



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: 28/09/2020

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
Derivatives														
5Y STND	On 21/12/2021	Interest Rate Swap	90.42000	90.42000	90.44000	90.44000					0.00	0.00	0	51.00
AL37	On 05/11/2020	Index Future	755.94700	755.94700	754.36900	754.36900					0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	763.58500	763.58500	761.99800	761.99800					0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future	771.78100	771.78100	770.18400	770.18400					0.00	0.00	0	0.00
AL37	On 05/08/2021	Index Future	780.07900	780.07900	778.46700	778.46700					0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	808.57200	808.57200	807.71800	807.71800					0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	816.74200	816.74200	815.88700	815.88700					0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future	825.50900	825.50900	824.65100	824.65100					0.00	0.00	0	0.00
AL7T	On 05/08/2021	Index Future	834.38400	834.38400	833.52000	833.52000					0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	711.94700	711.94700	710.72400	710.72400					0.00	0.00	0	226.00
ALBI	On 04/02/2021	Index Future	719.14000	719.14000	717.91200	717.91200					0.00	0.00	0	0.00
ALBI	On 06/05/2021	Index Future	726.85900	726.85900	725.62400	725.62400					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
ALBI	On 05/08/2021	Index Future	734.67400	734.67400		733.42800	733.42800			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	12.14410	71.30577		12.15741	71.23943			0.00	0.00	0	350.00
ES33	On 04/02/2021	Bond Future	12.43523	72.02672		12.44909	71.95996			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	12.72590	69.02588		12.74033	68.95865			0.00	0.00	0	0.00
ES33	On 05/08/2021	Bond Future	13.03461	69.77656		13.04970	69.70864			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	12.54960	70.46379		12.57820	70.30736			0.00	0.00	0	4,789.00
ES42	On 04/02/2021	Bond Future	12.82176	71.17659		12.85168	71.01881			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	13.10418	67.68353		13.13554	67.52430			0.00	0.00	0	0.00
ES42	On 05/08/2021	Bond Future	13.39616	68.41994		13.42907	68.25903			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	703.29500	703.29500		702.10200	702.10200			0.00	0.00	0	1,009.00
GOVI	On 04/02/2021	GOVI	710.40100	710.40100		709.20300	709.20300			0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI	718.02600	718.02600		716.82200	716.82200			0.00	0.00	0	0.00
GOVI	On 05/08/2021	GOVI	725.74600	725.74600		724.53100	724.53100			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	143.33090	143.33090		143.36853	143.36853			0.00	187,046,824.50	1,305	3,888.00
I2025	On 04/02/2021	Bond Future	143.30645	143.30645		143.34500	143.34500			0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future	144.88065	144.88065		144.92004	144.92004			0.00	0.00	0	0.00
I2025	On 05/08/2021	Bond Future	144.95896	144.95896		144.99888	144.99888			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	99.50049	99.50049		99.67340	99.67340			0.00	17,810,587.71	179	4,935.00
I2029	On 04/02/2021	Bond Future	100.53102	100.53102		100.70603	100.70603			0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future	100.49547	100.49547		100.67270	100.67270			0.00	0.00	0	0.00
I2029	On 05/08/2021	Bond Future	101.61172	101.61172		101.79103	101.79103			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	93.44554	93.44554		93.52629	93.52629			0.00	24,108,949.32	258	10,329.00
I2033	On 04/02/2021	Bond Future	94.41342	94.41342		94.49523	94.49523			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	94.23429	94.23429		94.31732	94.31732			0.00	0.00	0	0.00
I2033	On 05/08/2021	Bond Future	95.28098	95.28098		95.36509	95.36509			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	104.80925	104.80925		104.92874	104.92874			0.00	0.00	0	11,137.00
I2038	On 04/02/2021	Bond Future	104.19710	104.19710		104.31819	104.31819			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future	105.34201	105.34201		105.46475	105.46475			0.00	0.00	0	0.00
