



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 01/09/2020

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
<b>Derivatives</b>														
5Y STND	On 21/12/2021	Interest Rate Swap	90.63000		90.63000		90.70000	90.70000			0.00	0.00	0	51.0
AL37	On 05/11/2020	Index Future	754.99200		754.99200		749.73000	749.73000			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	762.73700		762.73700		757.42300	757.42300			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	770.83900		770.83900		765.44100	765.44100			0.00	0.00	0	0.0
AL37	On 05/08/2021	Index Future	779.10000		779.10000		773.64000	773.64000			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	825.15800		825.15800		817.49500	817.49500			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	833.62300		833.62300		825.88200	825.88200			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	842.47800		842.47800		834.62600	834.62600			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	851.50600		851.50600		843.56600	843.56600			0.00	0.00	0	0.0
ALBI	On 05/11/2020	Index Future	722.49000		722.49000		716.47900	716.47900			0.00	0.00	0	209.0
ALBI	On 04/02/2021	Index Future	729.90200		729.90200		723.83000	723.83000			0.00	0.00	0	0.0
ALBI	On 06/05/2021	Index Future	737.65500		737.65500		731.49300	731.49300			0.00	0.00	0	0.0

an  
ast

00

00

00

00

00

00

00

00

00

00

00

00

:50

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 05/08/2021	Index Future	745.56000		745.56000		739.32800	739.32800			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 05/11/2020	Bond Future	11.86810		72.70195		11.99526	72.05378			0.00	0.00	0	350.0
ES33	On 04/02/2021	Bond Future	12.14456		73.44841		12.27734	72.79381			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future	12.42398		70.45478		12.56319	69.79064			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future	12.71935		71.21847		12.86499	70.54686			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 05/11/2020	Bond Future	12.28585		71.93510		12.40805	71.24691			0.00	0.00	0	4,789.0
ES42	On 04/02/2021	Bond Future	12.54349		72.67438		12.67134	71.97934			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future	12.81380		69.18937		12.94837	68.48439			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future	13.09202		69.93973		13.23319	69.22688			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 05/11/2020	GOVI	713.76500		713.76500		707.81900	707.81900			0.00	0.00	0	1,011.0
GOVI	On 04/02/2021	GOVI	721.08700		721.08700		715.08200	715.08200			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI	728.74700		728.74700		722.65200	722.65200			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI	736.55600		736.55600		730.39200	730.39200			0.00	0.00	0	0.0
I2025	On 05/11/2020	Bond Future	143.41813		143.41813		142.97674	142.97674			0.00	0.00	0	4,141.0
I2025	On 04/02/2021	Bond Future	143.43079		143.43079		142.98514	142.98514			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	144.98990		144.98990		144.53420	144.53420			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	145.07816		145.07816		144.61677	144.61677			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 05/11/2020	Bond Future	102.57536		102.57536		102.30920	102.30920			0.00	0.00	0	5,004.0
