



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: 02/10/2020

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	90.32000	90.32000	90.34000	90.34000					0.00	0.00	0	51.00
AL37	On 05/11/2020	Index Future	758.62000	758.62000	758.20700	758.20700					0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	766.24000	766.24000	765.82500	765.82500					0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future	774.47000	774.47000	774.05300	774.05300					0.00	0.00	0	0.00
AL37	On 05/08/2021	Index Future	782.78500	782.78500	782.36400	782.36400					0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	812.27100	812.27100	813.81300	813.81300					0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	820.43000	820.43000	821.98900	821.98900					0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future	829.24200	829.24200	830.82100	830.82100					0.00	0.00	0	0.00
AL7T	On 05/08/2021	Index Future	838.14500	838.14500	839.74100	839.74100					0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	712.22100	712.22100	713.50500	713.50500					0.00	0.00	0	226.00
ALBI	On 04/02/2021	Index Future	719.37500	719.37500	720.67400	720.67400					0.00	0.00	0	0.00
ALBI	On 06/05/2021	Index Future	727.10200	727.10200	728.41700	728.41700					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	734.90800	734.90800		736.23800	736.23800			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	12.16110	71.22106		12.12356	71.40832			0.00	0.00	0	350.00
ES33	On 04/02/2021	Bond Future	12.45398	71.93643		12.41470	72.12577			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	12.74545	68.93482		12.70436	69.12642			0.00	0.00	0	0.00
ES33	On 05/08/2021	Bond Future	13.05536	69.68320		13.01234	69.87698			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	12.58920	70.24736		12.54634	70.48166			0.00	0.00	0	4,789.00
ES42	On 04/02/2021	Bond Future	12.86421	70.95292		12.81926	71.18980			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	13.14877	67.45732		13.10154	67.69697			0.00	0.00	0	0.00
ES42	On 05/08/2021	Bond Future	13.44325	68.18991		13.39365	68.43224			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	703.73900	703.73900		704.98700	704.98700			0.00	0.00	0	1,009.00
GOVI	On 04/02/2021	GOVI	710.80700	710.80700		712.07000	712.07000			0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI	718.44200	718.44200		719.72100	719.72100			0.00	0.00	0	0.00
GOVI	On 05/08/2021	GOVI	726.15500	726.15500		727.44800	727.44800			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	143.31753	143.31753		143.26100	143.26100			0.00	0.00	0	3,970.00
I2025	On 04/02/2021	Bond Future	143.28498	143.28498		143.22829	143.22829			0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future	144.85929	144.85929		144.80243	144.80243			0.00	0.00	0	0.00
I2025	On 05/08/2021	Bond Future	144.93613	144.93613		144.87879	144.87879			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	99.33628	99.33628		99.14205	99.14205			0.00	0.00	0	4,935.00
I2029	On 04/02/2021	Bond Future	100.35860	100.35860		100.16271	100.16271			0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future	100.32237	100.32237		100.12471	100.12471			0.00	0.00	0	0.00
I2029	On 05/08/2021	Bond Future	101.43494	101.43494		101.23518	101.23518			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	93.29765	93.29765		93.45366	93.45366			0.00	0.00	0	10,329.00
I2033	On 04/02/2021	Bond Future	94.25784	94.25784		94.41576	94.41576			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	94.07841	94.07841		94.23836	94.23836			0.00	0.00	0	0.00
I2033	On 05/08/2021	Bond Future	95.12168	95.12168		95.28352	95.28352			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	104.73737	104.73737		104.69107	104.69107			0.00	0.00	0	11,137.00
I2038	On 04/02/2021	Bond Future	104.11926	104.11926		104.07285	104.07285			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future	105.26358	105.26358		105.21682	105.21682			0.00	0.00	0	0.00
I2038	On 05/08/2021	Bond Future	104.71020	104.71020		104.66306	104.66306			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	92.48045	92.48045		92.43943	92.43943			0.00	0.00	0	16,311.00
I2046	On 04/02/2021	Bond Future	93.43226	93.43226		93.39105	93.39105			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future	92.66958	92.66958		92.62822	92.62822			0.00	0.00	0	0.00