I2038	On 05/08/2021	Bond Future	104.78978	104.78978		104.91394	104.91394			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	92.23470	92.23470		92.37141	92.37141			0.00	0.00	0	16,311.00
I2046	On 04/02/2021	Bond Future	93.19000	93.19000		93.32839	93.32839			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future	92.42281	92.42281		92.56306	92.56306			0.00	0.00	0	0.00
I2046	On 05/08/2021	Bond Future	93.44948	93.44948		93.59138	93.59138			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	94.54688	94.54688		94.69961	94.69961			0.00	0.00	0	13,963.00
I2050	On 04/02/2021	Bond Future	93.63528	93.63528		93.78996	93.78996			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future	94.66415	94.66415		94.82062	94.82062			0.00	0.00	0	0.00
I2050	On 05/08/2021	Bond Future	93.78721	93.78721		93.94559	93.94559			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	255.70200	255.70200		255.73700	255.73700			0.00	0.00	0	1,201.00
IGOV	On 04/02/2021	Index Future	258.34800	258.34800		258.38700	258.38700			0.00	0.00	0	0.00
IGOV	On 06/05/2021	Index Future	261.18400	261.18400		261.22500	261.22500			0.00	0.00	0	0.00
IGOV	On 05/08/2021	Index Future	264.05400	264.05400		264.09600	264.09600			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.35500	96.64500		3.35500	96.64500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.36000	96.64000		3.37000	96.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.30500	96.69500		3.31500	96.68500			0.00	0.00	0	30,010.00
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.31000	96.69000		3.33000	96.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.33000	96.67000		3.35000	96.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.34000	96.66000		3.37000	96.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.44500	96.55500		3.48500	96.51500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.63500	96.36500		3.67500	96.32500			0.00	0.00	0	30,000.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.78000	96.22000		3.82000	96.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.95500	96.04500		4.00500	95.99500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.22500	95.77500		4.22500	95.77500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.59500	95.40500		4.62000	95.38000			0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.34070	119.39466		7.38375	119.16621		7.15	0.00	120,111,027.96	1,006	89,258.00

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
R186	On 05/11/2020	Bond Future	6.50	Call	46.71000	0.04671		46.13000	0.04613	46.710	6.79	0.04	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.00	Call	411.35000	0.41135		388.14000	0.38814	411.350	7.04	0.26	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.50	Call	1,587.86000	1.58786		1,491.34000	1.49134	1,587.860	7.29	0.62	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.84	Call	2,902.23000	2.90223		2,749.27000	2.74927	2,902.230	7.58	0.82	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	3,611.41000	3.61141		3,437.23000	3.43723	3,611.410	7.73	0.88	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	5,210.72000	5.21072		5,005.16000	5.00516	5,210.720	7.96	0.96	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	0.40000	0.00040		0.85000	0.00085	0.400	7.96	0.00	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			7.52419	115.32298		7.56966	115.09267		8.24	0.00	0.00	0	0.00
R186	On 04/02/2021	Bond Future	8.00	Put	1,300.81000	1.30081		1,403.35000	1.40335	1,300.810	8.49	0.33	0.00	0	15,177.00
R186	On 06/05/2021	Bond Future			7.71139	116.56272		7.75953	116.33032		7.55	0.00	0.00	0	0.00
R186	On 05/08/2021	Bond Future			7.91741	112.54877		7.96857	112.31394		7.19	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			313.84362	313.84362		313.80432	313.80432			0.00	0.00	0	2,902.00
R197	On 04/02/2021	Bond Future			309.23878	309.23878		309.20011	309.20011			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			312.63622	312.63622		312.59807	312.59807			0.00	0.00	0	0.00
R197	On 05/08/2021	Bond Future			308.10204	308.10204		308.06372	308.06372			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			212.07632	212.07632		212.03558	212.03558			0.00	0.00	0	7,870.00
