



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: 10/03/2020

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
5Y STND	On 21/12/2021	Interest Rate Swap	94.33000	94.33000		94.45000	94.45000			0.00	0.00	0	51.00
AL37	On 07/05/2020	Index Future	701.54600	701.54600		698.55400	698.55400			0.00	0.00	0	0.00
AL37	On 06/08/2020	Index Future	713.92000	713.92000		710.87600	710.87600			0.00	0.00	0	0.00
AL37	On 05/11/2020	Index Future	726.54200	726.54200		723.44300	723.44300			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	739.38700	739.38700		736.23200	736.23200			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	799.30800	799.30800		795.95400	795.95400			0.00	0.00	0	0.00
AL7T	On 06/08/2020	Index Future	813.40700	813.40700		809.99300	809.99300			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	827.78800	827.78800		824.31300	824.31300			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	842.42200	842.42200		838.88500	838.88500			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	711.06300	711.06300		708.62700	708.62700			0.00	0.00	0	222.00
ALBI	On 06/08/2020	Index Future	723.60500	723.60500		721.12500	721.12500			0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	736.39800	736.39800		733.87400	733.87400			0.00	0.00	0	0.00
ALBI	On 04/02/2021	Index Future	749.41700	749.41700		746.84700	746.84700			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.20536	75.81280		11.25294	75.54912				0.00	0.00	0	350.00
ES33	On 06/08/2020	Bond Future	11.34082	77.16452		11.39022	76.89614				0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.48204	74.72259		11.53334	74.44943				0.00	0.00	0	0.00
ES33	On 04/02/2021	Bond Future	11.63527	76.04237		11.68863	75.76427				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.55154	76.21276		11.58378	76.01025				0.00	0.00	0	4,919.00
ES42	On 06/08/2020	Bond Future	11.68365	77.57154		11.71711	77.36541				0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	11.82027	74.66444		11.85503	74.45461				0.00	0.00	0	0.00
ES42	On 04/02/2021	Bond Future	11.96335	75.98251		11.99947	75.76888				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	702.97300	702.97300		700.53200	700.53200				0.00	0.00	0	1,178.00
GOVI	On 06/08/2020	GOVI	715.37300	715.37300		712.88800	712.88800				0.00	0.00	0	0.00
GOVI	On 05/11/2020	GOVI	728.02100	728.02100		725.49200	725.49200				0.00	0.00	0	0.00
GOVI	On 04/02/2021	GOVI	740.89100	740.89100		738.31700	738.31700				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	137.02572	137.02572		136.93237	136.93237				0.00	274,051.44	2	2,067.00
I2025	On 06/08/2020	Bond Future	137.99584	137.99584		137.90076	137.90076				0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	140.44065	140.44065		140.34371	140.34371				0.00	0.00	0	0.00
I2025	On 04/02/2021	Bond Future	141.42551	141.42551		141.32663	141.32663				0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	99.51855	99.51855		99.68051	99.68051				0.00	0.00	0	3,814.00
I2029	On 06/08/2020	Bond Future	101.31743	101.31743		101.48228	101.48228				0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	101.96913	101.96913		102.13679	102.13679				0.00	0.00	0	0.00
I2029	On 04/02/2021	Bond Future	103.79428	103.79428		103.96478	103.96478				0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	99.44003	99.44003		99.60586	99.60586				0.00	3,281,520.99	33	6,993.00
I2033	On 06/08/2020	Bond Future	101.23751	101.23751		101.40628	101.40628				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			101.80952		101.80952		101.98124	101.98124			0.00	0.00	0	0.00