I2029	On 04/02/2021	Bond Future	103.65366		103.65366		103.38496	103.38496			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future	103.65125		103.65125		103.37588	103.37588			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future	104.79862		104.79862		104.51981	104.51981			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 05/11/2020	Bond Future	96.91025	96.91025	96.89036	96.89036	0.00	2,907,307.50	30	10,622.0				
I2033	On 04/02/2021	Bond Future	97.92890	97.92890	97.90909	97.90909	0.00	0.00	0	0.0				
I2033	On 06/05/2021	Bond Future	97.78872	97.78872	97.76513	97.76513	0.00	0.00	0	0.0				
I2033	On 05/08/2021	Bond Future	98.87110	98.87110	98.84684	98.84684	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 05/11/2020	Bond Future	107.82447	107.82447	107.94779	107.94779	0.00	0.00	0	11,107.0				
I2038	On 04/02/2021	Bond Future	107.27618	107.27618	107.40109	107.40109	0.00	0.00	0	0.0				
I2038	On 06/05/2021	Bond Future	108.44254	108.44254	108.56467	108.56467	0.00	0.00	0	0.0				
I2038	On 05/08/2021	Bond Future	107.93670	107.93670	108.05982	108.05982	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 05/11/2020	Bond Future	96.03739	96.03739	95.85269	95.85269	0.00	0.00	0	16,197.0				
I2046	On 04/02/2021	Bond Future	97.04698	97.04698	96.86064	96.86064	0.00	0.00	0	0.0				
I2046	On 06/05/2021	Bond Future	96.32796	96.32796	96.13605	96.13605	0.00	0.00	0	0.0				
I2046	On 05/08/2021	Bond Future	97.39442	97.39442	97.19997	97.19997	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 05/11/2020	Bond Future	98.36406	98.36406	98.61668	98.61668	0.00	0.00	0	14,156.0				
I2050	On 04/02/2021	Bond Future	97.52482	97.52482	97.78027	97.78027	0.00	0.00	0	0.0				
I2050	On 06/05/2021	Bond Future	98.58510	98.58510	98.83979	98.83979	0.00	0.00	0	0.0				
I2050	On 05/08/2021	Bond Future	97.76615	97.76615	98.02313	98.02313	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 05/11/2020	Index Future	260.27700	260.27700	260.27200	260.27200	0.00	0.00	0	1,214.0				
IGOV	On 04/02/2021	Index Future	263.01000	263.01000	263.00600	263.00600	0.00	0.00	0	0.0				
IGOV	On 06/05/2021	Index Future	265.86800	265.86800	265.85400	265.85400	0.00	0.00	0	0.0				
IGOV	On 05/08/2021	Index Future	268.77900	268.77900	268.76400	268.76400	0.00	0.00	0	0.0				
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.44500	96.55500	3.45500	96.54500	0.00	0.00	0	10,000.0				
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.47500	96.52500	3.52500	96.47500	0.00	0.00	0	0.0				
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.49000	96.51000	3.54000	96.46000	0.00	0.00	0	0.0				
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.49000	96.51000	3.53000	96.47000	0.00	0.00	0	30,010.0				
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.51000	96.49000	3.56000	96.44000	0.00	0.00	0	0.0				
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.53000	96.47000	3.58000	96.42000	0.00	0.00	0	0.0				
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.54500	96.45500	3.58500	96.41500	0.00	0.00	0	0.0				
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.65500	96.34500	3.69500	96.30500	0.00	0.00	0	0.0				
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.79000	96.21000	3.84000	96.16000	0.00	0.00	0	30,000.0				
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.99000	96.01000	4.03000	95.97000	0.00	0.00	0	0.0				
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.15500	95.84500	4.19500	95.80500	0.00	0.00	0	0.0				
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.38000	95.62000	4.41000	95.59000	0.00	0.00	0	0.0				
R186	On 05/11/2020	Bond Future	7.36417	119.27004	7.52296	118.43140	8.00	0.00	3,578,101.20	30	90,690.0			