R202	On 04/02/2021	Bond Future			210.10048	210.10048		210.05994	210.05994			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			212.40840	212.40840		212.36810	212.36810			0.00	0.00	0	0.00
R202	On 05/08/2021	Bond Future			210.51478	210.51478		210.47428	210.47428			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			4.58699	108.35078		4.61953	108.27735		1.81	0.00	2,058,664.82	19	34,473.00
R2023	On 04/02/2021	Bond Future			4.65998	109.44624		4.69670	109.37244		1.65	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			4.70483	106.71489		4.74679	106.64062		1.72	0.00	0.00	0	0.00
R2023	On 05/08/2021	Bond Future			4.76226	107.87508		4.81142	107.80008		1.60	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			9.59133	92.59544		9.60904	92.49547		12.78	0.00	55,649,859.44	601	92,632.00
R2030	On 05/11/2020	Bond Future	8.10	Call	10.51000	0.01051		13.13000	0.01313	10.510	11.98	0.01	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	31.55000	0.03155		37.19000	0.03719	31.550	11.98	0.02	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	34.38000	0.03438		40.34000	0.04034	34.380	11.98	0.03	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	68.94000	0.06894		78.11000	0.07811	68.940	11.99	0.05	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	8.73	Call	146.09000	0.14609		159.80000	0.15980	146.090	12.04	0.09	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	223.77000	0.22377		240.33000	0.24033	223.770	12.13	0.13	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	231.53000	0.23153		248.32000	0.24832	231.530	12.14	0.13	0.00	0	14,160.00

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	9.03	Call	398.40000	0.39840		418.22000	0.41822	398.400	12.30	0.20	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	9.04	Call	410.62000	0.41062		430.57000	0.43057	410.620	12.32	0.20	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	695.63000	0.69563		716.08000	0.71608	695.630	12.54	0.30	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.49	Put	1,831.38000	1.83138		1,945.24000	1.94524	1,831.380	12.77	0.55	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	9.60	Put	1,510.33000	1.51033		1,618.88000	1.61888	1,510.330	12.88	0.49	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	1,483.28000	1.48328		1,591.28000	1.59128	1,483.280	12.89	0.48	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.65	Put	1,378.62000	1.37862		1,484.30000	1.48430	1,378.620	12.93	0.46	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	9.86	Put	923.15000	0.92315		1,014.63000	1.01463	923.150	13.20	0.34	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.99	Put	710.78000	0.71078		792.39000	0.79239	710.780	13.40	0.28	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	10.06	Put	615.31000	0.61531		691.49000	0.69149	615.310	13.51	0.25	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	314.06000	0.31406		366.99000	0.36699	314.060	14.01	0.14	0.00	0	8,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	250.08000	0.25008		296.24000	0.29624	250.080	14.17	0.12	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			9.81500	89.52764		9.83345	89.42697		14.69	0.00	0.00	0	0.00
R2030	On 04/02/2021	Bond Future	8.20	Call	443.46000	0.44346		448.67000	0.44867	443.460	14.05	0.12	0.00	0	1,600.00
R2030	On 04/02/2021	Bond Future	8.36	Call	561.44000	0.56144		566.48000	0.56648	561.440	14.05	0.15	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	8.37	Call	569.56000	0.56956		574.58000	0.57458	569.560	14.05	0.15	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	8.86	Call	1,102.91000	1.10291		1,105.13000	1.10513	1,102.910	14.11	0.26	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	9.12	Call	1,525.52000	1.52552		1,524.60000	1.52460	1,525.520	14.26	0.32	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	9.20	Call	1,675.47000	1.67547		1,673.31000	1.67331	1,675.470	14.32	0.34	0.00	0	1,600.00
R2030	On 04/02/2021	Bond Future	10.20	Put	2,240.67000	2.24067		2,314.65000	2.31465	2,240.670	15.10	0.38	0.00	0	1,800.00
R2030	On 06/05/2021	Bond Future			10.04401	90.49056		10.06324	90.38913		13.55	0.00	0.00	0	0.00
