On 06/05/2021	Bond Future	12.11662		76.51823		12.13056	76.43520		20.49	0.00	0	0.00
R2044	On 05/08/2021	Bond Future	12.36913		72.96756		12.38373	72.88367		20.42	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	11.63739	78.00612		11.66052	77.85694		24.25	0.00	9,204,722.16	118	110,599.00
R2048	On 05/11/2020	Bond Future	10.00	Call	326.90000	0.32690	321.95000	0.32195	326.900	22.55	0.09	0	950.00
R2048	On 05/11/2020	Bond Future	11.00	Call	1,647.25000	1.64725	1,618.46000	1.61846	1,647.250	23.02	0.32	0	950.00
R2048	On 04/02/2021	Bond Future	11.86426		78.81615		11.88841	78.66575		21.94	0.00	0	0.00
R2048	On 04/02/2021	Bond Future	10.75	Call	1,777.85000	1.77785	1,747.13000	1.74713	1,777.850	20.65	0.28	0	2,590.00
R2048	On 04/02/2021	Bond Future	11.50	Call	3,608.73000	3.60873	3,554.99000	3.55499	3,608.730	21.66	0.45	0	2,590.00
R2048	On 06/05/2021	Bond Future	12.09031		75.24146		12.11554	75.08957		20.94	0.00	0	0.00
R2048	On 05/08/2021	Bond Future	12.33087		76.05758		12.35730	75.90409		19.64	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	3.39361	102.03734		3.35260	102.05329		0.18	0.00	0.00	0	7,525.00
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 05/11/2020	Bond Future	10.96597	66.00339		10.97864	65.93494		23.40	0.00	0.00	0	26,167.00
R209	On 04/02/2021	Bond Future	11.17238	66.68928		11.18548	66.62042		21.09	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future	11.38493	64.25732		11.39851	64.18787		20.46	0.00	1,927,719.60	30	1,420.00

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	
R209	On 06/05/2021	Bond Future	10.25	Call	1,968.83000	1.96883	1,954.21000	1.95421	1,968.830	19.45	0.32	1,076,103.79	150	3,000.00
R209	On 06/05/2021	Bond Future	11.25	Put	4,739.29000	4.73929	4,781.91000	4.78191	4,739.290	20.21	0.49	1,572,972.36	50	3,000.00
R209	On 06/05/2021	Bond Future	12.25	Put	2,692.35000	2.69235	2,722.79000	2.72279	2,692.350	21.52	0.32	1,028,061.62	50	3,000.00
R209	On 05/08/2021	Bond Future			11.60646	64.95440	11.62057	64.88425		19.64	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			184.13211	184.13211	183.91847	183.91847			0.00	0.00	0	2,243.00
R210	On 04/02/2021	Bond Future			186.08968	186.08968	185.87456	185.87456			0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future			185.41933	185.41933	185.20217	185.20217			0.00	0.00	0	0.00
R210	On 05/08/2021	Bond Future			187.47321	187.47321	187.25387	187.25387			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			166.89729	166.89729	166.93917	166.93917			0.00	0.00	0	6,967.00
R212	On 04/02/2021	Bond Future			166.39362	166.39362	166.43671	166.43671			0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future			168.19898	168.19898	168.24283	168.24283			0.00	0.00	0	0.00
R212	On 05/08/2021	Bond Future			167.75116	167.75116	167.79562	167.79562			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			9.88990	82.93950	9.91803	82.78293		17.34	0.00	0.00	0	16,316.00
R213	On 04/02/2021	Bond Future			10.10551	83.80077	10.13476	83.64295		15.61	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future			10.32228	81.16105	10.35273	81.00166		15.04	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future			10.55400	82.04117	10.58576	81.88014		14.40	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 05/11/2020	Bond Future			11.21634	63.79111	11.23401	63.69429		25.11	0.00	0.00	0	15,786.00
R214	On 04/02/2021	Bond Future			11.42205	64.45355	11.44039	64.35598		22.57	0.00	0.00	0	0.00
R214	On 06/05/2021	Bond Future			11.62631	61.86063	11.64535	61.76218		21.92	0.00	0.00	0	0.00
R214	On 05/08/2021	Bond Future			11.84232	62.53161	11.86215	62.43210		20.96	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 :											1,180,485,983.75	12,806	1 233 103.00	

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
Grand Total:											1,180,485,983.75	12,806	1 233 103.00