I2046	On 05/08/2021	Bond Future	93.69739	93.69739		93.65565	93.65565			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	94.79789	94.79789		94.58482	94.58482			0.00	0.00	0	13,963.00
I2050	On 04/02/2021	Bond Future	93.88448	93.88448		93.66942	93.66942			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future	94.91609	94.91609		94.69916	94.69916			0.00	0.00	0	0.00
I2050	On 05/08/2021	Bond Future	94.04216	94.04216		93.82277	93.82277			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	255.24600	255.24600		255.07200	255.07200			0.00	0.00	0	1,201.00
IGOV	On 04/02/2021	Index Future	257.87300	257.87300		257.69800	257.69800			0.00	0.00	0	0.00
IGOV	On 06/05/2021	Index Future	260.70600	260.70600		260.53000	260.53000			0.00	0.00	0	0.00
IGOV	On 05/08/2021	Index Future	263.56600	263.56600		263.38800	263.38800			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.34500	96.65500		3.34500	96.65500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.34000	96.66000		3.35000	96.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.26500	96.73500		3.26500	96.73500			0.00	0.00	0	30,010.00
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.25000	96.75000		3.27000	96.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.24000	96.76000		3.27000	96.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.24000	96.76000		3.29000	96.71000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.30500	96.69500		3.35500	96.64500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.47000	96.53000		3.54000	96.46000			0.00	0.00	0	30,000.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.65000	96.35000		3.68000	96.32000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.79500	96.20500		3.85500	96.14500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.06500	95.93500		4.10500	95.89500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.40000	95.60000		4.48000	95.52000			0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.25725	119.83912		7.26945	119.77400		7.33	0.00	14,740,211.76	123	89,064.00

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	61.11000	0.06111		61.66000	0.06166	61.110	6.97	0.06	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.00	Call	508.31000	0.50831		502.08000	0.50208	508.310	7.22	0.31	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.50	Call	1,846.92000	1.84692		1,816.84000	1.81684	1,846.920	7.47	0.69	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.84	Call	3,254.82000	3.25482		3,207.95000	3.20795	3,254.820	7.76	0.87	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	3,994.18000	3.99418		3,941.50000	3.94150	3,994.180	7.91	0.92	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	5,632.60000	5.63260		5,572.03000	5.57203	5,632.600	8.13	0.97	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	0.14000	0.00014		0.19000	0.00019	0.140	8.13	0.00	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			7.43742	115.76412		7.45025	115.69876		8.44	0.00	0.00	0	0.00
R186	On 04/02/2021	Bond Future	8.00	Put	1,176.47000	1.17647		1,204.79000	1.20479	1,176.470	8.69	0.30	0.00	0	15,177.00
R186	On 06/05/2021	Bond Future			7.61933	117.00884		7.63286	116.94314		7.61	0.00	0.00	0	0.00
R186	On 05/08/2021	Bond Future			7.82001	112.99759		7.83437	112.93127		6.99	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			314.04369	314.04369		313.92655	313.92655			0.00	0.00	0	2,902.00
R197	On 04/02/2021	Bond Future			309.42783	309.42783		309.31060	309.31060			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			312.82799	312.82799		312.71035	312.71035			0.00	0.00	0	0.00
R197	On 05/08/2021	Bond Future			308.29787	308.29787		308.17919	308.17919			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			211.34609	211.34609		211.03950	211.03950			0.00	0.00	0	7,907.00
R202	On 04/02/2021	Bond Future			209.35292	209.35292		209.04372	209.04372			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			211.65313	211.65313		211.34132	211.34132			0.00	0.00	0	0.00
R202	On 05/08/2021	Bond Future			209.75135	209.75135		209.43624	209.43624			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			4.53995	108.45705		4.54084	108.45503		1.84	0.00	0.00	0	34,495.00