I2033	On 04/02/2021	Bond Future			103.63192		103.63192		103.80645	103.80645			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future			115.56528		115.56528		115.56496	115.56496			0.00	3,582,523.68	31	10,928.00
I2038	On 06/08/2020	Bond Future			115.95915		115.95915		115.95867	115.95867			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future			118.01335		118.01335		118.01287	118.01287			0.00	0.00	0	0.00
I2038	On 04/02/2021	Bond Future			118.40557		118.40557		118.40494	118.40494			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future			104.48603		104.48603		103.65640	103.65640			0.00	0.00	0	14,000.00
I2046	On 06/08/2020	Bond Future			106.37464		106.37464		105.52998	105.52998			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future			106.46262		106.46262		105.60291	105.60291			0.00	0.00	0	0.00
I2046	On 04/02/2021	Bond Future			108.36797		108.36797		107.49268	107.49268			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future			106.64974		106.64974		106.64913	106.64913			0.00	14,504,364.64	136	12,944.00
I2050	On 06/08/2020	Bond Future			106.69654		106.69654		106.69572	106.69572			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future			108.58665		108.58665		108.58583	108.58583			0.00	0.00	0	0.00
I2050	On 04/02/2021	Bond Future			108.60911		108.60911		108.60809	108.60809			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future			258.99700		258.99700		259.23300	259.23300			0.00	0.00	0	1,007.00
IGOV	On 06/08/2020	Index Future			263.62800		263.62800		263.86800	263.86800			0.00	0.00	0	0.00
IGOV	On 05/11/2020	Index Future			268.35100		268.35100		268.59500	268.59500			0.00	0.00	0	0.00
IGOV	On 04/02/2021	Index Future			273.15600		273.15600		273.40400	273.40400			0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future			8.12460		116.04976		8.21834	115.54362		6.50	0.00	390,507,442.40	3,365	86,314.00
R186	On 07/05/2020	Bond Future	7.90	Put	1,907.68000		1.90768	2,262.69000	2.26269	1,907.680		6.45	0.65	0.00	0	2,500.00
R186	On 07/05/2020	Bond Future	8.50	Put	503.92000		0.50392	657.70000	0.65770	503.920		6.90	0.26	0.00	0	23,172.00
R186	On 06/08/2020	Bond Future			8.17628		112.81590		8.27508	112.30073		6.50	0.00	0.00	0	1,870.00
R186	On 06/08/2020	Bond Future	8.25	Put	1,716.96000		1.71696	1,971.09000	1.97109	1,716.960		6.63	0.46	0.00	0	3,150.00
R186	On 05/11/2020	Bond Future			8.23030		114.78802		8.33452	114.26370		5.79	0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.84	Call	1,259.18000		1.25918	1,083.24000	1.08324	1,259.180		5.63	0.36	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.34	Call	2,447.69000		2.44769	2,173.91000	2.17391	2,447.690		5.83	0.55	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	649.80000		0.64980	759.42000	0.75942	649.800		6.51	0.19	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			8.29143		111.51426		8.40164	110.98045		5.93	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 07/05/2020	Bond Future			308.11002		308.11002		308.01479	308.01479			0.00	0.00	0	2,507.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R197	On 06/08/2020	Bond Future			305.88311		305.88311		305.78602	305.78602			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			311.30209		311.30209		311.20286	311.20286			0.00	0.00	0	0.00
R197	On 04/02/2021	Bond Future			308.87538		308.87538		308.77393	308.77393			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 07/05/2020	Bond Future			224.17755		224.17755		224.89342	224.89342			0.00	0.00	0	8,502.00