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 05/11/2020	Bond Future	6.50	Call	226.20000	0.22620	146.58000	0.14658	226.200	7.70	0.12	0.00	0	80.0	
R186	On 05/11/2020	Bond Future	7.00	Call	794.47000	0.79447	568.66000	0.56866	794.470	7.82	0.32	0.00	0	1,200.0	
R186	On 05/11/2020	Bond Future	7.50	Call	1,985.91000	1.98591	1,548.36000	1.54836	1,985.910	8.00	0.58	0.00	0	80.0	
R186	On 05/11/2020	Bond Future	7.84	Call	3,163.30000	3.16330	2,587.19000	2.58719	3,163.300	8.17	0.74	0.00	0	3,500.0	
R186	On 05/11/2020	Bond Future	8.00	Call	3,800.84000	3.80084	3,170.00000	3.17000	3,800.840	8.28	0.79	0.00	0	1,200.0	
R186	On 05/11/2020	Bond Future	8.34	Call	5,273.01000	5.27301	4,553.62000	4.55362	5,273.010	8.56	0.89	0.00	0	3,500.0	
R186	On 05/11/2020	Bond Future	9.26	Put	16.76000	0.01676	30.26000	0.03026	16.760	8.69	0.01	0.00	0	3,500.0	
R186	On 04/02/2021	Bond Future			7.54539	115.21553	7.71336	114.36866		7.81	0.00	0.00	0	50.0	
R186	On 04/02/2021	Bond Future	8.00	Put	1,386.18000	1.38618	1,704.14000	1.70414	1,386.180	7.90	0.34	0.00	0	15,177.0	
R186	On 06/05/2021	Bond Future			7.73658	116.44104	7.91562	115.58092		7.51	0.00	0.00	0	0.0	
R186	On 05/08/2021	Bond Future			7.94509	112.42164	8.13554	111.55184		7.24	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 05/11/2020	Bond Future			314.22601	314.22601	314.18156	314.18156			0.00	0.00	0	2,902.0	
R197	On 04/02/2021	Bond Future			309.74692	309.74692	309.70291	309.70291			0.00	0.00	0	0.0	
R197	On 06/05/2021	Bond Future			313.11439	313.11439	313.05862	313.05862			0.00	0.00	0	0.0	
R197	On 05/08/2021	Bond Future			308.64892	308.64892	308.59117	308.59117			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 05/11/2020	Bond Future			217.34115	217.34115	217.52026	217.52026			0.00	0.00	0	8,159.0	
R202	On 04/02/2021	Bond Future			215.49229	215.49229	215.67393	215.67393			0.00	0.00	0	0.0	
R202	On 06/05/2021	Bond Future			217.83478	217.83478	218.01058	218.01058			0.00	0.00	0	0.0	
R202	On 05/08/2021	Bond Future			216.03334	216.03334	216.20988	216.20988			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 05/11/2020	Bond Future			4.49278	108.56374	4.63057	108.25245		1.80	0.00	0.00	0	34,394.0	
R2023	On 04/02/2021	Bond Future			4.54476	109.67822	4.70090	109.36400		1.87	0.00	0.00	0	0.0	
R2023	On 06/05/2021	Bond Future			4.57951	106.93714	4.76088	106.61569		1.79	0.00	0.00	0	0.0	
R2023	On 05/08/2021	Bond Future			4.61784	108.09581	4.83086	107.77045		1.53	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 05/11/2020	Bond Future			9.26974	94.43616	9.42193	93.55902		13.77	0.00	326,465,805.12	3,457	91,686.0	
R2030	On 05/11/2020	Bond Future	8.10	Call	233.84000	0.23384	165.45000	0.16545	233.840	13.03	0.10	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.34	Call	405.76000	0.40576	295.34000	0.29534	405.760	13.03	0.15	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	8.36	Call	423.72000	0.42372	309.13000	0.30913	423.720	13.03	0.16	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	8.53	Call	604.89000	0.60489	450.31000	0.45031	604.890	13.05	0.21	0.00	0	15,414.0	
R2030	On 05/11/2020	Bond Future	8.73	Call	900.16000	0.90016	687.53000	0.68753	900.160	13.17	0.28	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.85	Call	1,122.26000	1.12226	870.27000	0.87027	1,122.260	13.26	0.33	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.86	Call	1,142.25000	1.14225	886.87000	0.88687	1,142.250	13.27	0.34	0.00	0	14,160.0	