R2023	On 04/02/2021	Bond Future			4.61019	109.54640		4.61103	109.54471		1.67	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			4.64755	106.81640		4.64833	106.81502		1.77	0.00	0.00	0	0.00
R2023	On 05/08/2021	Bond Future			4.69638	107.97569		4.69723	107.97439		1.61	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			9.49060	93.16681		9.46756	93.29816		13.10	0.00	130,340,367.19	1,399	91,951.00
R2030	On 05/11/2020	Bond Future	8.10	Call	13.49000	0.01349		16.78000	0.01678	13.490	12.30	0.01	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	40.49000	0.04049		48.49000	0.04849	40.490	12.30	0.03	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	44.10000	0.04410		52.66000	0.05266	44.100	12.30	0.03	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	88.04000	0.08804		102.65000	0.10265	88.040	12.31	0.06	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	8.73	Call	184.69000	0.18469		209.91000	0.20991	184.690	12.36	0.11	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	280.10000	0.28010		313.80000	0.31380	280.100	12.45	0.15	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	289.55000	0.28955		324.02000	0.32402	289.550	12.46	0.16	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	490.60000	0.49060		539.21000	0.53921	490.600	12.62	0.24	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	9.04	Call	505.15000	0.50515		554.65000	0.55465	505.150	12.64	0.24	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	840.18000	0.84018		906.99000	0.90699	840.180	12.86	0.35	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.49	Put	1,486.68000	1.48668	1,444.60000	1.44460	1,486.680	13.09	0.49	0.00	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	9.60	Put	1,203.07000	1.20307	1,169.35000	1.16935	1,203.070	13.20	0.43	0.00	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	1,179.40000	1.17940	1,146.40000	1.14640	1,179.400	13.21	0.42	0.00	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.65	Put	1,088.42000	1.08842	1,058.19000	1.05819	1,088.420	13.26	0.40	0.00	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	9.66	Put	1,066.48000	1.06648	1,036.92000	1.03692	1,066.480	13.27	0.39	0.00	0.00	0	5,500.00
R2030	On 05/11/2020	Bond Future	9.86	Put	700.47000	0.70047	682.47000	0.68247	700.470	13.52	0.29	0.00	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.99	Put	525.43000	0.52543	513.03000	0.51303	525.430	13.72	0.23	0.00	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	10.06	Put	448.45000	0.44845	438.50000	0.43850	448.450	13.83	0.20	0.00	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	214.80000	0.21480	211.76000	0.21176	214.800	14.34	0.11	0.00	0.00	0	8,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	167.50000	0.16750	165.68000	0.16568	167.500	14.50	0.09	0.00	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			9.71085	90.09868		9.68673	90.23160		15.07	0.00	0.00	0	0.00
R2030	On 04/02/2021	Bond Future	8.20	Call	537.42000	0.53742	563.72000	0.56372	537.420	14.43	0.14	0.00	0.00	0	1,600.00
R2030	On 04/02/2021	Bond Future	8.36	Call	673.45000	0.67345	704.45000	0.70445	673.450	14.43	0.17	0.00	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	8.37	Call	682.76000	0.68276	714.07000	0.71407	682.760	14.43	0.17	0.00	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	8.86	Call	1,283.37000	1.28337	1,331.73000	1.33173	1,283.370	14.49	0.28	0.00	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	9.12	Call	1,747.47000	1.74747	1,806.16000	1.80616	1,747.470	14.64	0.35	0.00	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	9.20	Call	1,910.52000	1.91052	1,972.44000	1.97244	1,910.520	14.70	0.37	0.00	0.00	0	1,600.00
R2030	On 04/02/2021	Bond Future	10.20	Put	2,058.42000	2.05842	2,023.80000	2.02380	2,058.420	15.48	0.35	0.00	0.00	0	1,800.00
R2030	On 06/05/2021	Bond Future			9.93509	91.06795		9.90982	91.20261		13.65	0.00	0.00	0	0.00
R2030	On 06/05/2021	Bond Future	7.97	Call	583.88000	0.58388	606.55000	0.60655	583.880	13.06	0.13	0.00	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.22	Put	6,038.59000	6.03859	5,960.51000	5.96051	6,038.590	13.18	0.64	0.00	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.92	Put	3,841.81000	3.84181	3,786.01000	3.78601	3,841.810	13.60	0.48	0.00	0.00	0	700.00