R202	On 06/08/2020	Bond Future			224.08871		224.08871		224.81756	224.81756			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			228.05867		228.05867		228.80026	228.80026			0.00	0.00	0	0.00
R202	On 04/02/2021	Bond Future			227.89248		227.89248		228.64705	228.64705			0.00	0.00	0	0.00
R202	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			6.15569		105.57972		6.21330	105.42996		2.30	0.00	331,414,741.08	3,139	65,229.00
R2023	On 06/08/2020	Bond Future			6.03891		107.46216		6.10273	107.30971		2.18	0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			5.91177		105.41225		5.98306	105.25705		1.96	0.00	0.00	0	0.00
R2023	On 04/02/2021	Bond Future			5.75459		107.27457		5.83544	107.11645		1.78	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 07/05/2020	Bond Future			9.19770		94.63129		9.26531	94.22559		9.82	0.00	211,784,827.02	2,238	84,131.00
R2030	On 07/05/2020	Bond Future	8.45	Call	152.37000		0.15237		121.58000	0.12158	152.370	9.09	0.10	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.85	Put	2,740.26000		2.74026		3,048.09000	3.04809	2,740.260	9.43	0.72	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future	8.85	Call	616.38000		0.61638		518.51000	0.51851	616.380	9.43	0.28	0.00	0	5,000.00
R2030	On 07/05/2020	Bond Future	8.90	Put	2,526.75000		2.52675		2,823.12000	2.82312	2,526.750	9.49	0.69	0.00	0	5,820.00
R2030	On 06/08/2020	Bond Future			9.27946		92.30917		9.34986	91.89620		9.91	0.00	0.00	0	200.00
R2030	On 06/08/2020	Bond Future	8.36	Call	465.26000		0.46526		404.97000	0.40497	465.260	9.24	0.17	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	8.50	Call	631.71000		0.63171		554.74000	0.55474	631.710	9.33	0.21	6,211,005.84	323	323.00
R2030	On 06/08/2020	Bond Future	8.86	Call	1,252.94000		1.25294		1,123.78000	1.12378	1,252.940	9.62	0.34	0.00	0	800.00
R2030	On 06/08/2020	Bond Future	9.20	Call	2,101.74000		2.10174		1,916.82000	1.91682	2,101.740	9.87	0.48	14,279,369.88	323	323.00
R2030	On 06/08/2020	Bond Future	9.42	Put	1,966.20000		1.96620		2,158.12000	2.15812	1,966.200	10.05	0.43	0.00	0	800.00
R2030	On 05/11/2020	Bond Future			9.35860		93.92269		9.43182	93.50240		9.08	0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future	8.10	Call	416.88000		0.41688		366.49000	0.36649	416.880	8.41	0.13	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	644.67000		0.64467		572.64000	0.57264	644.670	8.46	0.19	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	668.75000		0.66875		594.61000	0.59461	668.750	8.48	0.19	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	900.60000		0.90060		807.26000	0.80726	900.600	8.58	0.24	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	8.73	Call	1,242.06000		1.24206		1,123.52000	1.12352	1,242.060	8.73	0.30	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	1,480.59000		1.48059		1,346.03000	1.34603	1,480.590	8.81	0.34	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	1,501.71000		1.50171		1,365.78000	1.36578	1,501.710	8.82	0.35	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.03	Call	1,887.58000		1.88758		1,728.14000	1.72814	1,887.580	8.93	0.40	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	9.04	Call	1,911.99000		1.91199		1,751.15000	1.75115	1,911.990	8.94	0.41	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	2,408.63000		2.40863		2,221.06000	2.22106	2,408.630	9.07	0.47	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	2,164.04000		2.16404		2,344.89000	2.34489	2,164.040	9.36	0.41	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.86	Put	1,689.35000		1.68935		1,839.63000	1.83963	1,689.350	9.65	0.33	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,387.57000		1.38757		1,516.26000	1.51626	1,387.570	9.90	0.28	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	988.36000		0.98836		1,087.24000	1.08724	988.360	10.14	0.22	0.00	0	16,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	867.30000		0.86730		957.01000	0.95701	867.300	10.14	0.19	0.00	0	3,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 04/02/2021	Bond Future			9.44555		91.57492		9.52187	91.14703		9.41	0.00	0.00	0	0.00