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 05/11/2020	Bond Future	9.03	Call	1,518.89000	1.51889	1,203.51000	1.20351	1,518.890	13.42	0.41	0.00	0	15,414.0	
R2030	On 05/11/2020	Bond Future	9.04	Call	1,543.10000	1.54310	1,224.08000	1.22408	1,543.100	13.42	0.41	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	9.23	Call	2,048.39000	2.04839	1,659.19000	1.65919	2,048.390	13.58	0.49	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.60	Put	1,363.80000	1.36380	0.00000	0.00000	1,363.800	13.85	0.35	100,086,092.82	3,000	3,000.0	
R2030	On 05/11/2020	Bond Future	9.61	Put	1,343.89000	1.34389	1,693.55000	1.69355	1,343.890	13.86	0.35	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.65	Put	1,266.53000	1.26653	1,602.47000	1.60247	1,266.530	13.89	0.34	0.00	0	2,500.0	
R2030	On 05/11/2020	Bond Future	9.86	Put	923.24000	0.92324	1,191.98000	1.19198	923.240	14.11	0.26	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	9.99	Put	756.02000	0.75602	987.79000	0.98779	756.020	14.27	0.22	0.00	0	5,000.0	
R2030	On 05/11/2020	Bond Future	10.06	Put	678.52000	0.67852	892.00000	0.89200	678.520	14.36	0.20	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	10.37	Put	416.48000	0.41648	561.92000	0.56192	416.480	14.81	0.14	0.00	0	8,000.0	
R2030	On 05/11/2020	Bond Future	10.47	Put	354.91000	0.35491	482.66000	0.48266	354.910	14.96	0.12	0.00	0	3,000.0	
R2030	On 04/02/2021	Bond Future			9.47640	91.40165		9.63533	90.51572		13.55	0.00	0	0.0	
R2030	On 04/02/2021	Bond Future	8.20	Call	754.17000	0.75417	608.88000	0.60888	754.170	12.94	0.19	0.00	0	1,600.0	
R2030	On 04/02/2021	Bond Future	8.36	Call	930.97000	0.93097	758.23000	0.75823	930.970	12.94	0.22	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	8.37	Call	942.97000	0.94297	768.43000	0.76843	942.970	12.94	0.22	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	8.86	Call	1,697.32000	1.69732	1,420.63000	1.42063	1,697.320	13.00	0.34	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	9.12	Call	2,258.76000	2.25876	1,919.01000	1.91901	2,258.760	13.16	0.42	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	9.20	Call	2,452.04000	2.45204	2,092.39000	2.09239	2,452.040	13.21	0.44	0.00	0	1,600.0	
R2030	On 04/02/2021	Bond Future	10.20	Put	1,645.49000	1.64549	1,935.72000	1.93572	1,645.490	13.91	0.30	0.00	0	1,800.0	
R2030	On 06/05/2021	Bond Future			9.69204	92.37415		9.85877	91.47545		12.97	0.00	0	0.0	
R2030	On 06/05/2021	Bond Future	7.97	Call	809.59000	0.80959	672.66000	0.67266	809.590	12.38	0.17	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.22	Put	5,286.37000	5.28637	5,837.45000	5.83745	5,286.370	12.50	0.59	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.92	Put	3,307.25000	3.30725	3,716.94000	3.71694	3,307.250	12.92	0.43	0.00	0	700.0	
R2030	On 05/08/2021	Bond Future			9.92628	89.36997	10.10102	88.46122		12.46	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 05/11/2020	Bond Future			10.20727	87.90784	10.34924	87.05609		16.88	0.00	351,631.36	4	118,099.0	
R2032	On 05/11/2020	Bond Future	8.94	Call	264.58000	0.26458	197.41000	0.19741	264.580	15.83	0.10	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.11	Call	382.55000	0.38255	289.88000	0.28988	382.550	15.83	0.13	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	9.44	Call	747.67000	0.74767	585.61000	0.58561	747.670	16.01	0.23	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.61	Call	1,025.04000	1.02504	817.27000	0.81727	1,025.040	16.19	0.28	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	10.99	Put	921.06000	0.92106	1,150.28000	1.15028	921.060	17.94	0.23	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	11.08	Put	818.00000	0.81800	1,027.22000	1.02722	818.000	18.11	0.21	0.00	0	1,000.0	
R2032	On 04/02/2021	Bond Future			10.42912	88.81064	10.57705	87.95043		15.89	0.00	0.00	0	60.0	
R2032	On 04/02/2021	Bond Future	8.79	Call	611.26000	0.61126	503.66000	0.50366	611.260	15.10	0.14	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	9.29	Call	1,147.70000	1.14770	966.38000	0.96638	1,147.700	15.10	0.23	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	10.82	Put	2,680.82000	2.68082	3,037.88000	3.03788	2,680.820	16.17	0.38	0.00	0	800.0	
R2032	On 06/05/2021	Bond Future			10.65730	85.61046	10.81216	84.73797		15.86	0.00	0.00	0	0.0	
R2032	On 06/05/2021	Bond Future	10.33	Call	3,535.35000	3.53535	3,158.43000	3.15843	3,535.350	15.55	0.46	0.00	0	736.0	
R2032	On 06/05/2021	Bond Future	12.57	Put	1,160.79000	1.16079	1,323.78000	1.32378	1,160.790	17.00	0.17	0.00	0	736.0	
R2032	On 05/08/2021	Bond Future			10.89781	86.53843	11.05955	85.65619		14.53	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	