R2030	On 05/08/2021	Bond Future			10.18062	88.05124		10.15412	88.18745		12.65	0.00	0.00	0	0.00
R2030	On 05/08/2021	Bond Future	8.95	Call	1,525.65000	1.52565	1,568.30000	1.56830	1,525.650	11.96	0.27	0.00	0.00	0	600.00
R2030	On 05/08/2021	Bond Future	9.45	Call	2,347.00000	2.34700	2,403.85000	2.40385	2,347.000	12.10	0.37	0.00	0.00	0	600.00
R2030	On 05/08/2021	Bond Future	12.10	Put	1,072.73000	1.07273	1,054.01000	1.05401	1,072.730	13.58	0.17	0.00	0.00	0	600.00
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			10.52203	86.03484		10.47888	86.28830		16.08	0.00	0.00	0	121,089.00
R2032	On 05/11/2020	Bond Future	8.94	Call	11.23000	0.01123	15.26000	0.01526	11.230	15.01	0.01	0.00	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	23.96000	0.02396	31.55000	0.03155	23.960	15.01	0.02	0.00	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	88.00000	0.08800	109.64000	0.10964	88.000	15.01	0.05	0.00	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	160.05000	0.16005	194.27000	0.19427	160.050	15.05	0.09	0.00	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	715.53000	0.71553	672.14000	0.67214	715.530	16.85	0.26	0.00	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	600.06000	0.60006	563.81000	0.56381	600.060	17.03	0.23	0.00	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			10.76068	86.89901		10.71564	87.15524		17.64	0.00	0.00	0	0.00
R2032	On 04/02/2021	Bond Future	8.79	Call	375.89000	0.37589	407.63000	0.40763	375.890	16.79	0.10	0.00	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	749.69000	0.74969	803.56000	0.80356	749.690	16.79	0.17	0.00	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	3,417.79000	3.41779	3,314.50000	3.31450	3,417.790	17.70	0.46	0.00	0.00	0	800.00
R2032	On 06/05/2021	Bond Future			11.00144	83.68820		10.95439	83.94745		16.77	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
R2032	On 06/05/2021	Bond Future	10.33	Call	2,625.00000	2.62500	2,735.22000	2.73522	2,625.000	16.23	0.38	0.00	0	736.00	
R2032	On 06/05/2021	Bond Future	12.57	Put	1,504.59000	1.50459	1,457.95000	1.45795	1,504.590	18.05	0.21	0.00	0	736.00	
R2032	On 05/08/2021	Bond Future			11.25692	84.59675	11.20775	84.85894		14.87	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			11.31764	84.59807	11.27464	84.86105		18.20	0.00	16,327,427.51	193	103,036.00	
R2035	On 04/02/2021	Bond Future			11.57238	85.44781	11.52744	85.71367		19.77	0.00	0.00	0	0.00	
R2035	On 04/02/2021	Bond Future	10.14	Put	10,074.25000	10.07425	9,870.41000	9.87041	10,074.250	18.65	0.81	0.00	0	650.00	
R2035	On 04/02/2021	Bond Future	11.14	Put	5,368.81000	5.36881	5,230.57000	5.23057	5,368.810	19.39	0.58	0.00	0	650.00	
R2035	On 06/05/2021	Bond Future			11.82067	81.89184	11.77375	82.16081		18.98	0.00	0.00	0	0.00	
R2035	On 06/05/2021	Bond Future	10.24	Call	1,390.62000	1.39062	1,460.55000	1.46055	1,390.620	18.00	0.23	0.00	0	793.00	
R2035	On 06/05/2021	Bond Future	10.81	Call	2,267.72000	2.26772	2,366.49000	2.36649	2,267.720	18.06	0.33	0.00	0	1,650.00	
R2035	On 06/05/2021	Bond Future	11.32	Put	6,360.74000	6.36074	6,219.43000	6.21943	6,360.740	18.57	0.57	0.00	0	793.00	
R2035	On 06/05/2021	Bond Future	11.55	Put	5,591.05000	5.59105	5,462.40000	5.46240	5,591.050	18.80	0.52	0.00	0	1,650.00	
R2035	On 06/05/2021	Bond Future	12.02	Put	4,256.55000	4.25655	4,152.17000	4.15217	4,256.550	19.25	0.43	0.00	0	793.00	
R2035	On 06/05/2021	Bond Future	12.77	Put	2,806.52000	2.80652	2,734.31000	2.73431	2,806.520	20.44	0.31	0.00	0	1,650.00	
R2035	On 05/08/2021	Bond Future			12.08752	82.78081	12.03846	83.05279		16.71	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			11.60567	79.85834	11.55754	80.14598		19.34	0.00	0.00	0	138,532.00	
R2037	On 04/02/2021	Bond Future			11.85401	76.40627	11.80373	76.69706		22.26	0.00	0.00	0	0.00	
R2037	On 04/02/2021	Bond Future	9.65	Call	368.20000	0.36820	401.08000	0.40108	368.200	21.09	0.09	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	10.35	Put	10,407.69000	10.40769	10,183.12000	10.18312	10,407.690	21.09	0.81	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	10.48	Call	1,064.63000	1.06463	1,138.52000	1.13852	1,064.630	21.09	0.21	0.00	0	240.00	