R2030	On 04/02/2021	Bond Future	8.36	Call	955.49000		0.95549	866.46000	0.86646	955.490		8.83	0.22	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	8.37	Call	969.64000		0.96964	0.00000	0.00000	969.640		8.84	0.23	20,791,210.81	1,000	1,000.00
R2030	On 04/02/2021	Bond Future	8.86	Call	1,831.61000		1.83161	1,688.21000	1.68821	1,831.610		9.16	0.36	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	9.12	Call	2,432.31000		2.43231	0.00000	0.00000	2,432.310		9.33	0.43	39,304,939.16	1,000	1,000.00
R2030	On 04/02/2021	Bond Future	10.20	Put	1,824.14000		1.82414	1,961.93000	1.96193	1,824.140		10.31	0.30	27,770,592.53	1,000	1,800.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			9.67704		90.97916		9.73438	90.60808		11.35	0.00	68,598,286.64	754	82,066.00
R2032	On 07/05/2020	Bond Future	8.82	Call	114.36000		0.11436	94.51000	0.09451	114.360		10.37	0.07	0.00	0	3,000.00
R2032	On 07/05/2020	Bond Future	9.00	Call	245.82000		0.24582	207.61000	0.20761	245.820		10.64	0.13	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.17	Call	453.91000		0.45391	390.73000	0.39073	453.910		10.92	0.21	0.00	0	3,000.00
R2032	On 07/05/2020	Bond Future	9.20	Call	500.66000		0.50066	432.35000	0.43235	500.660		10.97	0.22	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.30	Call	677.11000		0.67711	590.46000	0.59046	677.110		11.11	0.28	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.50	Call	1,137.18000		1.13718	1,008.93000	1.00893	1,137.180		11.35	0.40	0.00	0	7,500.00
R2032	On 07/05/2020	Bond Future	9.54	Put	2,143.58000		2.14358	2,377.53000	2.37753	2,143.580		11.40	0.58	0.00	0	3,000.00
R2032	On 06/08/2020	Bond Future			9.76538		92.60127		9.82487	92.22356		10.96	0.00	0.00	0	300.00
R2032	On 06/08/2020	Bond Future	8.79	Call	442.69000		0.44269	393.25000	0.39325	442.690		9.95	0.15	0.00	0	800.00
R2032	On 06/08/2020	Bond Future	9.29	Call	1,271.94000		1.27194	1,160.82000	1.16082	1,271.940		10.52	0.32	0.00	0	800.00
R2032	On 06/08/2020	Bond Future	9.91	Put	2,177.99000		2.17799	2,353.55000	2.35355	2,177.990		11.11	0.43	0.00	0	800.00
R2032	On 05/11/2020	Bond Future			9.85653		90.06221		9.91826	89.67779		10.63	0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future	8.94	Call	900.40000		0.90040	821.65000	0.82165	900.400		9.93	0.22	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	1,194.08000		1.19408	1,096.72000	1.09672	1,194.080		10.08	0.27	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	1,920.64000		1.92064	1,783.80000	1.78380	1,920.640		10.38	0.38	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	2,373.14000		2.37314	2,215.13000	2.21513	2,373.140		10.52	0.44	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	985.77000		0.98577	1,068.75000	1.06875	985.770		11.83	0.20	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	877.92000		0.87792	953.98000	0.95398	877.920		11.83	0.18	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			9.95442		91.65278		10.01853	91.26151		10.58	0.00	0.00	0	0.00