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 05/11/2020	Bond Future			10.93883	86.95805		11.05502	86.22373		19.17	0.00	260,874.15	3	106,577.0
R2035	On 04/02/2021	Bond Future			11.17390	87.85070		11.29507	87.10905		17.96	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future	10.14	Put	8,268.09000	8.26809		8,828.13000	8.82813	8,268.090	16.96	0.73	0.00	0	650.0
R2035	On 04/02/2021	Bond Future	11.14	Put	4,200.87000	4.20087		4,584.14000	4.58414	4,200.870	17.86	0.48	0.00	0	650.0
R2035	On 06/05/2021	Bond Future			11.40690	84.31058		11.53371	83.55796		17.85	0.00	0.00	0	0.0
R2035	On 06/05/2021	Bond Future	10.24	Call	2,051.94000	2.05194		1,845.04000	1.84504	2,051.940	16.97	0.30	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	10.81	Call	3,248.86000	3.24886		2,959.49000	2.95949	3,248.860	17.24	0.41	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	11.32	Put	5,173.19000	5.17319		5,559.40000	5.55940	5,173.190	17.70	0.49	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.55	Put	4,508.51000	4.50851		4,861.19000	4.86119	4,508.510	17.89	0.44	0.00	0	1,650.0
R2035	On 06/05/2021	Bond Future	12.02	Put	3,401.78000	3.40178		3,690.49000	3.69049	3,401.780	18.39	0.36	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.77	Put	2,132.45000	2.13245		2,335.39000	2.33539	2,132.450	19.12	0.25	0.00	0	1,650.0
R2035	On 05/08/2021	Bond Future			11.65552	85.22433		11.78800	84.46322		16.25	0.00	0.00	0	0.0
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2037	On 05/11/2020	Bond Future			11.19419	82.37141		11.32058	81.58634		20.37	0.00	988,456.92	12	139,117.0
R2037	On 04/02/2021	Bond Future			11.42181	78.96276		11.55352	78.16989		20.14	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future	9.65	Call	677.88000	0.67788		578.56000	0.57856	677.880	19.06	0.14	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	8,460.92000	8.46092		9,060.03000	9.06003	8,460.920	19.06	0.73	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	1,742.57000	1.74257		1,527.45000	1.52745	1,742.570	19.06	0.30	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	6,136.09000	6.13609		6,645.57000	6.64557	6,136.090	19.45	0.61	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	2,908.04000	2.90804		3,224.04000	3.22404	2,908.040	20.62	0.37	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	5,983.82000	5.98382		5,495.44000	5.49544	5,983.820	20.73	0.65	0.00	0	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	586.19000	0.58619		680.30000	0.68030	586.190	21.70	0.10	0.00	0	300.0
R2037	On 06/05/2021	Bond Future			11.65581	79.80316		11.79360	78.99902		19.04	0.00	0.00	0	0.0
R2037	On 05/08/2021	Bond Future			11.90735	76.41257		12.05140	75.59935		18.33	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 05/11/2020	Bond Future			11.39379	83.95063		11.51510	83.16042		21.29	0.00	2,014,815.12	24	72,655.0
R2040	On 05/11/2020	Bond Future	9.50	Call	86.39000	0.08639		66.76000	0.06676	86.390	19.58	0.03	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	9.73	Call	154.95000	0.15495		121.51000	0.12151	154.950	19.58	0.05	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	10.00	Call	288.29000	0.28829		229.98000	0.22998	288.290	19.58	0.09	0.00	0	2,380.0
R2040	On 05/11/2020	Bond Future	10.23	Call	464.39000	0.46439		375.88000	0.37588	464.390	19.58	0.14	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.00	Call	1,806.38000	1.80638		1,545.55000	1.54555	1,806.380	20.52	0.38	0.00	0	2,380.0
R2040	On 05/11/2020	Bond Future	11.50	Put	2,662.01000	2.66201		3,053.34000	3.05334	2,662.010	21.29	0.45	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.70	Put	2,128.33000	2.12833		2,466.73000	2.46673	2,128.330	21.57	0.38	0.00	0	2,000.0
R2040	On 04/02/2021	Bond Future			11.62107	80.30790		11.74762	79.50987		21.01	0.00	0.00	0	0.0
R2040	On 04/02/2021	Bond Future	9.49	Call	435.66000	0.43566		370.22000	0.37022	435.660	19.75	0.09	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	9.57	Call	488.35000	0.48835		416.10000	0.41610	488.350	19.75	0.10	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.07	Call	940.01000	0.94001		813.93000	0.81393	940.010	19.75	0.18	0.00	0	800.0
R2040	On 04/02/2021	Bond Future	10.24	Call	1,149.03000	1.14903		1,000.18000	1.00018	1,149.030	19.75	0.21	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.57	Put	4,528.78000	4.52878		4,941.06000	4.94106	4,528.780	20.81	0.48	0.00	0	500.0
R2040	On 04/02/2021	Bond Future	11.74	Put	4,009.33000	4.00933		4,390.26000	4.39026	4,009.330	21.00	0.45	0.00	0	800.0