R2030	On 06/05/2021	Bond Future	7.97	Call	513.92000	0.51392		514.14000	0.51414	513.920	12.96	0.12	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.22	Put	6,419.01000	6.41901		6,509.29000	6.50929	6,419.010	13.07	0.67	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.92	Put	4,134.17000	4.13417		4,211.45000	4.21145	4,134.170	13.50	0.51	0.00	0	700.00
R2030	On 05/08/2021	Bond Future			10.29444	87.46928		10.31459	87.36678		12.74	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			10.56785	85.76682		10.57043	85.75177		15.77	0.00	24,186,243.24	282	120,828.00
R2032	On 05/11/2020	Bond Future	8.94	Call	12.19000	0.01219		16.31000	0.01631	12.190	14.70	0.01	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	25.28000	0.02528		32.37000	0.03237	25.280	14.70	0.02	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	88.81000	0.08881		105.75000	0.10575	88.810	14.70	0.05	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	158.81000	0.15881		183.16000	0.18316	158.810	14.74	0.09	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	844.44000	0.84444		909.59000	0.90959	844.440	16.54	0.29	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	716.68000	0.71668		778.22000	0.77822	716.680	16.72	0.25	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			10.80747	86.63396		10.81011	86.61904		17.25	0.00	0.00	0	0.00
R2032	On 04/02/2021	Bond Future	8.79	Call	338.35000	0.33835		352.98000	0.35298	338.350	16.38	0.09	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	686.62000	0.68662		708.17000	0.70817	686.620	16.38	0.16	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	3,519.20000	3.51920		3,567.37000	3.56737	3,519.200	17.31	0.48	0.00	0	800.00
R2032	On 06/05/2021	Bond Future			11.05031	83.42009		11.05301	83.40531		16.68	0.00	0.00	0	0.00
R2032	On 06/05/2021	Bond Future	10.33	Call	2,538.28000	2.53828		2,559.69000	2.55969	2,538.280	16.15	0.38	0.00	0	736.00
R2032	On 06/05/2021	Bond Future	12.57	Put	1,576.89000	1.57689		1,603.63000	1.60363	1,576.890	17.96	0.22	0.00	0	736.00
R2032	On 05/08/2021	Bond Future			11.30768	84.32729		11.31049	84.31241		14.89	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

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	11.28809	84.77866		11.30099	84.69975		18.04	0.00	328,941,200.80	3,880	103,714.00
R2035	On 04/02/2021	Bond Future	11.54058	85.63580		11.55401	85.55633		19.51	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14 Put	9,924.15000	9.92415	10,017.93000	10.01793	9,924.150	18.37	0.80	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14 Put	5,268.57000	5.26857	5,358.42000	5.35842	5,268.570	19.13	0.57	0.00	0	650.00
R2035	On 06/05/2021	Bond Future	11.78754	82.08162		11.80150	82.00157		18.92	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24 Call	1,454.38000	1.45438	1,459.48000	1.45948	1,454.380	17.94	0.23	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	10.81 Call	2,354.70000	2.35470	2,356.32000	2.35632	2,354.700	18.00	0.33	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	11.32 Put	6,283.25000	6.28325	6,359.93000	6.35993	6,283.250	18.52	0.56	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.55 Put	5,522.69000	5.52269	5,596.47000	5.59647	5,522.690	18.74	0.52	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	12.02 Put	4,206.33000	4.20633	4,273.26000	4.27326	4,206.330	19.20	0.43	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.77 Put	2,778.56000	2.77856	2,834.27000	2.83427	2,778.560	20.39	0.31	0.00	0	1,650.00
R2035	On 05/08/2021	Bond Future	12.05261	82.97421		12.06719	82.89335		16.69	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	11.55542	80.15868		11.56825	80.08183		19.09	0.00	22,845,223.80	285	138,532.00
R2037	On 04/02/2021	Bond Future	11.80065	76.71493		11.81400	76.63753		21.85	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65 Call	387.24000	0.38724	398.16000	0.39816	387.240	20.64	0.09	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35 Put	10,143.11000	10.14311	10,235.41000	10.23541	10,143.110	20.64	0.81	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48 Call	1,114.99000	1.11499	1,130.17000	1.13017	1,114.990	20.64	0.22	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85 Put	7,507.02000	7.50702	7,599.29000	7.59929	7,507.020	20.76	0.70	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90 Put	3,709.29000	3.70929	3,790.30000	3.79030	3,709.290	22.02	0.45	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97 Call	4,498.79000	4.49879	4,501.10000	4.50110	4,498.790	22.11	0.56	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73 Put	844.00000	0.84400	883.70000	0.88370	844.000	23.68	0.14	0.00	0	300.00