R2032	On 04/02/2021	Bond Future	8.79	Call	1,013.67000		1.01367	935.78000	0.93578	1,013.670		9.92	0.22	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	1,933.74000		1.93374	1,808.18000	1.80818	1,933.740		10.27	0.34	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	1,892.99000		1.89299	2,011.77000	2.01177	1,892.990		11.60	0.28	0.00	0	800.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			10.04248		92.85004		10.08948	92.51616		12.44	0.00	66,202,078.52	713	118,220.00
R2035	On 07/05/2020	Bond Future	9.11	Call	84.80000		0.08480	72.47000	0.07247	84.800		11.00	0.05	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.18	Call	115.07000		0.11507	98.80000	0.09880	115.070		11.02	0.07	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.55	Call	510.34000		0.51034	453.07000	0.45307	510.340		11.66	0.21	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	9.75	Call	938.97000		0.93897	847.14000	0.84714	938.970		12.08	0.33	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.78	Call	1,015.37000		1.01537	917.93000	0.91793	1,015.370		12.12	0.35	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	9.85	Call	1,208.57000		1.20857	1,097.63000	1.09763	1,208.570		12.22	0.39	0.00	0	7,500.00
R2035	On 07/05/2020	Bond Future	10.57	Put	646.95000		0.64695	737.09000	0.73709	646.950		13.49	0.22	0.00	0	3,530.00
R2035	On 07/05/2020	Bond Future	10.75	Put	443.60000		0.44360	511.11000	0.51111	443.600		13.89	0.16	0.00	0	5,000.00
R2035	On 06/08/2020	Bond Future			10.13264		94.50551		10.18131	94.16567		11.99	0.00	0.00	0	410.00
R2035	On 06/08/2020	Bond Future	8.75	Call	178.55000		0.17855	160.02000	0.16002	178.550		10.65	0.07	0.00	0	3,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 06/08/2020	Bond Future	9.00	Call	332.00000	0.33200		300.06000	0.30006	332.000	10.65	0.11	0.00	0	24,761.00	
R2035	On 06/08/2020	Bond Future	9.09	Call	426.37000	0.42637		387.23000	0.38723	426.370	10.79	0.13	0.00	0	500.00	
R2035	On 06/08/2020	Bond Future	9.67	Call	1,489.98000	1.48998		1,387.73000	1.38773	1,489.980	11.63	0.33	0.00	0	500.00	
R2035	On 06/08/2020	Bond Future	10.45	Put	2,023.32000	2.02332		2,161.70000	2.16170	2,023.320	12.56	0.37	0.00	0	500.00	
R2035	On 05/11/2020	Bond Future			10.22844	91.65868		10.27884	91.31283		11.77	0.00	0.00	0	0.00	
R2035	On 04/02/2021	Bond Future			10.33275	93.27772		10.38504	92.92560		11.75	0.00	0.00	0	0.00	
R2035	On 04/02/2021	Bond Future	10.14	Put	4,853.64000	4.85364		5,048.15000	5.04815	4,853.640	11.67	0.53	0.00	0	650.00	
R2035	On 04/02/2021	Bond Future	11.14	Put	2,242.24000	2.24224		2,354.19000	2.35419	2,242.240	12.68	0.30	0.00	0	650.00	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2037	On 07/05/2020	Bond Future			10.25235	88.47564		10.29943	88.14327		13.25	0.00	121,477,053.72	1,373	71,241.00	
R2037	On 07/05/2020	Bond Future	9.70	Call	425.78000	0.42578		376.77000	0.37677	425.780	12.20	0.19	0.00	0	7,500.00	
R2037	On 07/05/2020	Bond Future	10.00	Call	1,063.08000	1.06308		963.42000	0.96342	1,063.080	12.87	0.36	0.00	0	7,500.00	
R2037	On 06/08/2020	Bond Future			10.34939	85.79325		10.39814	85.45491		13.41	0.00	0.00	0	300.00	
R2037	On 05/11/2020	Bond Future			10.44285	87.29273		10.49326	86.94837		12.56	0.00	0.00	0	0.00	
R2037	On 04/02/2021	Bond Future			10.54373	84.57727		10.59594	84.22673		13.17	0.00	0.00	0	0.00	
R2037	On 04/02/2021	Bond Future	9.65	Call	1,720.89000	1.72089		0.00000	0.00000	1,720.890	12.45	0.29	3,556,200.23	144	72.00	
R2037	On 04/02/2021	Bond Future	10.35	Put	4,915.94000	4.91594		0.00000	0.00000	4,915.940	13.05	0.52	3,212,821.86	72	72.00	
R2037	On 04/02/2021	Bond Future	10.85	Put	3,343.47000	3.34347		0.00000	0.00000	3,343.470	13.49	0.40	4,899,109.58	144	72.00	