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
R2040	On 06/05/2021	Bond Future			11.85437		81.16267		11.98692	80.35320		19.67	0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future			12.10518		77.53652		12.24392	76.71795		18.87	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 05/11/2020	Bond Future			11.49482		80.29780		11.62129	79.48041		22.29	0.00	963,573.60	12	49,342.0
R2044	On 05/11/2020	Bond Future	8.87	Call	9.10000		0.00910		6.63000	0.00663	9.100	20.55	0.00	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.29	Call	35.98000		0.03598		26.97000	0.02697	35.980	20.55	0.02	0.00	0	300.0
R2044	On 05/11/2020	Bond Future	9.34	Call	41.79000		0.04179		31.43000	0.03143	41.790	20.55	0.02	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	9.72	Call	119.10000		0.11910		91.89000	0.09189	119.100	20.55	0.04	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	9.97	Call	218.44000		0.21844		171.38000	0.17138	218.440	20.55	0.07	0.00	0	300.0
R2044	On 05/11/2020	Bond Future	10.02	Call	244.80000		0.24480		192.69000	0.19269	244.800	20.55	0.08	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	10.04	Call	256.04000		0.25604		201.81000	0.20181	256.040	20.55	0.08	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.06	Put	4,661.85000		4.66185	5,218.43000	5.21843	4,661.850	21.60	0.64	0.00	0.00	0	525.0
R2044	On 05/11/2020	Bond Future	11.17	Put	4,194.78000		4.19478	4,720.56000	4.72056	4,194.780	21.80	0.60	0.00	0.00	0	1,815.0
R2044	On 05/11/2020	Bond Future	11.38	Put	3,396.78000		3.39678	3,863.07000	3.86307	3,396.780	22.13	0.52	0.00	0.00	0	300.0
R2044	On 05/11/2020	Bond Future	11.43	Put	3,224.37000		3.22437	3,676.51000	3.67651	3,224.370	22.20	0.50	0.00	0.00	0	1,815.0
R2044	On 04/02/2021	Bond Future			11.71661		76.74273		11.84867	75.91716		21.99	0.00	0.00	0	0.0
R2044	On 04/02/2021	Bond Future	9.66	Call	486.71000		0.48671	412.17000	0.41217	486.710	20.72	0.10	0.00	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.29	Put	11,096.60000		11.09660	11,773.49000	11.77349	11,096.600	20.72	0.80	0.00	0.00	0	265.0
R2044	On 04/02/2021	Bond Future	10.84	Put	7,897.34000		7.89734	8,483.70000	8.48370	7,897.340	20.84	0.68	0.00	0.00	0	265.0
R2044	On 06/05/2021	Bond Future			11.94405		77.55959		12.08245	76.72244		20.61	0.00	0.00	0	0.0
R2044	On 05/08/2021	Bond Future			12.18849		74.01954		12.33350	73.17299		19.79	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 05/11/2020	Bond Future			11.46824		79.11319		11.58445	78.34953		22.92	0.00	1,977,829.75	25	111,787.0
R2048	On 05/11/2020	Bond Future	10.00	Call	241.39000		0.24139	193.84000	0.19384	241.390	21.06	0.08	0.00	0.00	0	950.0
R2048	On 05/11/2020	Bond Future	11.00	Call	1,660.28000		1.66028	1,426.30000	1.42630	1,660.280	22.08	0.35	0.00	0.00	0	950.0
R2048	On 04/02/2021	Bond Future			11.68881		79.92535		11.81032	79.15404		21.34	0.00	0.00	0	0.0
R2048	On 04/02/2021	Bond Future	10.75	Call	1,855.37000		1.85537	1,645.75000	1.64575	1,855.370	20.06	0.30	0.00	0.00	0	2,590.0
R2048	On 04/02/2021	Bond Future	11.50	Call	3,833.70000		3.83370	3,485.53000	3.48553	3,833.700	21.06	0.48	0.00	0.00	0	2,590.0