R2037	On 04/02/2021	Bond Future	10.85	Put	7,743.42000	7.74342	7,550.86000	7.55086	7,743.420	21.20	0.71	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	11.90	Put	3,861.16000	3.86116	3,744.01000	3.74401	3,861.160	22.43	0.46	0.00	0	240.00	
R2037	On 04/02/2021	Bond Future	11.97	Call	4,336.82000	4.33682	4,515.04000	4.51504	4,336.820	22.52	0.55	0.00	0	300.00	
R2037	On 04/02/2021	Bond Future	13.73	Put	892.74000	0.89274	859.83000	0.85983	892.740	24.09	0.15	0.00	0	300.00	
R2037	On 06/05/2021	Bond Future			12.10494	77.22856	12.05243	77.52272		20.19	0.00	0.00	0	0.00	
R2037	On 05/08/2021	Bond Future			12.37667	73.81146	12.32172	74.10888		18.87	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			11.71927	81.85829	11.68125	82.09817		20.01	0.00	1,473,449.22	18	72,822.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	0.87000	0.00087	1.26000	0.00126	0.870	18.41	0.00	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	9.73	Call	3.01000	0.00301	4.18000	0.00418	3.010	18.41	0.00	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	11.12000	0.01112	14.70000	0.01470	11.120	18.41	0.01	0.00	0	2,380.00	
R2040	On 05/11/2020	Bond Future	10.23	Call	29.93000	0.02993	38.06000	0.03806	29.930	18.41	0.02	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.00	Call	403.03000	0.40303	462.73000	0.46273	403.030	18.59	0.17	0.00	0	2,380.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	2,750.36000	2.75036	2,636.77000	2.63677	2,750.360	19.62	0.60	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.70	Put	2,049.11000	2.04911	1,961.09000	1.96109	2,049.110	19.93	0.50	0.00	0	2,000.00	
R2040	On 04/02/2021	Bond Future			11.96383	78.17607	11.92406	78.41865		22.75	0.00	0.00	0	0.00	
R2040	On 04/02/2021	Bond Future	9.49	Call	226.19000	0.22619	245.02000	0.24502	226.190	21.30	0.06	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	9.57	Call	257.58000	0.25758		278.49000	0.27849	257.580	21.30	0.06	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	543.35000	0.54335		580.99000	0.58099	543.350	21.30	0.12	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	683.39000	0.68339		728.19000	0.72819	683.390	21.30	0.14	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	5,455.74000	5.45574		5,334.93000	5.33493	5,455.740	22.19	0.57	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	4,855.25000	4.85525		4,744.93000	4.74493	4,855.250	22.44	0.53	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			12.21063	79.01744		12.16905	79.26287		20.78	0.00	0.00	0	0.00
R2040	On 05/08/2021	Bond Future			12.47786	75.36940		12.43429	75.61759		19.20	0.00	0.00	0	0.00
R2040	On 05/08/2021	Bond Future	11.05	Call	2,005.10000	2.00510		2,082.33000	2.08233	2,005.100	18.21	0.28	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	11.55	Call	2,888.70000	2.88870		2,988.16000	2.98816	2,888.700	18.26	0.37	0.00	0	900.00
R2040	On 05/08/2021	Bond Future	14.80	Put	1,368.67000	1.36867		1,333.76000	1.33376	1,368.670	20.58	0.17	0.00	0	900.00
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			11.75630	78.62398		11.71310	78.89622		20.87	0.00	0.00	0	47,224.00
R2044	On 05/11/2020	Bond Future	8.87	Call	0.01000	0.00001		0.02000	0.00002	0.010	19.20	0.00	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	0.17000	0.00017		0.27000	0.00027	0.170	19.20	0.00	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	9.34	Call	0.24000	0.00024		0.37000	0.00037	0.240	19.20	0.00	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	2.20000	0.00220		3.17000	0.00317	2.200	19.20	0.00	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	7.82000	0.00782		10.71000	0.01071	7.820	19.20	0.01	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	10.02	Call	9.91000	0.00991		13.43000	0.01343	9.910	19.20	0.01	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	10.87000	0.01087		14.68000	0.01468	10.870	19.20	0.01	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	5,037.10000	5.03710		4,834.12000	4.83412	5,037.100	19.51	0.82	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	4,433.51000	4.43351		4,246.01000	4.24601	4,433.510	19.73	0.78	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	3,411.35000	3.41135		3,255.57000	3.25557	3,411.350	20.19	0.68	0.00	0	300.00