R2037	On 06/05/2021	Bond Future	12.04929	77.54037		12.06318	77.46236		20.10	0.00	0.00	0	0.00
R2037	On 05/08/2021	Bond Future	12.31819	74.12805		12.33271	74.04924		18.80	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	11.67385	82.14499		11.71213	81.90325		20.05	0.00	6,571,599.20	80	72,832.00
R2040	On 05/11/2020	Bond Future	9.50 Call	2.18000	0.00218	2.82000	0.00282	2.180	18.44	0.00	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73 Call	6.59000	0.00659	8.05000	0.00805	6.590	18.44	0.00	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00 Call	21.15000	0.02115	24.39000	0.02439	21.150	18.44	0.01	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	10.23 Call	51.19000	0.05119	56.65000	0.05665	51.190	18.44	0.03	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00 Call	527.12000	0.52712	532.51000	0.53251	527.120	18.61	0.20	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	11.50 Put	2,696.03000	2.69603	2,914.73000	2.91473	2,696.030	19.66	0.57	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70 Put	2,027.74000	2.02774	2,226.22000	2.22622	2,027.740	19.97	0.47	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future	11.91549	78.47108		11.95544	78.22714		22.70	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49 Call	258.46000	0.25846	257.26000	0.25726	258.460	21.23	0.06	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57 Call	293.19000	0.29319	291.48000	0.29148	293.190	21.23	0.07	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07 Call	605.07000	0.60507	597.79000	0.59779	605.070	21.23	0.13	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24 Call	755.93000	0.75593	745.58000	0.74558	755.930	21.23	0.15	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57 Put	5,407.51000	5.40751	5,591.47000	5.59147	5,407.510	22.48	0.55	0.00	0	500.00

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	11.74	Put	4,813.71000	4.81371		4,988.75000	4.98875	4,813.710	22.69	0.51	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			12.16018	79.31539		12.20186	79.06910		20.83	0.00	0.00	0	0.00
R2040	On 05/08/2021	Bond Future			12.42476	75.67206		12.46840	75.42317		19.29	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			11.71544	78.88143		11.74345	78.70478		20.92	0.00	8,598,075.87	109	47,224.00
R2044	On 05/11/2020	Bond Future	8.87	Call	0.04000	0.00004		0.06000	0.00006	0.040	19.25	0.00	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	0.51000	0.00051		0.76000	0.00076	0.510	19.25	0.00	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	9.34	Call	0.68000	0.00068		0.99000	0.00099	0.680	19.25	0.00	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	4.94000	0.00494		6.39000	0.00639	4.940	19.25	0.00	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	15.30000	0.01530		18.63000	0.01863	15.300	19.25	0.01	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	10.02	Call	18.89000	0.01889		22.75000	0.02275	18.890	19.25	0.01	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	20.52000	0.02052		24.61000	0.02461	20.520	19.25	0.01	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	4,905.78000	4.90578		5,100.89000	5.10089	4,905.780	19.56	0.79	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	4,325.27000	4.32527		4,519.55000	4.51955	4,325.270	19.78	0.75	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	3,346.42000	3.34642		3,535.28000	3.53528	3,346.420	20.24	0.65	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	11.43	Put	3,138.64000	3.13864		3,325.42000	3.32542	3,138.640	20.35	0.62	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			11.94909	75.29961		11.97833	75.12143		23.68	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	313.49000	0.31349		316.35000	0.31635	313.490	22.16	0.07	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.29	Put	12,207.83000	12.20783		12,385.61000	12.38561	12,207.830	22.16	0.84	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.84	Put	8,805.84000	8.80584		8,974.88000	8.97488	8,805.840	22.16	0.74	0.00	0	265.00