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2040	On 07/05/2020	Bond Future			10.35185	91.21956		10.37846	91.01800		13.71	0.00	99,794,198.64	1,094	47,428.00	
R2040	On 07/05/2020	Bond Future	9.50	Call	135.82000	0.13582		127.02000	0.12702	135.820	12.16	0.07	0.00	0	2,640.00	
R2040	On 07/05/2020	Bond Future	9.85	Call	559.65000	0.55965		529.17000	0.52917	559.650	12.96	0.21	0.00	0	7,500.00	
R2040	On 07/05/2020	Bond Future	10.00	Call	888.04000	0.88804		843.49000	0.84349	888.040	13.31	0.30	0.00	0	2,640.00	
R2040	On 07/05/2020	Bond Future	10.15	Call	1,301.64000	1.30164		1,241.06000	1.24106	1,301.640	13.55	0.39	0.00	0	7,500.00	
R2040	On 06/08/2020	Bond Future			10.44806	88.33552		10.47561	88.13030		13.90	0.00	0.00	0	600.00	
R2040	On 06/08/2020	Bond Future	9.57	Call	731.92000	0.73192		700.20000	0.70020	731.920	12.90	0.19	0.00	0	800.00	
R2040	On 06/08/2020	Bond Future	10.07	Call	1,893.50000	1.89350		1,827.75000	1.82775	1,893.500	13.68	0.37	0.00	0	800.00	
R2040	On 06/08/2020	Bond Future	10.79	Put	2,171.63000	2.17163		2,257.51000	2.25751	2,171.630	14.73	0.36	0.00	0	800.00	
R2040	On 05/11/2020	Bond Future			10.54055	89.87940		10.56902	89.67056		13.02	0.00	0.00	0	0.00	
R2040	On 05/11/2020	Bond Future	9.50	Call	889.51000	0.88951		854.43000	0.85443	889.510	11.85	0.19	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	9.73	Call	1,337.61000	1.33761		1,289.62000	1.28962	1,337.610	12.15	0.26	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	2,010.47000	2.01047		1,945.69000	1.94569	2,010.470	12.49	0.35	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.23	Call	2,704.65000	2.70465		2,624.88000	2.62488	2,704.650	12.76	0.42	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	1,572.12000	1.57212		1,629.51000	1.62951	1,572.120	14.48	0.24	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.70	Put	1,245.90000	1.24590		1,294.45000	1.29445	1,245.900	14.48	0.20	0.00	0	2,000.00	
R2040	On 04/02/2021	Bond Future			10.64019	86.95919		10.66968	86.74649		13.70	0.00	0.00	0	0.00	
R2040	On 04/02/2021	Bond Future	9.49	Call	1,321.19000	1.32119		0.00000	0.00000	1,321.190	12.80	0.23	9,966,278.95	500	500.00	
R2040	On 04/02/2021	Bond Future	9.57	Call	1,472.65000	1.47265		1,425.79000	1.42579	1,472.650	12.86	0.25	0.00	0	800.00	
R2040	On 04/02/2021	Bond Future	10.07	Call	2,685.60000	2.68560		2,612.62000	2.61262	2,685.600	13.32	0.38	0.00	0	800.00	
R2040	On 04/02/2021	Bond Future	10.24	Call	3,195.26000	3.19526		0.00000	0.00000	3,195.260	13.48	0.42	18,441,333.18	500	500.00	
R2040	On 04/02/2021	Bond Future	11.57	Put	2,247.64000	2.24764		0.00000	0.00000	2,247.640	14.96	0.27	11,973,528.63	500	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	1,917.79000		1.91779	1,976.03000	1.97603	1,917.790	14.96	0.24	0.00	0	800.00	
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future			10.42533		87.79721	10.46213	87.51626		14.46	0.00	12,291,609.40	140	78,234.00	
R2044	On 07/05/2020	Bond Future	9.26	Call	32.29000		0.03229	28.72000	0.02872	32.290	12.73	0.02	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.33	Call	46.19000		0.04619	41.17000	0.04117	46.190	12.76	0.03	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	9.45	Call	81.92000		0.08192	73.34000	0.07334	81.920	12.81	0.05	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.91	Call	565.43000		0.56543	519.79000	0.51979	565.430	13.83	0.21	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	9.97	Call	685.48000		0.68548	632.19000	0.63219	685.480	13.98	0.24	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	9.98	Call	707.02000		0.70702	652.39000	0.65239	707.020	14.00	0.25	0.00	0	100.00	