R2044	On 05/11/2020	Bond Future	11.43	Put	3,193.86000	3.19386		3,045.77000	3.04577	3,193.860	20.30	0.65	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			11.99266	75.03438		11.94745	75.30963		23.71	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	276.05000	0.27605		300.54000	0.30054	276.050	22.20	0.07	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.29	Put	12,400.60000	12.40060		12,175.88000	12.17588	12,400.600	22.20	0.85	0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.84	Put	8,959.39000	8.95939		8,766.52000	8.76652	8,959.390	22.20	0.75	0.00	0	265.00
R2044	On 06/05/2021	Bond Future			12.23095	75.84198		12.18365	76.12045		21.63	0.00	0.00	0	0.00
R2044	On 05/08/2021	Bond Future			12.48884	72.28466		12.43925	72.56619		19.98	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			11.72553	77.44047		11.68737	77.68444		21.41	0.00	0.00	0	112,431.00
R2048	On 05/11/2020	Bond Future	10.00	Call	9.42000	0.00942		12.55000	0.01255	9.420	19.63	0.01	0.00	0	950.00
R2048	On 05/11/2020	Bond Future	11.00	Call	393.84000	0.39384		453.15000	0.45315	393.840	19.84	0.16	0.00	0	950.00
R2048	On 04/02/2021	Bond Future			11.96079	78.21826		11.92079	78.46496		22.89	0.00	0.00	0	0.00
R2048	On 04/02/2021	Bond Future	10.75	Call	1,243.74000	1.24374		1,314.05000	1.31405	1,243.740	21.36	0.23	0.00	0	2,590.00
R2048	On 04/02/2021	Bond Future	11.50	Call	2,824.64000	2.82464		2,943.76000	2.94376	2,824.640	22.20	0.41	0.00	0	2,590.00
R2048	On 06/05/2021	Bond Future			12.18948	74.64771		12.14763	74.89721		22.13	0.00	0.00	0	0.00
R2048	On 05/08/2021	Bond Future			12.43469	75.45805		12.39080	75.71039		19.20	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			3.46925	102.00792		3.46688	102.00884		0.19	0.00	14,485,124.64	142	7,525.00

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
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			11.13458	65.10097		11.09635	65.30397		20.39	0.00	0.00	0	27,594.00
R209	On 04/02/2021	Bond Future			11.35190	65.75482		11.31214	65.96007		22.66	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.56976	63.32159		11.52840	63.52922		21.65	0.00	0.00	0	2,505.00
R209	On 06/05/2021	Bond Future	10.25	Call	1,611.74000	1.61174		1,678.25000	1.67825	1,611.740	20.83	0.28	0.00	0	4,750.00
R209	On 06/05/2021	Bond Future	11.25	Put	5,079.24000	5.07924		4,979.94000	4.97994	5,079.240	21.43	0.53	0.00	0	6,000.00
R209	On 06/05/2021	Bond Future	12.25	Put	2,861.42000	2.86142		2,799.32000	2.79932	2,861.420	22.76	0.35	0.00	0	6,000.00
R209	On 05/08/2021	Bond Future			11.79857	64.00903		11.75553	64.21901		19.20	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			186.59307	186.59307		186.51450	186.51450			0.00	0.00	0	2,230.00
R210	On 04/02/2021	Bond Future			188.51340	188.51340		188.43464	188.43464			0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future			187.87212	187.87212		187.79310	187.79310			0.00	0.00	0	0.00
R210	On 05/08/2021	Bond Future			189.95572	189.95572		189.87591	189.87591			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			169.79061	169.79061		169.75516	169.75516			0.00	0.00	0	6,889.00
R212	On 04/02/2021	Bond Future			169.24100	169.24100		169.20570	169.20570			0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future			171.10072	171.10072		171.06556	171.06556			0.00	0.00	0	0.00
R212	On 05/08/2021	Bond Future			170.66763	170.66763		170.63224	170.63224			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			10.00242	82.31560		9.97438	82.47049		15.13	0.00	0.00	0	16,416.00
R213	On 04/02/2021	Bond Future			10.22803	83.14241		10.19875	83.29910		16.74	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future			10.44778	80.50681		10.41722	80.66547		15.88	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future			10.68482	81.38066		10.65291	81.54110		14.09	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			11.41973	62.69108		11.37639	62.92284		21.85	0.00	267,753,602.68	4,271	17,572.00
R214	On 04/02/2021	Bond Future			11.63792	63.32076		11.59274	63.55503		24.19	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
R214	On 06/05/2021	Bond Future	11.84916	60.72431		11.80211	60.96132		23.15	0.00	0.00	0	0.00
R214	On 05/08/2021	Bond Future	12.07443	61.38350		12.02537	61.62316		20.48	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 :											445,120,183.00	6,146	1 272 842.00
Grand Total:											445,120,183.00	6,146	1 272 842.00