R2044	On 06/05/2021	Bond Future			12.18544	76.10988		12.21596	75.93003		21.70	0.00	0.00	0	0.00
R2044	On 05/08/2021	Bond Future			12.44089	72.55685		12.47287	72.37512		20.10	0.00	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			11.68451	77.70278		11.70742	77.55608		21.55	0.00	2,875,002.86	37	112,533.00
R2048	On 05/11/2020	Bond Future	10.00	Call	18.75000	0.01875		23.03000	0.02303	18.750	19.77	0.01	0.00	0	950.00
R2048	On 05/11/2020	Bond Future	11.00	Call	519.10000	0.51910		543.88000	0.54388	519.100	19.97	0.19	0.00	0	950.00
R2048	On 04/02/2021	Bond Future			11.91701	78.48835		11.94094	78.34050		22.94	0.00	0.00	0	0.00
R2048	On 04/02/2021	Bond Future	10.75	Call	1,360.56000	1.36056		1,360.65000	1.36065	1,360.560	21.39	0.24	0.00	0	2,590.00
R2048	On 04/02/2021	Bond Future	11.50	Call	3,077.84000	3.07784		3,062.63000	3.06263	3,077.840	22.62	0.43	0.00	0	2,590.00
R2048	On 06/05/2021	Bond Future			12.14375	74.92042		12.16873	74.77122		22.22	0.00	0.00	0	0.00
R2048	On 05/08/2021	Bond Future			12.38650	75.73520		12.41267	75.58445		19.32	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 05/11/2020	Bond Future			3.51684	101.98941		3.51475	101.99023		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			11.11299	65.21550		11.12549	65.14915		19.74	0.00	12,130,083.00	186	27,778.00

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 04/02/2021	Bond Future			11.32863	65.87483		11.34157	65.80805		21.96	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.54561	63.44270		11.55902	63.37541		21.34	0.00	0.00	0	2,505.00
R209	On 06/05/2021	Bond Future	10.25	Call	1,622.46000	1.62246		1,626.69000	1.62669	1,622.460	20.50	0.28	0.00	0	4,750.00
R209	On 06/05/2021	Bond Future	11.25	Put	4,993.08000	4.99308		5,056.57000	5.05657	4,993.080	21.12	0.52	0.00	0	6,000.00
R209	On 06/05/2021	Bond Future	12.25	Put	2,801.01000	2.80101		2,851.89000	2.85189	2,801.010	22.45	0.34	0.00	0	6,000.00
R209	On 05/08/2021	Bond Future			11.77320	64.13268		11.78714	64.06470		19.39	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			187.12226	187.12226		187.08992	187.08992			0.00	2,432,589.38	13	2,230.00
R210	On 04/02/2021	Bond Future			189.06029	189.06029		189.02825	189.02825			0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future			188.42206	188.42206		188.39026	188.39026			0.00	0.00	0	0.00
R210	On 05/08/2021	Bond Future			190.51511	190.51511		190.48312	190.48312			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			169.55818	169.55818		169.54286	169.54286			0.00	0.00	0	6,967.00
R212	On 04/02/2021	Bond Future			169.01517	169.01517		169.00025	169.00025			0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future			170.87202	170.87202		170.85741	170.85741			0.00	0.00	0	0.00
R212	On 05/08/2021	Bond Future			170.43729	170.43729		170.42267	170.42267			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			10.07286	81.92823		10.08041	81.88685		14.68	0.00	0.00	0	16,416.00
R213	On 04/02/2021	Bond Future			10.30046	82.75653		10.30828	82.71501		16.24	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future			10.52328	80.11662		10.53138	80.07490		15.68	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future			10.76333	80.98774		10.77177	80.94565		14.18	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			11.37270	62.94264		11.40048	62.79384		21.21	0.00	80,251,866.00	1,275	17,812.00
R214	On 04/02/2021	Bond Future			11.58814	63.57896		11.61703	63.42889		23.50	0.00	0.00	0	0.00
R214	On 06/05/2021	Bond Future			11.79739	60.98518		11.82741	60.83368		22.89	0.00	0.00	0	0.00
R214	On 05/08/2021	Bond Future			12.02024	61.64831		12.05151	61.49527		20.72	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

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
Total for Derivatives :											895,617,797.90	9,515	1 264 607.00
Grand Total:											895,617,797.90	9,515	1 264 607.00