R2044	On 07/05/2020	Bond Future	10.81	Put	1,015.44000		1.01544	1,115.00000	1.11500	1,015.440	15.66	0.29	0.00	0	129.00	
R2044	On 07/05/2020	Bond Future	11.02	Put	679.33000		0.67933	753.69000	0.75369	679.330	16.21	0.21	0.00	0	556.00	
R2044	On 07/05/2020	Bond Future	11.09	Put	592.03000		0.59203	659.12000	0.65912	592.030	16.38	0.18	0.00	0	100.00	
R2044	On 06/08/2020	Bond Future			10.51910		84.97738	10.55717	84.69141		14.68	0.00	0.00	0	500.00	
R2044	On 06/08/2020	Bond Future	9.01	Call	143.95000		0.14395	132.47000	0.13247	143.950	13.02	0.05	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.36	Call	354.03000		0.35403	328.43000	0.32843	354.030	13.02	0.11	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	9.66	Call	730.32000		0.73032	683.69000	0.68369	730.320	13.33	0.19	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	9.98	Call	1,423.81000		1.42381	1,346.35000	1.34635	1,423.810	13.92	0.31	0.00	0	602.00	
R2044	On 06/08/2020	Bond Future	10.93	Put	1,978.85000		1.97885	2,087.84000	2.08784	1,978.850	15.34	0.34	0.00	0	140.00	
R2044	On 06/08/2020	Bond Future	11.09	Put	1,646.93000		1.64693	1,742.07000	1.74207	1,646.930	15.66	0.29	0.00	0	602.00	
R2044	On 05/11/2020	Bond Future			10.60907		86.46264	10.64840	86.17158		13.75	0.00	0.00	0	0.00	
R2044	On 05/11/2020	Bond Future	8.87	Call	245.22000		0.24522	228.76000	0.22876	245.220	12.51	0.07	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.29	Call	561.87000		0.56187	527.98000	0.52798	561.870	12.51	0.13	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	9.34	Call	614.62000		0.61462	578.04000	0.57804	614.620	12.51	0.14	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	9.72	Call	1,214.37000		1.21437	1,151.36000	1.15136	1,214.370	12.82	0.24	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	9.97	Call	1,802.28000		1.80228	1,717.90000	1.71790	1,802.280	13.15	0.32	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	10.02	Call	1,936.07000		1.93607	1,847.24000	1.84724	1,936.070	13.21	0.33	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	10.04	Call	1,990.72000		1.99072	1,900.10000	1.90010	1,990.720	13.24	0.34	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.06	Put	2,564.38000		2.56438	2,675.89000	2.67589	2,564.380	14.49	0.35	0.00	0	525.00	
R2044	On 05/11/2020	Bond Future	11.17	Put	2,323.74000		2.32374	2,427.26000	2.42726	2,323.740	14.68	0.32	0.00	0	1,815.00	
R2044	On 05/11/2020	Bond Future	11.38	Put	1,931.20000		1.93120	2,020.82000	2.02082	1,931.200	15.07	0.28	0.00	0	568.00	
R2044	On 05/11/2020	Bond Future	11.43	Put	1,849.14000		1.84914	1,935.71000	1.93571	1,849.140	15.16	0.27	0.00	0	1,815.00	
R2044	On 04/02/2021	Bond Future			10.70582		83.60721	10.74652	83.31089		14.48	0.00	0.00	0	0.00	
R2044	On 04/02/2021	Bond Future	9.66	Call	1,565.46000		1.56546	1,496.31000	1.49631	1,565.460	13.68	0.26	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.29	Put	6,352.67000		6.35267	6,532.74000	6.53274	6,352.670	14.29	0.58	0.00	0	405.00	
R2044	On 04/02/2021	Bond Future	10.84	Put	4,207.55000		4.20755	4,346.16000	4.34616	4,207.550	14.82	0.44	0.00	0	405.00	
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2048	On 07/05/2020	Bond Future			10.40999		86.72665	10.44156	86.47955		14.91	0.00	104,418,886.60	1,204	90,527.00	
R2048	On 07/05/2020	Bond Future	9.69	Call	260.76000		0.26076	240.90000	0.24090	260.760	13.69	0.12	0.00	0	300.00	
R2048	On 07/05/2020	Bond Future	10.20	Put	3,009.46000		3.00946	3,180.40000	3.18040	3,009.460	14.82	0.62	0.00	0	300.00	
R2048	On 07/05/2020	Bond Future	10.70	Put	1,226.21000		1.22621	1,326.85000	1.32685	1,226.210	15.85	0.33	0.00	0	300.00	