R2048	On 06/05/2021	Bond Future			11.90672		76.36400		12.03413	75.58171		21.09	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			12.13870		77.19166		12.27217	76.40060		19.06	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 05/11/2020	Bond Future			3.53577		101.98206		3.40564	102.03266		0.17	0.00	0.00	0	7,525.0
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 05/11/2020	Bond Future			10.81867		66.80696		10.94457	66.11925		21.38	0.00	0.00	0	26,330.0
R209	On 04/02/2021	Bond Future			11.02098		67.49306		11.15165	66.79848		20.19	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
R209	On 06/05/2021	Bond Future			11.22742		65.07092		11.36360	64.36662		20.43	0.00	0.00	0	1,420.0
R209	On 06/05/2021	Bond Future	10.25	Call	2,162.40000		2.16240		1,939.85000	1.93985	2,162.400	19.54	0.34	0.00	0	3,000.0
R209	On 06/05/2021	Bond Future	11.25	Put	4,295.23000		4.29523		4,638.56000	4.63856	4,295.230	20.43	0.46	0.00	0	3,000.0
R209	On 06/05/2021	Bond Future	12.25	Put	2,415.83000		2.41583		2,640.02000	2.64002	2,415.830	21.90	0.30	0.00	0	3,000.0
R209	On 05/08/2021	Bond Future			11.44284		65.77628		11.58445	65.06405		18.86	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 05/11/2020	Bond Future			189.67848		189.67848		189.25727	189.25727			0.00	183,988,125.60	970	2,243.0
R210	On 04/02/2021	Bond Future			191.67254		191.67254		191.24742	191.24742			0.00	0.00	0	0.0
R210	On 06/05/2021	Bond Future			191.06665		191.06665		190.63001	190.63001			0.00	0.00	0	0.0
R210	On 05/08/2021	Bond Future			193.18175		193.18175		192.73944	192.73944			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 05/11/2020	Bond Future			168.86288		168.86288		168.84361	168.84361			0.00	0.00	0	6,967.0
R212	On 04/02/2021	Bond Future			168.36018		168.36018		168.34115	168.34115			0.00	0.00	0	0.0
R212	On 06/05/2021	Bond Future			170.19045		170.19045		170.16506	170.16506			0.00	0.00	0	0.0
R212	On 05/08/2021	Bond Future			169.76349		169.76349		169.73708	169.73708			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 05/11/2020	Bond Future			9.76840		83.62032		9.91007	82.82719		15.87	0.00	334,481.28	4	16,462.0
R213	On 04/02/2021	Bond Future			9.98071		84.47873		10.12832	83.67766		14.98	0.00	0.00	0	0.0
R213	On 06/05/2021	Bond Future			10.19196		81.84794		10.34628	81.03539		15.03	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future			10.41814		82.73486		10.57923	81.91321		13.86	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 05/11/2020	Bond Future			11.09098		64.48508		11.21173	63.81642		22.97	0.00	0.00	0	20,096.0
R214	On 04/02/2021	Bond Future			11.29304		65.14705		11.41865	64.47167		21.63	0.00	0.00	0	0.0
R214	On 06/05/2021	Bond Future			11.49195		62.56284		11.62295	61.87804		21.91	0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future			11.70251		63.24092		11.83898	62.54840		20.16	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
<b>Total for Derivatives :</b>														<b>623,917,094.42</b>	<b>7,571</b>	<b>1 270 049.0</b>

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:** 623,917,094.42      7,571      1 270 049.1