R2048	On 06/08/2020	Bond Future			10.49607		88.27291	10.52870	88.02136		14.39	0.00	0.00	0	400.00	
R2048	On 06/08/2020	Bond Future	9.00	Call	141.41000		0.14141	131.90000	0.13190	141.410	12.76	0.05	0.00	0	3,000.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2048	On 06/08/2020	Bond Future	9.25	Call	278.24000		0.27824	260.73000	0.26073	278.240		12.76	0.09	0.00	0	20,640.00
R2048	On 05/11/2020	Bond Future			10.58633		85.38056	10.62006	85.12449			14.18	0.00	0.00	0	0.00
R2048	On 04/02/2021	Bond Future			10.68375		86.88860	10.71867	86.62791			14.19	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			5.89241		101.49525	5.87740	101.50811			0.49	0.00	34,203,899.25	337	17,802.00
R208	On 06/08/2020	Bond Future			5.38054		103.30486	5.35953	103.31791			0.39	0.00	0.00	0	0.00
R208	On 05/11/2020	Bond Future			4.24014		101.70904	4.20610	101.72220			0.22	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			10.10535		70.52097	10.15226	70.23808			14.54	0.00	43,723,001.40	620	70,009.00
R209	On 06/08/2020	Bond Future			10.19075		71.77836	10.23919	71.49035			14.14	0.00	0.00	0	200.00
R209	On 05/11/2020	Bond Future			10.27795		69.88327	10.32796	69.59015			13.64	0.00	0.00	0	0.00
R209	On 04/02/2021	Bond Future			10.37046		71.11752	10.42214	70.81909			13.64	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 07/05/2020	Bond Future			184.96736		184.96736	187.29643	187.29643				0.00	0.00	0	1,935.00
R210	On 06/08/2020	Bond Future			188.31086		188.31086	190.68184	190.68184				0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			188.92361		188.92361	191.33645	191.33645				0.00	0.00	0	0.00
R210	On 04/02/2021	Bond Future			192.30489		192.30489	194.76063	194.76063				0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future			164.73778		164.73778	164.50318	164.50318				0.00	0.00	0	6,719.00
R212	On 06/08/2020	Bond Future			165.41978		165.41978	165.18086	165.18086				0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			168.35037		168.35037	168.10703	168.10703				0.00	0.00	0	0.00
R212	On 04/02/2021	Bond Future			169.03391		169.03391	168.78596	168.78596				0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future			9.45536		84.98706	9.51253	84.64882			11.08	0.00	0.00	0	15,444.00
R213	On 06/08/2020	Bond Future			9.53403		86.50234	9.59333	86.15808			10.75	0.00	0.00	0	300.00
R213	On 05/11/2020	Bond Future			9.61928		84.46616	9.68081	84.11577			10.27	0.00	0.00	0	0.00
R213	On 04/02/2021	Bond Future			9.71302		85.95833	9.77698	85.60162			10.22	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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213/R186	On 28/02/2031		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R214	On 07/05/2020		Bond Future		10.29784	68.96832	10.32935	68.77103		15.60	0.00	28,001,137.92	406	19,307.00
R214	On 07/05/2020	9.31	Call		88.33000	0.08833	81.56000	0.08156	88.330	14.22	0.05	0.00	0	1,250.00
R214	On 07/05/2020	9.91	Call		713.89000	0.71389	670.80000	0.67080	713.890	15.02	0.29	0.00	0	1,250.00
R214	On 07/05/2020	10.66	Put		881.08000	0.88108	955.03000	0.95503	881.080	16.43	0.30	0.00	0	1,250.00
R214	On 06/08/2020		Bond Future		10.38036	70.19794	10.41286	69.99718		15.13	0.00	0.00	0	300.00
R214	On 05/11/2020		Bond Future		10.46706	68.13017	10.50060	67.92578		14.71	0.00	0.00	0	0.00
R214	On 04/02/2021		Bond Future		10.56054	69.33365	10.59520	69.12555		14.71	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 :												1,694,466,013.99	21,091	1 337 543.00
Grand Total:												1,694,466,013.99	21,091	1 337 543.00